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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.prudential.com

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

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

OTHER

Robert Michael Falzon, Vice Chairman	Caroline Ann Feeney #, EVP & Head of U S. Businesses	Ann Mary Kappler, EVP & General Counsel
Kenneth Yutaka Tanji, EVP & Chief Financial Officer		

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Essex SS

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

Charles Frederick Lowrey	Margaret Mary Foran	Nandini Mongia
President	Secretary	Treasurer

Subscribed and sworn to before me this
24th day of February, 2023

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

KERRY A. KLOTZ
Notary Public, State of New Jersey
Commission # 2337834
My Commission Expires 01/28/2026

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	90,453,274,249	0	90,453,274,249	97,580,773,612
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	145,978,303	0	145,978,303	158,165,809
	2.2 Common stocks	9,783,145,615	0	9,783,145,615	13,291,530,116
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	19,735,934,837	0	19,735,934,837	21,091,449,976
	3.2 Other than first liens	77,617,795	0	77,617,795	33,829,636
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	230,775,933	0	230,775,933	268,164,439
	4.2 Properties held for the production of income (less $ (97,348,113) encumbrances)	102,800,895	0	102,800,895	147,107,855
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 286,850,147 , Schedule E - Part 1), cash equivalents ($ 2,120,639,902 , Schedule E - Part 2) and short-term investments ($ 308,555,176 , Schedule DA)	2,716,045,225	0	2,716,045,225	6,540,367,852
6.	Contract loans (including $ 0 premium notes)	1,834,071,930	0	1,834,071,930	2,943,110,833
7.	Derivatives (Schedule DB)	4,018,916,369	0	4,018,916,369	3,709,029,657
8.	Other invested assets (Schedule BA)	8,795,518,335	0	8,795,518,335	8,958,163,078
9.	Receivables for securities	211,183,106	0	211,183,106	223,333,412
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	363,516,937	0	363,516,937	87,563,717
12.	Subtotals, cash and invested assets (Lines 1 to 11)	138,468,779,529	0	138,468,779,529	155,032,589,992
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	952,364,189	3,605,738	948,758,451	921,497,311
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,907,345,793	36,453,386	1,870,892,407	1,890,503,533
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,966,279,766 earned but unbilled premiums)	1,966,279,766	0	1,966,279,766	1,971,596,878
	15.3 Accrued retrospective premiums ($ 71,063,558) and contracts subject to redetermination ($ 0)	71,063,558	0	71,063,558	78,429,265
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	329,944,764	17,438,803	312,505,961	298,835,665
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	151,730,323	0	151,730,323	77,270,250
17.	Amounts receivable relating to uninsured plans	11,459,810	582,467	10,877,343	18,569,594
18.1	Current federal and foreign income tax recoverable and interest thereon	347,470,910	0	347,470,910	0
18.2	Net deferred tax asset	3,491,618,362	1,633,294,961	1,858,323,401	1,949,167,046
19.	Guaranty funds receivable or on deposit	33,236,674	0	33,236,674	35,685,675
20.	Electronic data processing equipment and software	222,513,605	114,872,122	107,641,483	92,146,953
21.	Furniture and equipment, including health care delivery assets ($ 0)	166,287,973	166,287,973	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	290,697,688	0	290,697,688	354,127,440
24.	Health care ($ 0) and other amounts receivable	41,658,420	41,658,420	0	0
25.	Aggregate write-ins for other than invested assets	5,137,953,767	4,801,258,159	336,695,608	278,443,116
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	153,590,405,131	6,815,452,029	146,774,953,102	162,998,862,718
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	152,758,673,119	0	152,758,673,119	161,305,341,738
28.	Total (Lines 26 and 27)	306,349,078,250	6,815,452,029	299,533,626,221	324,304,204,456
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral	363,516,937	0	363,516,937	87,563,717
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	363,516,937	0	363,516,937	87,563,717
2501.	Prepaid reinsurance asset	200,603,006	0	200,603,006	193,074,936
2502.	Miscellaneous assets	268,685,957	178,851,194	89,834,763	55,555,936
2503.	Leasehold improvements	46,257,839	0	46,257,839	29,812,244
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,622,406,965	4,622,406,965	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	5,137,953,767	4,801,258,159	336,695,608	278,443,116

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 76,361,037,715 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 9,427,550,515 Modco Reserve)	76,361,037,715	84,904,344,247
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	12,781,985,551	12,231,485,952
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	16,829,419,575	16,340,875,094
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	2,571,193,663	2,853,031,586
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	149,035,971	136,832,328
5.	Policyholders' dividends/refunds to members $ 6,914,700 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	6,914,700	7,933,000
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 1,261,472,384 Modco)	1,288,991,700	1,305,539,200
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 11,055,080 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	37,986,546	47,473,908
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 49,371,637 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	397,613,036	281,112,050
	9.3 Other amounts payable on reinsurance, including $ (75,278,677) assumed and $ 631,633,730 ceded	556,355,053	415,055,526
	9.4 Interest maintenance reserve (IMR, Line 6)	0	940,107,221
10.	Commissions to agents due or accrued-life and annuity contracts $ 44,647,725 accident and health $ 26,593,341 and deposit-type contract funds $ 197,480	71,438,546	57,536,991
11.	Commissions and expense allowances payable on reinsurance assumed	50,481,477	75,517,898
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,510,662,092	2,411,966,531
13.	Transfers to Separate Accounts due or accrued (net) (including $ (185,094,183) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(284,128,832)	(402,459,267)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	25,832,198	30,211,377
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	29,710,709
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,889,301	4,568,220
17.	Amounts withheld or retained by reporting entity as agent or trustee	63,045,666	71,891,998
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	981,489,931	825,520,371
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	1,203,864,657	1,496,202,224
22.	Borrowed money $ 64,436,000 and interest thereon $ 753,364	65,189,364	65,189,364
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	3,978,479,327	4,281,479,422
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	7,898,997	10,976,675
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	316,351	410,617
	24.04 Payable to parent, subsidiaries and affiliates	494,611,827	155,226,405
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	40,881	42,933
	24.07 Funds held under coinsurance	73,975,266	54,837,563
	24.08 Derivatives	2,680,942,747	1,729,578,733
	24.09 Payable for securities	102,387,405	211,153,888
	24.10 Payable for securities lending	5,076,414,766	3,891,543,716
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	4,931,097,656	9,912,631,257
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	133,018,463,133	144,377,527,737
27.	From Separate Accounts Statement	152,466,452,678	160,803,740,892
28.	Total liabilities (Lines 26 and 27)	285,484,915,811	305,181,268,629
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	347,798,492	347,040,792
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	6,679,821,809	5,713,339,124
34.	Aggregate write-ins for special surplus funds	196,603,783	195,777,850
35.	Unassigned funds (surplus)	6,821,986,326	12,864,278,061
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 292,220,441 in Separate Accounts Statement)	14,046,210,410	19,120,435,827
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	14,048,710,410	19,122,935,827
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	299,533,626,221	324,304,204,456
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	3,148,148,013	6,906,598,762
2502.	Collateral liabilities for derivatives	751,083,068	2,028,736,034
2503.	Deferred gains on affiliated reinsurance	489,745,411	554,043,135
2598.	Summary of remaining write-ins for Line 25 from overflow page	542,121,164	423,253,326
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,931,097,656	9,912,631,257
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Special contingency reserve	196,603,783	195,777,850
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	196,603,783	195,777,850

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	24,916,153,884	33,229,120,251
2.	Considerations for supplementary contracts with life contingencies	8,767,112	20,882,962
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	5,258,003,104	5,135,571,606
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	7,180,602	127,849,377
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	518,025,962	151,673,232
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	756,266,439	370,559,543
7.	Reserve adjustments on reinsurance ceded	(763,236,539)	(100,947,641)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	771,937,826	720,191,499
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	407,996,094	462,540,424
9.	Total (Lines 1 to 8.3)	31,881,094,484	40,117,441,253
10.	Death benefits	4,469,250,970	5,560,702,337
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,786,052	1,977,493
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	14,365,188,739	13,461,655,438
13.	Disability benefits and benefits under accident and health contracts	1,290,376,915	1,189,419,341
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	12,893,161,155	14,009,121,217
16.	Group conversions	(6,442,624)	(1,667,118)
17.	Interest and adjustments on contract or deposit-type contract funds	422,129,258	401,875,439
18.	Payments on supplementary contracts with life contingencies	17,730,576	17,484,084
19.	Increase in aggregate reserves for life and accident and health contracts	(8,330,085,500)	4,698,708,391
20.	Totals (Lines 10 to 19)	25,123,095,541	39,339,276,622
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	221,903,153	197,748,253
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	750,789,578	995,572,356
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	1,436,786,540	1,745,714,282
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	288,590,769	296,962,484
25.	Increase in loading on deferred and uncollected premiums	(94,595)	122,889
26.	Net transfers to or (from) Separate Accounts net of reinsurance	3,593,698,941	(1,867,296,665)
27.	Aggregate write-ins for deductions	(1,531,383,808)	(2,162,423,327)
28.	Totals (Lines 20 to 27)	29,883,386,119	38,545,676,894
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,997,708,365	1,571,764,359
30.	Dividends to policyholders and refunds to members	12,079,733	16,986,656
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,985,628,632	1,554,777,703
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	955,664,614	591,287,291
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,029,964,018	963,490,412
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 351,675,054 (excluding taxes of $ (577,729,259) transferred to the IMR)	85,615,110	2,183,356
35.	Net income (Line 33 plus Line 34)	1,115,579,128	965,673,768
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	19,122,935,827	11,597,343,285
37.	Net income (Line 35)	1,115,579,128	965,673,768
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (307,366,269)	(3,611,398,240)	2,669,601,044
39.	Change in net unrealized foreign exchange capital gain (loss)	(288,453,195)	(48,357,831)
40.	Change in net deferred income tax	608,920,888	297,217,350
41.	Change in nonadmitted assets	(2,766,227,134)	(353,643,036)
42.	Change in liability for reinsurance in unauthorized and certified companies	3,077,678	(2,008,097)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	303,000,094	(511,923,996)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	200,198,869	256,315,491
47.	Other changes in surplus in Separate Accounts Statement	(727,406,367)	(116,719,745)
48.	Change in surplus notes	757,700	696,213
49.	Cumulative effect of changes in accounting principles	0	23,327,144
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	966,482,685	4,279,017,012
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	(2,539,634,192)	(1,100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	1,660,876,669	1,166,397,225
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(5,074,225,417)	7,525,592,542
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	14,048,710,410	19,122,935,827
	DETAILS OF WRITE-INS		
08.301.	Mortality charges	283,807,091	281,427,515
08.302.	Income from miscellaneous sources	124,189,003	181,112,909
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	407,996,094	462,540,424
2701.	Reserve adjustment on reinsurance assumed	(1,763,783,461)	(2,292,285,087)
2702.	Miscellaneous deductions	1,613,232	686,244
2703.	Self-insured liabilities	4,639,860	1,297,428
2798.	Summary of remaining write-ins for Line 27 from overflow page	226,146,561	127,878,088
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(1,531,383,808)	(2,162,423,327)
5301.	Deferred reinsurance allowance	1,006,160,557	7,675,443
5302.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	509,132,990	1,141,114,670
5303.	Surplus transferred associated with contacts novated from sub	65,404,434	1,289,054
5398.	Summary of remaining write-ins for Line 53 from overflow page	80,178,688	16,318,058
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	1,660,876,669	1,166,397,225

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	27,155,156,522	27,361,067,982
2.	Net investment income	5,253,257,035	5,155,018,729
3.	Miscellaneous income	1,537,155,193	1,484,906,035
4.	Total (Lines 1 through 3)	33,945,568,750	34,000,992,746
5.	Benefit and loss related payments	34,086,086,484	33,769,800,271
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,769,186,221)	(7,216,477,998)
7.	Commissions, expenses paid and aggregate write-ins for deductions	862,348,452	748,697,388
8.	Dividends paid to policyholders	29,645,533	54,964,456
9.	Federal and foreign income taxes paid (recovered) net of $ (226,054,205) tax on capital gains (losses)	970,448,692	559,509,521
10.	Total (Lines 5 through 9)	31,179,342,940	27,916,493,638
11.	Net cash from operations (Line 4 minus Line 10)	2,766,225,810	6,084,499,108
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	16,245,235,910	25,603,222,207
	12.2 Stocks	2,250,618,030	864,057,497
	12.3 Mortgage loans	2,706,006,410	5,682,316,340
	12.4 Real estate	146,185,632	32,364,612
	12.5 Other invested assets	867,597,792	991,935,551
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	25,110,046	2,059,314
	12.7 Miscellaneous proceeds	176,466,849	153,533,440
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	22,417,220,669	33,329,488,961
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	16,669,923,541	26,250,802,353
	13.2 Stocks	1,574,355,451	1,398,790,146
	13.3 Mortgage loans	3,105,651,286	5,295,623,250
	13.4 Real estate	66,883,976	49,614,685
	13.5 Other invested assets	711,966,803	1,314,376,879
	13.6 Miscellaneous applications	1,956,472,229	313,236,939
	13.7 Total investments acquired (Lines 13.1 to 13.6)	24,085,253,286	34,622,444,252
14.	Net increase (decrease) in contract loans and premium notes	25,187,642	6,058,452
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,693,220,259)	(1,299,013,743)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	757,700	696,213
	16.2 Capital and paid in surplus, less treasury stock	1,022,380,041	844,503,270
	16.3 Borrowed funds	(31,407,966)	(124,186,306)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	66,415,222	(2,878,115,853)
	16.5 Dividends to stockholders	2,400,000,000	1,100,000,000
	16.6 Other cash provided (applied)	(3,555,473,175)	473,217,416
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(4,897,328,178)	(2,783,885,260)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(3,824,322,627)	2,001,600,105
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	6,540,367,852	4,538,767,747
	19.2 End of year (Line 18 plus Line 19.1)	2,716,045,225	6,540,367,852

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

20.0001. In-kind assets receipt related to pension risk transfer transactions	8,246,236,930	5,377,363,446
20.0002. Premiums ceded related to reinsurance transaction	7,807,873,611	0
20.0003. Reinsurance transaction with affiliate	3,154,193,896	0
20.0004. Return of capital to parent in the form of a K-note	500,000,000	0
20.0005. Contribution of equity securities from parent	427,019,808	0
20.0006. Capital contribution to a subsidiary	405,000,000	0
20.0007. Capitalization of deferred reinsurance gains related to reinsurance transaction	254,067,427	0
20.0008. Dividend of investment in former subsidiary to parent	139,634,192	0
20.0009. Amortization of deferred gains related to reinsurance transactions	106,449,190	72,618,807
20.0010. Net asset and liability transfer due to novation	65,404,434	0
20.0011. Asset transfer from mortgages to other invested assets	42,936,066	0
20.0012. Contribution of tax credits from parent	17,082,836	14,900,000
20.0013. Deferred tax asset received related to sale of former subsidiary	10,477,000	0

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

20.0014. Contribution of assets to a subsidiary	9,701,921	3,419,613,742
20.0015. Dividend settlement with a subsidiary related to a tax payment agreement	8,678,704	9,197,891
20.0016. Contribution of tax credits to a subsidiary	7,082,836	5,900,000
20.0017. Capitalized deferred interest on mortgage loans	6,510,581	11,006,147
20.0018. Transfer of bonds to a subsidiary	0	114,172,985
20.0019. Transfer of other invested asset to a subsidiary	0	99,315,991
20.0020. Asset transfer from other invested assets to preferred stocks	0	63,404,053
20.0021. Donation of equity securities to a related charitable organization	0	7,697,847

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	24,916,153,884	3,878,954,316	1,900,733,930	167,183,575	17,091,958,413	1,877,323,650	0	0	0
2.	Considerations for supplementary contracts with life contingencies	8,767,112	XXX	XXX	543,913	8,223,199	XXX	XXX	0	XXX
3.	Net investment income	5,258,003,104	1,791,865,776	203,773,401	585,814,535	1,695,790,722	629,406,652	0	351,352,018	0
4.	Amortization of Interest Maintenance Reserve (IMR)	7,180,602	16,938,703	20,469,796	(2,986,022)	(38,201,317)	(4,337,635)	0	15,297,077	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	518,025,962	2,140,188	(5,936,807)	(1,105,540)	522,928,121	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	756,266,439	664,973,956	33,802,012	8,083	49,184,362	8,298,026	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(763,236,539)	(603,530,911)	63,537	10,335	(159,779,500)	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	771,937,826	246,390,178	139,704,139	21,469,657	364,373,852	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	407,996,094	344,497,981	328,839	121,939,314	(64,974,429)	6,988	0	6,197,401	0
9.	Totals (Lines 1 to 8.3)	31,881,094,484	6,342,230,187	2,292,938,847	892,877,850	19,469,503,423	2,510,697,681	0	372,846,496	0
10.	Death benefits	4,469,250,970	2,392,853,476	2,076,397,494	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,786,052	1,786,052	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	14,365,188,739	XXX	XXX	646,516,387	13,718,672,352	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	1,290,376,915	8,064,721	3,220,865	0	0	1,279,091,329	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	12,893,161,155	2,748,592,974	146,913,643	1,492,766,688	8,504,887,850	XXX	XXX	0	0
16.	Group conversions	(6,442,624)	(104,234)	(6,702,575)	0	0	364,185	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	422,129,258	45,964,438	90,893,051	142,754,650	137,812,461	4,704,658	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	17,730,576	0	0	3,034,937	14,695,639	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(8,330,085,500)	(550,122,172)	(124,048,795)	382,496,177	(8,588,910,310)	550,499,600	XXX	0	0
20.	Totals (Lines 10 to 19)	25,123,095,541	4,647,035,255	2,186,673,683	2,667,568,839	13,787,157,992	1,834,659,772	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	221,903,153	2,498,072	111,740,789	1,418,316	8,615,407	97,630,569	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	750,789,578	673,969,019	0	76,820,559	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	1,436,786,540	537,706,385	290,422,494	86,369,252	409,016,004	430,868,393	0	(317,595,988)	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	288,590,769	38,066,656	74,590,962	603,761	14,593,584	41,829,048	0	118,906,758	0
25.	Increase in loading on deferred and uncollected premiums	(94,595)	(94,595)	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	3,593,698,941	(392,082,788)	(329,183,658)	(168,125,035)	4,483,090,422	0	XXX	0	0
27.	Aggregate write-ins for deductions	(1,531,383,808)	(273,197,732)	561,878	(1,542,873,857)	150,169,937	238,074	0	133,717,892	0
28.	Totals (Lines 20 to 27)	29,883,386,119	5,233,900,272	2,334,806,148	1,121,781,835	18,852,643,346	2,405,225,856	0	(64,971,338)	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,997,708,365	1,108,329,915	(41,867,301)	(228,903,985)	616,860,077	105,471,825	0	437,817,834	0
30.	Dividends to policyholders and refunds to members	12,079,733	10,474,311	0	28,572	1,577,350	(500)	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,985,628,632	1,097,855,604	(41,867,301)	(228,932,557)	615,282,727	105,472,325	0	437,817,834	0
32.	Federal income taxes incurred (excluding tax on capital gains)	955,664,614	329,062,560	(17,447,508)	(354,310,743)	1,088,034,951	28,972,066	0	(118,646,712)	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,029,964,018	768,793,044	(24,419,793)	125,378,186	(472,752,224)	76,500,259	0	556,464,546	0
34.	Policies/certificates in force end of year	13,757,096	4,016,554	5,406	88,867	946,963	8,699,306	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Mortality charges	283,807,091	283,807,091	0	0	0	0	0	0	0
08.302.	Income from miscellaneous sources	124,189,003	60,690,890	328,839	121,939,314	(64,974,429)	6,988	0	6,197,401	0
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	407,996,094	344,497,981	328,839	121,939,314	(64,974,429)	6,988	0	6,197,401	0
2701.	Reserve adjustment on reinsurance assumed	(1,763,783,461)	(220,901,750)	0	(1,542,881,711)	0	0	0	0	0
2702.	Miscellaneous deductions	1,613,232	261,422	561,878	7,854	93,576	238,074	0	450,428	0
2703.	Self-insured liabilities	4,639,860	0	0	0	0	0	0	4,639,860	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	226,146,561	(52,557,404)	0	0	150,076,361	0	0	128,627,604	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,531,383,808)	(273,197,732)	561,878	(1,542,873,857)	150,169,937	238,074	0	133,717,892	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	3,878,954,316	165,978	2,287,434,405	514,997,603	1,572,035	186,548,151	478,684,430	(2,129,339,598)	83,917,622	0	2,454,973,690	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,791,865,776	5,864,040	831,765,912	54,198,424	188,079	72,011,660	82,430,670	16,715,181	24,682,981	0	704,008,829	0
4.	Amortization of Interest Maintenance Reserve (IMR)	16,938,703	147,684	8,170,414	(1,565,591)	(6,030)	1,705,070	2,570,062	(320,822)	452,813	0	5,785,103	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	2,140,188	0	0	0	0	0	0	2,141,063	(875)	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	664,973,956	14,253,392	265,320,743	14,537,326	0	104,171	16,482,794	353,871,122	404,408	0	0	0
7.	Reserve adjustments on reinsurance ceded	(603,530,911)	(1,200,292)	(39,294,487)	0	0	0	0	(523,597,789)	(39,438,343)	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	246,390,178	0	0	0	0	0	0	234,656,433	11,733,745	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	344,497,981	357	20,558,083	4,652,482	0	28,378,575	29	2,096,173	285,239,210	0	3,573,072	0
9.	Totals (Lines 1 to 8.3)	6,342,230,187	19,231,159	3,373,955,070	586,820,244	1,754,084	288,747,627	580,167,985	(2,043,778,237)	366,991,561	0	3,168,340,694	0
10.	Death benefits	2,392,853,476	446,843	298,489,469	468,003,937	302,649	350,161,178	686,378,131	17,944,200	354,334,255	0	216,792,814	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,786,052	0	370,025	142,624	0	1,273,403	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	8,064,721	0	2,170,699	966,268	0	2,857,527	39,089	1,963,012	68,126	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	2,748,592,974	569,053	1,153,275,836	3,252,545	0	90,376,131	7,068,312	37,666,028	215,394,467	0	1,240,990,602	0
16.	Group conversions	(104,234)	0	(104,234)	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	45,964,438	5,109	22,239,497	1,784,679	1,500	2,740,933	3,210,035	(143,217)	2,590,581	0	13,535,321	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(550,122,172)	(394,871)	913,385,763	(7,049,797)	183,859	(78,295,757)	39,854,251	(2,274,597,101)	(159,110,545)	0	1,015,902,026	0
20.	Totals (Lines 10 to 19)	4,647,035,255	626,134	2,389,827,055	467,100,256	488,008	369,113,415	736,549,818	(2,217,167,078)	413,276,884	0	2,487,220,763	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,498,072	0	1,183,890	55,860	0	16,165	9,695	590,614	235,892	0	405,956	XXX
22.	Commissions and expense allowances on reinsurance assumed	673,969,019	0	308,827,946	(114,738)	0	14,734,024	3,916,148	0	6,505,647	0	340,099,992	0
23.	General insurance expenses	537,706,385	6,171,418	279,815,453	2,760,405	0	13,812,204	9,094,717	6,856,100	86,105,058	0	133,091,030	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	38,066,656	3,741	1,021,694	1,943,971	0	3,287,496	7,422,564	1,331,004	4,319,331	0	18,736,855	0
25.	Increase in loading on deferred and uncollected premiums	(94,595)	0	(7,931)	(86,664)	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(392,082,788)	0	0	0	0	0	0	(360,312,843)	(31,769,945)	0	0	0
27.	Aggregate write-ins for deductions	(273,197,732)	1,094	78,519	(5,337,864)	0	(39,040,492)	594	(51,923,747)	(177,125,059)	0	149,223	0
28.	Totals (Lines 20 to 27)	5,233,900,272	6,802,387	2,980,746,626	466,321,226	488,008	361,922,812	756,993,536	(2,620,625,950)	301,547,808	0	2,979,703,819	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,108,329,915	12,428,772	393,208,444	120,499,018	1,266,076	(73,175,185)	(176,825,551)	576,847,713	65,443,753	0	188,636,875	0
30.	Dividends to policyholders and refunds to members	10,474,311	(48,440)	30,588,224	0	0	1,840,859	0	(21,906,332)	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,097,855,604	12,477,212	362,620,220	120,499,018	1,266,076	(75,016,044)	(176,825,551)	598,754,045	65,443,753	0	188,636,875	0
32.	Federal income taxes incurred (excluding tax on capital gains)	329,062,560	3,782,377	57,929,807	48,461,184	529,520	(31,976,708)	(75,862,344)	299,549,195	28,339,681	0	(1,690,152)	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	768,793,044	8,694,835	304,690,413	72,037,834	736,556	(43,039,336)	(100,963,207)	299,204,850	37,104,072	0	190,327,027	0
34.	Policies/certificates in force end of year	4,016,554	289,677	3,342,245	3,397	0	10,908	3,212	364,765	2,350	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Mortality charges	283,807,091	0	0	0	0	1,556,023	0	0	282,251,068	0	0	0
08.302.	Income from miscellaneous sources	60,690,890	357	20,558,083	4,652,482	0	26,822,552	29	2,096,173	2,988,142	0	3,573,072	0
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	344,497,981	357	20,558,083	4,652,482	0	28,378,575	29	2,096,173	285,239,210	0	3,573,072	0
2701.	Reserve adjustment on reinsurance assumed	(220,901,750)	0	0	(5,476,550)	0	(39,041,665)	0	0	(176,383,535)	0	0	0
2702.	IMR transferred via reinsurance	(52,694,545)	0	0	0	0	0	0	(51,945,956)	(748,589)	0	0	0
2703.	Payments under employees, agents and directors benefit plans not included above	137,141	0	0	137,141	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	261,422	1,094	78,519	1,545	0	1,173	594	22,209	7,065	0	149,223	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(273,197,732)	1,094	78,519	(5,337,864)	0	(39,040,492)	594	(51,923,747)	(177,125,059)	0	149,223	0

(a) Include premium amounts for preneed plans included in Line 1 0

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

Indexed Universal Life activity which should be reported in the Indexed Life column is included under the Universal Life with Secondary Guarantees column.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	1,900,733,930	0	1,081,853,617	315,997,135	0	166,715,588	0	336,167,590	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	203,773,401	0	104,410,185	27,621,270	0	1,301,016	0	70,440,930	0
4.	Amortization of Interest Maintenance Reserve (IMR)	20,469,796	0	9,584,009	2,715,670	0	3,537,926	0	4,632,191	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(5,936,807)	0	0	0	0	(5,936,807)	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	33,802,012	0	13,143,699	0	0	0	0	20,658,313	0
7.	Reserve adjustments on reinsurance ceded	63,537	0	63,537	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	139,704,139	0	0	0	0	139,704,139	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	328,839	0	(292,935)	50	0	617,203	0	4,521	0
9.	Totals (Lines 1 to 8.3)	2,292,938,847	0	1,208,762,112	346,334,125	0	305,939,065	0	431,903,545	0
10.	Death benefits	2,076,397,494	0	1,013,541,353	259,107,765	0	479,618,232	0	324,130,144	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	3,220,865	0	3,220,865	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	146,913,643	0	9,581,030	50,971,949	0	86,360,664	0	0	0
16.	Group conversions	(6,702,575)	0	(328,578)	(311,152)	0	(619,515)	0	(5,443,330)	0
17.	Interest and adjustments on contract or deposit-type contract funds	90,893,051	0	17,443,301	1,113,288	0	460,234	0	71,876,228	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(124,048,795)	0	(106,808,283)	6,100,258	0	(24,795,105)	0	1,454,335	0
20.	Totals (Lines 10 to 19)	2,186,673,683	0	936,649,688	316,982,108	0	541,024,510	0	392,017,377	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	111,740,789	0	102,229,860	812,703	0	8,698,226	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	290,422,494	0	226,923,471	16,163,785	0	19,220,881	0	28,114,357	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	74,590,962	0	63,694,749	5,902,044	0	4,822,941	0	171,228	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(329,183,658)	0	0	0	0	(329,183,658)	0	0	0
27.	Aggregate write-ins for deductions	561,878	0	493,456	49,552	0	18,870	0	0	0
28.	Totals (Lines 20 to 27)	2,334,806,148	0	1,329,991,224	339,910,192	0	244,601,770	0	420,302,962	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(41,867,301)	0	(121,229,112)	6,423,933	0	61,337,295	0	11,600,583	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(41,867,301)	0	(121,229,112)	6,423,933	0	61,337,295	0	11,600,583	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(17,447,508)	0	(49,183,551)	2,606,238	0	24,302,166	0	4,827,639	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(24,419,793)	0	(72,045,561)	3,817,695	0	37,035,129	0	6,772,944	0
34.	Policies/certificates in force end of year	5,406	0	5,208	96	0	102	0	0	0
	DETAILS OF WRITE-INS									
08.301.	Income from miscellaneous sources	328,839	0	(292,935)	50	0	617,203	0	4,521	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	328,839	0	(292,935)	50	0	617,203	0	4,521	0
2701.	Miscellaneous deductions	561,878	0	493,456	49,552	0	18,870	0	0	0
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	561,878	0	493,456	49,552	0	18,870	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... 336,167,590 , Line 10 ..... 323,831,413 , Line 16 ..... (5,443,330) , Line 23 ..... 28,114,357 , Line 24 171,228

(b) Include premium amounts for preneed plans included in Line 1 0

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. None .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	167,183,575	8,954,145	0	86,377,424	0	71,853,077	(1,071)
2.	Considerations for supplementary contracts with life contingencies	543,913	XXX	XXX	XXX	XXX	543,913	XXX
3.	Net investment income	585,814,535	33,603,957	0	131,357,323	0	306,522,085	114,331,170
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,986,022)	(375,789)	0	(620,574)	0	2,436,598	(4,426,257)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(1,105,540)	0	0	(1,105,540)	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	8,083	8,083	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	10,335	10,335	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	21,469,657	6	0	21,469,651	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	121,939,314	5,850,888	0	115,936,788	0	65,553	86,085
9.	Totals (Lines 1 to 8.3)	892,877,850	48,051,625	0	353,415,072	0	381,421,226	109,989,927
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	646,516,387	19,527,444	0	326,681,293	0	300,307,650	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1,492,766,688	97,389,170	0	1,375,385,105	0	19,992,413	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	142,754,650	122,961	0	5,468,623	0	43,328,419	93,834,647
18.	Payments on supplementary contracts with life contingencies	3,034,937	0	0	(724)	0	3,035,661	0
19.	Increase in aggregate reserves for life and accident and health contracts	382,496,177	(79,066,770)	0	126,980,503	0	334,579,253	3,191
20.	Totals (Lines 10 to 19)	2,667,568,839	37,972,805	0	1,834,514,800	0	701,243,396	93,837,838
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,418,316	387,435	0	361,164	0	669,717	0
22.	Commissions and expense allowances on reinsurance assumed	76,820,559	(48,250)	0	71,485,112	0	5,383,697	0
23.	General insurance expenses	86,369,252	7,916,600	0	58,399,006	0	19,712,866	340,780
24.	Insurance taxes, licenses and fees, excluding federal income taxes	603,761	(43,383)	0	299,725	0	347,439	(20)
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(168,125,035)	0	0	(168,125,035)	0	0	0
27.	Aggregate write-ins for deductions	(1,542,873,857)	899	0	(1,542,874,524)	0	(232)	0
28.	Totals (Lines 20 to 27)	1,121,781,835	46,186,106	0	254,060,248	0	727,356,883	94,178,598
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(228,903,985)	1,865,519	0	99,354,824	0	(345,935,657)	15,811,329
30.	Dividends to policyholders and refunds to members	28,572	10,956	0	2,372	0	15,244	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(228,932,557)	1,854,563	0	99,352,452	0	(345,950,901)	15,811,329
32.	Federal income taxes incurred (excluding tax on capital gains)	(354,310,743)	1,303,017	0	71,193,318	0	(435,247,823)	8,440,745
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	125,378,186	551,546	0	28,159,134	0	89,296,922	7,370,584
34.	Policies/certificates in force end of year	88,867	24,518	0	42,394	0	21,955	0
	DETAILS OF WRITE-INS							
08.301.	Income from miscellaneous sources	121,939,314	5,850,888	0	115,936,788	0	65,553	86,085
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	121,939,314	5,850,888	0	115,936,788	0	65,553	86,085
2701.	Reserve adjustment on reinsurance assumed	(1,542,881,711)	0	0	(1,542,881,711)	0	0	0
2702.	Miscellaneous deductions	7,854	899	0	7,187	0	(232)	0
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,542,873,857)	899	0	(1,542,874,524)	0	(232)	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

Variable payout activity which should be reported in the Life Contingent Payout column is included under the Variable Annuities with Guarantees column.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	17,091,958,413	(7,523,109,244)	0	0	0	16,096,867,448	8,518,200,209
2.	Considerations for supplementary contracts with life contingencies	8,223,199	XXX	XXX	XXX	XXX	8,223,199	XXX
3.	Net investment income	1,695,790,722	186,211,875	0	0	0	1,269,176,402	240,402,445
4.	Amortization of Interest Maintenance Reserve (IMR)	(38,201,317)	3,599,183	0	0	0	(42,036,439)	235,939
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	522,928,121	165,164	0	0	0	529,154,770	(6,391,813)
6.	Commissions and expense allowances on reinsurance ceded	49,184,362	49,241,507	0	0	0	0	(57,145)
7.	Reserve adjustments on reinsurance ceded	(159,779,500)	(7,397,533)	0	0	0	0	(152,381,967)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	364,373,852	0	0	0	0	251,149,658	113,224,194
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(64,974,429)	5,066,068	0	0	0	8,542,015	(78,582,512)
9.	Totals (Lines 1 to 8.3)	19,469,503,423	(7,286,222,980)	0	0	0	18,121,077,053	8,634,649,350
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	13,718,672,352	0	0	0	0	10,351,385,401	3,367,286,951
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	8,504,887,850	882,899,210	0	0	0	743,131,076	6,878,857,564
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	137,812,461	91,912	0	0	0	2,335,352	135,385,197
18.	Payments on supplementary contracts with life contingencies	14,695,639	0	0	0	0	14,695,639	0
19.	Increase in aggregate reserves for life and accident and health contracts	(8,588,910,310)	(8,330,363,367)	0	0	0	(115,089,884)	(143,457,059)
20.	Totals (Lines 10 to 19)	13,787,157,992	(7,447,372,245)	0	0	0	10,996,457,584	10,238,072,653
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	8,615,407	(1,107,448)	0	0	0	6,610,033	3,112,822
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	409,016,004	2,662,643	0	0	0	143,330,096	263,023,265
24.	Insurance taxes, licenses and fees, excluding federal income taxes	14,593,584	8,057	0	0	0	11,139,156	3,446,371
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	4,483,090,422	471,617	0	0	0	5,966,395,901	(1,483,777,096)
27.	Aggregate write-ins for deductions	150,169,937	150,076,362	0	0	0	(17,039)	110,614
28.	Totals (Lines 20 to 27)	18,852,643,346	(7,295,261,014)	0	0	0	17,123,915,731	9,023,988,629
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	616,860,077	9,038,034	0	0	0	997,161,322	(389,339,279)
30.	Dividends to policyholders and refunds to members	1,577,350	0	0	0	0	1,577,350	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	615,282,727	9,038,034	0	0	0	995,583,972	(389,339,279)
32.	Federal income taxes incurred (excluding tax on capital gains)	1,088,034,951	(72,751,454)	0	0	0	930,260,598	230,525,807
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(472,752,224)	81,789,488	0	0	0	65,323,374	(619,865,086)
34.	Policies/certificates in force end of year	946,963	0	0	0	0	946,963	0
	DETAILS OF WRITE-INS							
08.301.	Income from miscellaneous sources	(64,974,429)	5,066,068	0	0	0	8,542,015	(78,582,512)
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(64,974,429)	5,066,068	0	0	0	8,542,015	(78,582,512)
2701.	Miscellaneous deductions	93,575	0	0	0	0	(17,039)	110,614
2702.	IMR transferred via reinsurance	150,076,362	150,076,362	0	0	0	0	0
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	150,169,937	150,076,362	0	0	0	(17,039)	110,614

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. None

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	1,877,323,650	902,106	0	52,076	0	0	0	0	0	0	1,231,678,861	440,997,250	203,693,357
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	629,406,652	7,478	0	63,696	0	0	0	0	0	0	163,335,158	463,163,503	2,836,817
4.	Amortization of Interest Maintenance Reserve (IMR)	(4,337,635)	(102)	0	0	0	0	0	0	0	0	(10,019,535)	5,869,423	(187,421)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	8,298,026	0	0	0	0	0	0	0	0	0	6,970,681	0	1,327,345
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	6,988	0	0	0	0	0	0	0	0	0	6,988	0	0
9.	Totals (Lines 1 to 8.3)	2,510,697,681	909,482	0	115,772	0	0	0	0	0	0	1,391,972,153	910,030,176	207,670,098
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	1,279,091,329	4,552,226	0	60,470	0	0	0	0	0	0	940,050,480	226,953,328	107,474,825
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	364,185	0	0	0	0	0	0	0	0	0	364,185	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	4,704,658	300	0	0	0	0	0	0	0	0	2,687,807	64,014	1,952,537
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	550,499,600	10,072,416	0	255,239	0	0	0	0	0	0	102,145,067	433,190,685	4,836,193
20.	Totals (Lines 10 to 19)	1,834,659,772	14,624,942	0	315,709	0	0	0	0	0	0	1,045,247,539	660,208,027	114,263,555
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	97,630,569	0	0	0	0	0	0	0	0	0	68,377,677	10,041,197	19,211,695
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	430,868,393	2,009,235	0	17,783	0	0	0	0	0	0	271,912,376	60,679,726	96,249,273
24.	Insurance taxes, licenses and fees, excluding federal income taxes	41,829,048	41,713	0	1,102	0	0	0	0	0	0	28,715,481	7,998,836	5,071,916
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	238,074	181	0	0	0	0	0	0	0	0	147,892	67,365	22,636
28.	Totals (Lines 20 to 27)	2,405,225,856	16,676,071	0	334,594	0	0	0	0	0	0	1,414,400,965	738,995,151	234,819,075
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	105,471,825	(15,766,589)	0	(218,822)	0	0	0	0	0	0	(22,428,812)	171,035,025	(27,148,977)
30.	Dividends to policyholders and refunds to members	(500)	(500)	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	105,472,325	(15,766,089)	0	(218,822)	0	0	0	0	0	0	(22,428,812)	171,035,025	(27,148,977)
32.	Federal income taxes incurred (excluding tax on capital gains)	28,972,066	39,644,637	0	550,241	0	0	0	0	0	0	(9,632,525)	(10,185,112)	8,594,825
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	76,500,259	(55,410,726)	0	(769,063)	0	0	0	0	0	0	(12,796,287)	181,220,137	(35,743,802)
34.	Policies/certificates in force end of year	8,699,306	173	0	7	0	0	0	0	0	0	4,728,290	202,194	3,768,642
	DETAILS OF WRITE-INS													
08.301.	Income from miscellaneous sources	6,988	0	0	0	0	0	0	0	0	0	6,988	0	0
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	6,988	0	0	0	0	0	0	0	0	0	6,988	0	0
2701.	Miscellaneous deductions	238,074	181	0	0	0	0	0	0	0	0	147,892	67,365	22,636
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	238,074	181	0	0	0	0	0	0	0	0	147,892	67,365	22,636

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. None

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE [a]

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [b] (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	38,068,756,618	8,896,019	14,979,549,969	1,150,113,889	3,430,718	2,023,112,793	1,555,787,466	2,683,240,574	799,826,530	0	14,864,798,660	0
2.	Tabular net premiums or considerations	5,133,533,079	165,978	1,647,653,385	105,881,477	0	92,330,766	1,164,161,596	269,963,947	(52,815,867)	0	1,906,191,797	0
3.	Present value of disability claims incurred	7,539,753	0	75,863	56,538	0	562,154	2,581,661	2,924,667	1,338,870	0	0	0
4.	Tabular interest	1,383,378,770	361,446	550,025,064	41,978,886	123,293	84,626,963	61,309,604	68,486,101	8,517,258	0	567,950,155	0
5.	Tabular less actual reserve released	(341,287)	0	3,110,960	(151,614)	0	(855,572)	(3,807,548)	3,706,621	(2,344,134)	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7.	Other increases (net)	(2,319,460,795)	1,545,947	39,613,660	913,711	183,859	59,378,124	47,686,526	(2,302,494,694)	(166,287,928)	0	0	0
8.	Totals (Lines 1 to 7)	42,273,406,138	10,969,390	17,220,028,901	1,298,792,887	3,737,870	2,259,155,228	2,827,719,305	725,827,216	588,234,729	0	17,338,940,612	0
9.	Tabular cost	1,976,280,331	1,825,225	61,948,885	129,454,473	123,293	130,006,140	1,202,255,347	239,561,942	11,814,697	0	199,290,329	0
10.	Reserves released by death	664,408,028	416,188	76,922,862	1,817,097	0	114,998,086	16,607,638	317,909,311	122,480,451	0	13,256,395	0
11.	Reserves released by other terminations (net)	3,203,054,213	226,847	1,278,124,584	24,008,645	0	51,688,324	10,668,289	412,172,396	140,326,364	0	1,285,838,764	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	21,671,234	0	(50,576)	453,262	0	1,437,251	33,689	19,630,157	167,451	0	0	0
13.	Net transfers to or (from) Separate Accounts	(974,448,431)	0	0	0	0	(21,018,717)	0	(626,156,977)	(327,272,737)	0	0	0
14.	Total Deductions (Lines 9 to 13)	4,890,965,375	2,468,260	1,416,945,755	155,733,477	123,293	277,111,084	1,229,564,963	363,116,829	(52,483,774)	0	1,498,385,488	0
15.	Reserve December 31 of current year	37,382,440,763	8,501,130	15,803,083,146	1,143,059,410	3,614,577	1,982,044,144	1,598,154,342	362,710,387	640,718,503	0	15,840,555,124	0
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	33,262,728,031	8,082,136	15,017,439,299	61,439,374	0	1,770,078,909	496,508,381	77,975,528	154,327,385	0	15,676,877,019	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	23,659,051,369	8,082,136	8,140,867,753	61,439,374	0	1,499,702,706	496,508,381	77,975,528	154,327,385	0	13,220,148,106	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Indexed Universal Life activity which should be reported in the Indexed Life column is included under the Universal Life with Secondary Guarantees column.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	3,069,425,783	0	1,381,918,576	671,464,252	0	1,016,042,955	0	0	0
2.	Tabular net premiums or considerations	19,601,533,375	0	19,280,146,675	291,338,232	0	30,048,468	0	0	0
3.	Present value of disability claims incurred	174,766,598	0	174,766,598	0	0	0	0	0	0
4.	Tabular interest	116,217,420	0	61,649,272	21,712,832	0	32,855,316	0	0	0
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	(125,000,000)	0	(125,000,000)	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	22,836,943,176	0	20,773,481,121	984,515,316	0	1,078,946,739	0	0	0
9.	Tabular cost	19,651,180,248	0	19,330,583,654	279,423,818	0	41,172,776	0	0	0
10.	Reserves released by death	117,976,719	0	48,137,547	23,313,059	0	46,526,113	0	0	0
11.	Reserves released by other terminations (net)	122,409,222	0	122,409,222	0	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	19,891,566,189	0	19,501,130,423	302,736,877	0	87,698,889	0	0	0
15.	Reserve December 31 of current year	2,945,376,987	0	1,272,350,698	681,778,439	0	991,247,850	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	1,276,055,694	0	26,350,516	599,172,718	0	650,532,460	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,159,184,568	0	0	508,652,108	0	650,532,460	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. None

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	7,998,893,714	915,828,788	0	2,027,358,053	0	5,055,706,873	0
2.	Tabular net premiums or considerations	148,487,820	8,954,145	0	65,561,390	0	73,972,285	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	275,880,663	26,172,007	0	23,113,022	0	226,595,634	0
5.	Tabular less actual reserve released	(20,223,849)	0	0	0	0	(20,223,849)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	2,326,998,213	(42,202)	0	2,001,800,784	0	325,239,631	0
8.	Totals (Lines 1 to 7)	10,730,036,561	950,912,738	0	4,117,833,249	0	5,661,290,574	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	9,538	0	0	0	0	9,538	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,909,214,472	116,922,483	0	1,565,246,562	0	227,045,427	0
13.	Net transfers to or (from) Separate Accounts	395,469,896	0	0	395,469,896	0	0	0
14.	Total Deductions (Lines 9 to 13)	2,304,693,906	116,922,483	0	1,960,716,458	0	227,054,965	0
15.	Reserve December 31 of current year	8,425,342,655	833,990,255	0	2,157,116,791	0	5,434,235,609	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,265,715,571	832,860,251	0	1,432,855,320	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Variable payout activity which should be reported in the Life Contingent Payout column is included under the Variable Annuities with Guarantees column.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	35,767,268,132	12,307,897,728	0	0	0	22,953,883,588	505,486,816
2.	Tabular net premiums or considerations	4,435,850,495	462,882,108	0	0	0	3,872,647,476	100,320,911
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,094,341,685	137,340,189	0	0	0	944,927,143	12,074,353
5.	Tabular less actual reserve released	(87,445,332)	0	0	0	0	(87,445,332)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(7,591,899,573)	(8,355,698,975)	0	0	0	763,227,507	571,895
8.	Totals (Lines 1 to 7)	33,618,115,407	4,552,421,050	0	0	0	28,447,240,382	618,453,975
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	954,937,657	574,886,689	0	0	0	151,626,751	228,424,217
12.	Annuity, supplementary contract and disability payments involving life contingencies	5,055,300,440	0	0	0	0	5,055,300,440	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	6,010,238,097	574,886,689	0	0	0	5,206,927,191	228,424,217
15.	Reserve December 31 of current year	27,607,877,310	3,977,534,361	0	0	0	23,240,313,191	390,029,758
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,472,634	0	0	0	0	2,472,634	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. None

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 192,773,390	195,515,791
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 3,320,140,363	3,324,867,663
1.3	Bonds of affiliates	(a) 88,736,422	90,996,203
2.1	Preferred stocks (unaffiliated)	(b) 30,448,543	30,413,751
2.11	Preferred stocks of affiliates	(b) 23,382	23,382
2.2	Common stocks (unaffiliated)	4,501,520	4,501,520
2.21	Common stocks of affiliates	315,691,214	315,691,214
3.	Mortgage loans	(c) 748,836,446	758,194,860
4.	Real estate	(d) 106,424,367	107,755,048
5	Contract loans	42,111,393	80,270,816
6	Cash, cash equivalents and short-term investments	(e) 104,742,103	111,117,224
7	Derivative instruments	(f) 248,478,254	286,389,160
8.	Other invested assets	703,475,770	703,345,043
9.	Aggregate write-ins for investment income	29,662,969	29,662,969
10.	Total gross investment income	5,936,046,136	6,038,744,644
11.	Investment expenses		(g) 492,264,007
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 14,337,735
13.	Interest expense		(h) 38,766,635
14.	Depreciation on real estate and other invested assets		(i) 39,221,017
15.	Aggregate write-ins for deductions from investment income		196,152,146
16.	Total deductions (Lines 11 through 15)		780,741,540
17.	Net investment income (Line 10 minus Line 16)		5,258,003,104
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	29,662,969	29,662,969
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	29,662,969	29,662,969
1501.	Interest paid to brokers on loaned securities		89,616,282
1502.	Rebate expenses on reverse repurchase agreements		75,127,898
1503.	Interest on borrowed money		31,407,966
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		196,152,146

(a) Includes $ 218,826,196 accrual of discount less $ 168,925,594 amortization of premium and less $ 53,393,817 paid for accrued interest on purchases.

(b) Includes $ 878,889 accrual of discount less $ 48,149 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 3,619,116 accrual of discount less $ 17,486,021 amortization of premium and less $ 9,080,072 paid for accrued interest on purchases.

(d) Includes $ 87,454,496 for company's occupancy of its own buildings; and excludes $ 459,780 interest on encumbrances.

(e) Includes $ 48,687,983 accrual of discount less $ 2,224,356 amortization of premium and less $ 6,556,209 paid for accrued interest on purchases.

(f) Includes $ 39,615,039 accrual of discount less $ 79,770,888 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 29,050,000 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 39,221,017 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(142,672,621)	(497,262)	(143,169,883)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(550,609,105)	(198,480,957)	(749,090,063)	(8,625,189)	(793,432,378)
1.3	Bonds of affiliates	(3,040,041)	(5,492,541)	(8,532,582)	0	4,100,642
2.1	Preferred stocks (unaffiliated)	79,659	(636,460)	(556,801)	(5,845,767)	(1,342,834)
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	4,361,391	(518,550)	3,842,841	(10,210,209)	(322,060)
2.21	Common stocks of affiliates	283,647,447	0	283,647,447	(2,920,555,794)	0
3.	Mortgage loans	(68,127,346)	(19,372,778)	(87,500,123)	0	(160,757,541)
4.	Real estate	41,996,825	(5,169,619)	36,827,206	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	31,280,322	(7,248,084)	24,032,238	141,446	936,363
7.	Derivative instruments	(1,638,109,966)	0	(1,638,109,966)	(1,212,713,753)	591,529,365
8.	Other invested assets	67,180,973	(113,713,747)	(46,532,774)	128,056,075	(45,912,600)
9.	Aggregate write-ins for capital gains (losses)	15,214,141	(3,873,219)	11,340,922	110,988,683	4,279,961
10.	Total capital gains (losses)	(1,958,798,321)	(355,003,217)	(2,313,801,538)	(3,918,764,508)	(400,921,082)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)	15,131,630	(3,873,219)	11,258,411	110,988,683	4,279,961
0902.	Realized deferred gains	82,511	0	82,511	0	0
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	15,214,141	(3,873,219)	11,340,922	110,988,683	4,279,961

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	50,756	0	3,498,035	(3,447,279)	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:												
3.1 Direct	3,498,075	0	3,498,075	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	(3,447,279)	0	0	(3,447,279)	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	40	0	40	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	50,756	0	3,498,035	(3,447,279)	0	0	0	0	0	0	0	0
4. Advance	34,118	0	34,118	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	16,638	0	3,463,917	(3,447,279)	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	1,839,675	0	1,813,959	25,716	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	745,402,424	0	693,407,865	51,994,559	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	2,510,418,272	0	2,510,179,078	239,194	0	0	0	0	0	0	0	0
6.4 Net	(1,763,176,173)	0	(1,814,957,254)	51,781,081	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	(1,763,159,535)	0	(1,811,493,337)	48,333,802	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	3,611,928	0	3,471,337	140,591	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	1,832,440	0	1,806,724	25,716	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	741,814,553	0	693,407,865	48,406,688	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	2,510,418,457	0	2,510,179,263	239,194	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	(1,766,771,464)	0	(1,814,964,674)	48,193,210	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	969,091,407	32,403,174	910,509,838	26,178,395	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	19,820,743	0	425,616	19,395,127	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	988,912,150	32,403,174	910,935,454	45,573,522	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	1,659,178,939	0	412,040,014	(274,642)	0	354,019,454	724,668,063	166,068,005	0	2,658,045	0	0
12. Deferred and accrued	1,639,730,287	0	1,949,188,197	0	0	(263,352,343)	0	(46,105,567)	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	350,041,220	0	25,291,311	(339,110)	0	153,678,522	35,174,586	133,549,413	0	2,686,498	0	0
13.2 Reinsurance assumed	3,303,937,358	0	2,610,566,081	64,564	0	23,451	693,271,064	12,198	0	0	0	0
13.3 Reinsurance ceded	355,069,353	0	274,629,182	97	0	63,034,862	3,777,586	13,599,173	0	28,453	0	0
13.4 Net (Line 11 + Line 12)	3,298,909,225	0	2,361,228,210	(274,643)	0	90,667,111	724,668,064	119,962,438	0	2,658,045	0	0
14. Advance	37,952,427	0	1,760,917	0	0	25,136,430	0	7,765,626	0	3,289,454	0	0
15. Line 13.4 - Line 14	3,260,956,798	0	2,359,467,293	(274,643)	0	65,530,681	724,668,064	112,196,812	0	(631,409)	0	0
16. Collected during year:												
16.1 Direct	30,117,716,591	0	1,110,870,785	21,547,767	0	5,001,835,381	22,087,030,291	1,691,566,001	0	204,866,366	0	0
16.2 Reinsurance assumed	11,480,047,778	0	7,468,836,030	51,944,238	0	234,190	3,958,985,196	48,124	0	0	0	0
16.3 Reinsurance ceded	15,693,353,280	32,237,196	3,626,621,117	31,567	0	3,051,363,653	8,917,439,132	65,250,895	0	409,720	0	0
16.4 Net	25,904,411,089	(32,237,196)	4,953,085,698	73,460,438	0	1,950,705,918	17,128,576,355	1,626,363,230	0	204,456,646	0	0
17. Line 15 + Line 16.4	29,165,367,887	(32,237,196)	7,312,552,991	73,185,795	0	2,016,236,599	17,853,244,419	1,738,560,042	0	203,825,237	0	0
18. Prior year (uncollected + deferred and accrued - advance)	3,471,354,691	0	2,529,735,431	(231,046)	0	115,502,669	761,286,006	67,245,604	0	(2,183,973)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	30,122,886,289	0	1,111,450,120	21,547,767	0	4,956,864,648	22,089,305,004	1,737,306,002	0	206,412,748	0	0
19.2 Reinsurance assumed	11,359,115,252	0	7,383,060,845	51,900,643	0	235,181	3,923,870,128	48,455	0	0	0	0
19.3 Reinsurance ceded	15,787,988,343	32,237,196	3,711,693,407	31,567	0	3,056,365,899	8,921,216,719	66,040,017	0	403,538	0	0
19.4 Net (Line 17 - Line 18)	25,694,013,198	(32,237,196)	4,782,817,558	73,416,843	0	1,900,733,930	17,091,958,413	1,671,314,440	0	206,009,210	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	31,093,810,136	32,403,174	2,023,766,682	47,751,878	0	4,956,864,648	22,089,305,004	1,737,306,002	0	206,412,748	0	0
20.2 Reinsurance assumed	12,120,750,548	0	8,076,894,326	119,702,458	0	235,181	3,923,870,128	48,455	0	0	0	0
20.3 Reinsurance ceded	18,298,406,800	32,237,196	6,221,872,670	270,761	0	3,056,365,899	8,921,216,719	66,040,017	0	403,538	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	24,916,153,884	165,978	3,878,788,338	167,183,575	0	1,900,733,930	17,091,958,413	1,671,314,440	0	206,009,210	0	0

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		Insurance										
		1	2	Ordinary		5	Group		Accident and Health			11	12
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	2,450,901	0	2,173,901	0	0	0	277,000	0	0	0	0	0
22.	All other	17,534,849	165,978	17,368,871	0	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	321,763,834	0	321,763,834	0	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	799,059	0	312,807	486,252	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	320,964,775	0	321,451,027	(486,252)	0	0	0	0	0	0	0	0
24.	Single:												
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	434,502,604	14,253,392	328,956,730	8,083	0	33,802,012	49,184,361	8,298,026	0	0	0	0
	25.2 Reinsurance assumed	749,990,520	0	673,656,213	76,334,307	0	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	(315,487,916)	14,253,392	(344,699,483)	(76,326,224)	0	33,802,012	49,184,361	8,298,026	0	0	0	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	756,266,438	14,253,392	650,720,564	8,083	0	33,802,012	49,184,361	8,298,026	0	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	750,789,579	0	673,969,020	76,820,559	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	5,476,859	14,253,392	(23,248,456)	(76,812,476)	0	33,802,012	49,184,361	8,298,026	0	0	0	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	28,926,800	0	23,752	839,155	0	9,342,857	0	18,564,308	0	156,728	0	0
28.	Single	(22,197)	0	0	(22,197)	0	0	0	0	0	0	0	0
29.	Renewal	192,998,550	0	2,474,320	601,358	0	102,397,932	8,615,407	74,930,842	0	3,978,691	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	221,903,153	0	2,498,072	1,418,316	0	111,740,789	8,615,407	93,495,150	0	4,135,419	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3				
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	67,918,781	0	3,019,002	98,524,479	0	0	169,462,262
2.	Salaries and wages	329,200,758	0	272,717,071	(356,347,421)	(104,344)	0	245,466,064
3.11	Contributions for benefit plans for employees	176,558,158	0	77,231,642	(216,024,605)	0	0	37,765,195
3.12	Contributions for benefit plans for agents	196,343,179	0	175,698	29,677,313	0	0	226,196,190
3.21	Payments to employees under non-funded benefit plans	0	0	0	34,362	0	0	34,362
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	(2,340,915)	0	(5,016,917)	6,462,237	0	0	(895,595)
3.32	Other agent welfare	0	0	0	(63,015,962)	0	0	(63,015,962)
4.1	Legal fees and expenses	83,756,209	0	11,894,135	18,537,424	29,421	0	114,217,189
4.2	Medical examination fees	14,690,129	0	1,449,058	6,446	0	0	16,145,633
4.3	Inspection report fees	1,183	0	0	0	0	0	1,183
4.4	Fees of public accountants and consulting actuaries	4,182,954	0	466,730	43,909,905	613,895	0	49,173,484
4.5	Expense of investigation and settlement of policy claims	(215,546)	0	19,954,254	54,910	0	0	19,793,618
5.1	Traveling expenses	18,693,892	0	4,711,707	9,508,213	0	0	32,913,812
5.2	Advertising	10,574,767	0	2,166,993	96,124,288	0	0	108,866,048
5.3	Postage, express, telegraph and telephone	31,975,297	0	1,124,337	32,535,054	12,140	0	65,646,828
5.4	Printing and stationery	27,404,352	0	278,314	12,918,891	0	0	40,601,557
5.5	Cost or depreciation of furniture and equipment	22,934,299	0	800,590	19,123,311	0	0	42,858,200
5.6	Rental of equipment	1,371,144	0	0	9,884,993	0	0	11,256,137
5.7	Cost or depreciation of EDP equipment and software	168,118,032	0	16,449,404	49,997,013	0	0	234,564,449
6.1	Books and periodicals	203,278	0	66,365	1,061,482	0	0	1,331,125
6.2	Bureau and association fees	727,650	0	206,942	4,468,764	0	0	5,403,356
6.3	Insurance, except on real estate	(33,150)	0	0	9,364,040	0	0	9,330,890
6.4	Miscellaneous losses	81,957,278	0	19,541,834	395,038	(1,528)	0	101,892,622
6.5	Collection and bank service charges	22,201,384	0	2,913,014	3,966,513	1,197,361	0	30,278,272
6.6	Sundry general expenses	60,410,030	0	234,823,446	(130,922,497)	4,088,670	0	168,399,649
6.7	Group service and administration fees	6,901,458	0	0	321,483	0	0	7,222,941
6.8	Reimbursements by uninsured plans	(20,465)	0	(234,105,226)	0	0	0	(234,125,691)
7.1	Agency expense allowance	0	0	0	1,838,337	0	0	1,838,337
7.2	Agents' balances charged off (less $ $ 0 recovered)	0	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	0	0	0	0	0	0	0
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	0	0	0	0	64,769,684	0	64,769,684
9.2	Investment expenses not included elsewhere	0	0	0	0	421,658,708	0	421,658,708
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	0
10.	General expenses incurred	1,323,514,136	0	430,868,393	(317,595,989)	492,264,007	(b) 0	(a) 1,929,050,547
11.	General expenses unpaid Dec. 31, prior year	52,735,380	0	256,747,000	(1,167,399,851)	1,483,898	0	(856,433,573)
12.	General expenses unpaid Dec. 31, current year	320,279,475	0	192,432,863	(1,720,254,679)	854,634	0	(1,206,687,707)
13.	Amounts receivable relating to uninsured plans, prior year	0	0	19,644,709	0	0	0	19,644,709
14.	Amounts receivable relating to uninsured plans, current year	0	0	11,459,810	0	0	0	11,459,810
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,055,970,041	0	486,997,631	235,258,839	492,893,271	0	2,271,119,782
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0	0

(a) Includes management fees of $ 1,339,094,844 to affiliates and $ 256,560,628 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $ 0 ; 2. Institutional . $ 0 ; 3. Recreational and Health $ 0 ; 4. Educational $ 0
5. Religious $ 0 ; 6. Membership $ 0 ; 7. Other $ 0 ; 8. Total $ 0

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	14,337,384	0	14,337,384
2.	State insurance department licenses and fees	735,086	516,353	4,362,766	0	0	5,614,205
3.	State taxes on premiums	96,322,902	31,911,361	0	0	0	128,234,263
4.	Other state taxes, including $ 4,835,978 for employee benefits	637,652	351,714	19,087,813	0	0	20,077,179
5.	U.S. Social Security taxes	11,611,464	7,841,837	83,605,513	0	0	103,058,814
6.	All other taxes	18,547,856	1,207,784	11,850,668	351	0	31,606,659
7.	Taxes, licenses and fees incurred	127,854,960	41,829,049	118,906,760	14,337,735	0	302,928,504
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(20,620,746)	10,163,299	36,226,306	4,442,519	0	30,211,378
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(35,929,391)	13,308,949	44,109,462	4,343,178	0	25,832,198
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	143,163,605	38,683,399	111,023,604	14,437,076	0	307,307,684

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	2,450,901	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	17,534,849	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	19,985,750	0
6.	Paid in cash	7,700,861	0
7.	Left on deposit	1,958,922	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	29,645,533	0
10.	Amount due and unpaid	6,914,700	0
11.	Provision for dividends or refunds payable in the following calendar year	1,226,379,000	700
12.	Terminal dividends	62,627,000	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,295,920,700	700
16.	Total from prior year	1,313,486,000	1,200
17.	Total dividends or refunds (Lines 9 + 15 - 16)	12,080,233	(500)
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 3.50% or AM(5) 3.25% CRF if greater 35-40	286,923	0	286,923	0	0
0100002.	AE 3.50% or AE 3.50% CRF MOD if greater 33-35	1,022	0	1,022	0	0
0100003.	AE 3.50% or AE 3.50% CRF if greater 24-38	109,801	0	109,801	0	0
0100004.	AE 3.25% or AE 3.25% CRF if greater 35-40	4,372,592	0	4,372,592	0	0
0100005.	AE 3.50% 33 - 41	17,018	0	17,018	0	0
0100006.	AE 3.50% MOD 47 - 48	67,293	0	67,293	0	0
0100007.	AE 3.00% 41 - 47	61,425	0	61,425	0	0
0100008.	AM(5) 3.50% or AM(5) 2.50% CRF if greater 38-47	1,515,409	0	1,515,409	0	0
0100009.	AM(5) 3.25% or AM(5) 3.25% CRF MOD if greater 38-42	1,240,059	0	1,240,059	0	0
0100010.	AM(5) 3.25% or AM(5) 3.25% CRF if greater 35-42	13,306,361	0	13,306,361	0	0
0100011.	AM(5) 3.25% or AE CRF 3.25% 38-41	865,540	0	865,540	0	0
0100012.	AM(5) 3.00% or AM(5) 3.00% CRF if greater 35-41	14,517	0	14,517	0	0
0100013.	AM(5) 2.50% or AM(5) 2.50% CRF if greater 41-47	91,937,323	0	91,937,323	0	0
0100014.	AM(5) 2.50% or AM(5) CRF 2.50% MOD if greater 41-47	9,491,628	0	9,491,628	0	0
0100015.	41 CSO 3.50% CRVM 50-64	48,511	0	48,511	0	0
0100016.	41 CSO 3.50% 48-62	11,103	0	11,103	0	0
0100017.	41 CSO 3.50% or 41 CSO 2.50% CRF if greater 47-63	135,125,019	0	135,125,019	0	0
0100018.	41 CSO 3.50% or 41 CSO 4.5% CRF if greater 60-67	373,196,182	0	373,196,182	0	0
0100019.	41 CSO 3.50% or 41 STD INT 2.50% CRF if greater 47-60	14,625,171	0	14,625,171	0	0
0100020.	41 CSO 3.50% or 41 STD INT 4.5% CRF if greater 47-60	1,526,624,255	0	1,526,624,255	0	0
0100021.	41 CSO 2.50% CRVM OR 41 CSO CRF 2.50% MOD if greater 47-63	769,949,531	0	769,949,531	0	0
0100022.	41 CSO 2.50% 44-85	562,823	0	200,808	0	362,015
0100023.	41 CSO 2.50% or 41 CSO CRF 2.50% if greater 42-65	1,483,786,885	0	1,483,786,885	0	0
0100024.	41 CSO 3.00% CRVM 48 - 64	1,699,722	0	1,699,722	0	0
0100025.	41 CSO 3.00% MOD 57 - 62	1,831,371	0	1,831,371	0	0
0100026.	41 CSO 3.00% 58-13	25,926	0	25,926	0	0
0100027.	41 CSO 2.50% CRVM 57 - 64	103,939	0	103,939	0	0
0100028.	41 CSO 2.50% MOD 45 - 64	1,432,444	0	1,432,444	0	0
0100029.	58 CSO 6.00% CRVM 83-84	13	0	13	0	0
0100030.	58 CSO 6.00% 83 - 86	1,847	0	1,847	0	0
0100031.	58 CSO 4.50% CRVM 77 - 10	35,397,045	0	35,397,045	0	0
0100032.	58 CSO 4.50% 80 - 14	3,296	0	3,296	0	0
0100033.	58 CSO 4.50% or 58 CSO at various rates if greater 82-84	9,177,638	0	9,177,638	0	0
0100034.	58 CSO 4.50% MOD or 58 CSO at various rates CRVM if greater 81-84	704,203,129	0	704,203,129	0	0
0100035.	58 CSO 4.50%/20/3.50% or 58 CSO at various rates if greater 79-84	16,104,927	0	16,104,927	0	0
0100036.	58 CSO 4.50%/20/3.50% MOD or 58 CSO at various rates CRVM if greater 79-84	39,939,304	0	39,939,304	0	0
0100037.	58 CSO 4.50%/20/3.00% or 58 CSO at various rates if greater 74-84	403,534,067	0	403,534,067	0	0
0100038.	58 CSO 4.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 79-85	1,274,913,691	0	1,274,913,691	0	0
0100039.	58 CSO 4.00% CRVM 64-95	44,882,776	0	44,882,776	0	0
0100040.	58 CSO 4.00% 75 - 91	22,263	0	22,263	0	0
0100041.	58 CSO 4.00% or 58 CSO at various rates if greater 79-85	1,559,881,070	0	1,559,881,070	0	0
0100042.	58 CSO 4.00% MOD or 58 CSO at various rates CRVM if greater 78-84	264,757,185	0	264,757,185	0	0
0100043.	58 CSO 3.50% CRVM 61-93	4,434,171	0	4,434,171	0	0
0100044.	58 CSO 3.50% 63 - 91	993,323	0	993,323	0	0
0100045.	58 CSO 3.50%/20/3.00% or 58 CSO at various rates if greater 74-84	677,793,202	0	677,793,202	0	0
0100046.	58 CSO 3.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 74-85	1,618,517,057	0	1,618,517,057	0	0
0100047.	58 CSO 3.50% 63-64, 85-86	13,846,424	0	0	0	13,846,424
0100048.	58 CSO 3.00% 62 - 08	18,895,003	0	5,860,588	0	13,034,415
0100049.	58 CSO 3.00% or 58 CSO at various rates if greater 71-85	2,004,270,053	0	2,004,270,053	0	0
0100050.	58 CSO 3.00% MOD or 58 CSO at various rates CRVM if greater 71-75	3,480,287	0	3,480,287	0	0
0100051.	58 CSO 2.50% 63-05	1,214,762	0	1,214,762	0	0
0100052.	58 CSO 2.50% MOD or 58 CSO at various rates CRVM if greater 62-75	1,799,978,703	0	1,799,978,703	0	0
0100053.	58 CSO 2.50% or 58 CSO at various rates if greater 62-76	4,952,858,469	0	4,952,858,469	0	0
0100054.	58 CET 4.50%/20/3.50% or 58 CET at various rates if greater 80-84	1,744,423	0	1,744,423	0	0
0100055.	58 CET 4.50%/20/3.00% or 58 CET at various rates if greater 80-85	60,737,546	0	60,737,546	0	0
0100056.	58 CET 4.50% or 58 CET at various rates if greater 82-84	7,730,479	0	7,730,479	0	0
0100057.	58 CET 4.00% or 58 CET at various rates if greater 79-84	7,232,694	0	7,232,694	0	0
0100058.	58 CET 3.50%/20/3.00% or 58 CET at various rates if greater 74-84	134,587,823	0	134,587,823	0	0
0100059.	58 CET 2.50% or 58 CET at various rates if greater 62-75	124,122,023	0	124,122,023	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100060.	58 CSO 5.50% CRVM 65 - 91	894,435	0	894,435	0	0
0100061.	58 CSO 5.50% 87 - 93	137	0	137	0	0
0100062.	58 CSO 4.00% MOD 77 - 87	1,606,763	0	1,606,763	0	0
0100063.	58 CSO 3.50% MOD 66 - 77	3,704,958	0	3,704,958	0	0
0100064.	58 CSO 3.25% MOD 63 - 71	143,844	0	143,844	0	0
0100065.	58 CSO 3.25% 69 - 70	11,156	0	11,156	0	0
0100066.	58 CSO 3.00% CRVM 61 - 11	9,284,554	0	9,284,554	0	0
0100067.	58 CSO 3.00% MOD 62 - 83	19,067,758	0	19,067,758	0	0
0100068.	58 CSO 2.75% CRVM 65 - 67	89,192	0	89,192	0	0
0100069.	58 CSO 2.75% 64 - 89	940,580	0	940,580	0	0
0100070.	58 CSO 2.50% CRVM 64 - 81	369,591	0	369,591	0	0
0100071.	58 CSO 2.50% MOD 68 - 80	3,109,129	0	3,109,129	0	0
0100072.	58 CSO 2.25% 67 - 67	7,844	0	7,844	0	0
0100073.	58 CET 4.50% CRVM 81 - 88	68,820	0	68,820	0	0
0100074.	58 CET 4.00% CRVM 76 - 89	98,763	0	98,763	0	0
0100075.	58 CET 4.00% MOD 77 - 84	14,803	0	14,803	0	0
0100076.	58 CET 3.50% CRVM 64 - 89	56,135	0	56,135	0	0
0100077.	58 CET 3.50% MOD 66 - 73	5,393	0	5,393	0	0
0100078.	58 CET 3.50% 65 - 72	5,966	0	5,966	0	0
0100079.	58 CET 3.00% MOD 63 - 77	119,951	0	119,951	0	0
0100080.	58 CET 3.00% CRVM 59 - 91	114,286	0	114,286	0	0
0100081.	58 CET 3.00% 64 - 01	23,646	0	23,646	0	0
0100082.	58 CET 2.75% CRVM 66 - 67	6,805	0	6,805	0	0
0100083.	58 CET 2.75% 65 - 65	2,750	0	2,750	0	0
0100084.	58 CET 2.50% CRVM 64 - 70	7,128	0	7,128	0	0
0100085.	58 CET 2.50% MOD 69 - 80	14,435	0	14,435	0	0
0100086.	80 CSO 7.25% 84-86	262,316	0	262,316	0	0
0100087.	80 CSO 6.50% 87	49,725	0	49,725	0	0
0100088.	80 CSO 6.00% 83-93	8,797,339	0	8,797,339	0	0
0100089.	80 CSO 6.00% CRVM 83-02	36,096,911	0	36,096,911	0	0
0100090.	80 CSO 5.75% MOD OR 80 CSO at various rates CRVM if greater 01-07	266,426,689	0	266,426,689	0	0
0100091.	80 CSO 5.75% or 80 CSO at various rates if greater 01-06	13,471,648	0	13,471,648	0	0
0100092.	80 CSO 5.50% CRVM 70-13	340,339,675	0	340,339,675	0	0
0100093.	80 CSO 5.50% 82-98	85,218,493	0	80,573,594	0	4,644,899
0100094.	80 CSO 5.50% or 80 CSO at various rates if greater 86-97	1,196,838,826	0	1,196,838,826	0	0
0100095.	80 CSO 5.50% MOD or 80 CSO at various rates CRVM if greater 86-98	3,120,901,506	0	3,120,901,506	0	0
0100096.	80 CSO 5.50%/20/4.00% or 80 CSO at various rates if greater 83-99	4,734,194,016	0	4,734,194,016	0	0
0100097.	80 CSO 5.50%/20/4.00% MOD or 80 CSO at various rates CRVM if greater 83-99	4,046,797,755	0	4,046,797,755	0	0
0100098.	80 CSO 5.50%/20/3.75% or 80 CSO at various rates if greater 84-85	4,496,082	0	4,496,082	0	0
0100099.	80 CSO 5.50%/20/3.75% MOD or 80 CSO at various rates CRVM if greater 84-85	1,798,986	0	1,798,986	0	0
0100100.	80 CSO 5.50%/20/3.50% or 80 CSO at various rates if greater 83-89	1,491,510,473	0	1,491,510,473	0	0
0100101.	80 CSO 5.50%/20/3.50% MOD or 80 CSO at various rates CRVM if greater 83-89	1,543,908,330	0	1,543,908,330	0	0
0100102.	80 CSO 5.25%/20/3.25% or 80 CSO at various rates if greater 83-87	100,616,740	0	100,616,740	0	0
0100103.	80 CSO 5.25%/20/3.25% MOD or 80 CSO at various rates CRVM if greater 83-89	549,417,408	0	549,417,408	0	0
0100104.	80 CSO 5.00% CRVM 90-02	384,480,828	0	384,480,828	0	0
0100105.	80 CSO 5.00% 88-05	65,000,119	0	61,133,455	0	3,866,664
0100106.	80 CSO 5.00% or 80 CSO at various rates 06-17	1,002,209	0	1,002,209	0	0
0100107.	80 CSO 5.00% MOD or 80 CSO at various rates CRVM 06-08	33,850,935	0	33,850,935	0	0
0100108.	80 CSO 5.00% MOD or 01 CSO at various rates CRVM 09-15	58,879	0	58,879	0	0
0100109.	80 CSO 4.50% CRVM 86 - 11	5,944,968,339	0	5,944,968,339	0	0
0100110.	80 CSO 4.50% 82-07	66,231,829	0	13,837,847	0	52,393,982
0100111.	80 CSO 4.50% or 80 CSO at various rates if greater 94-02	121,559,840	0	121,559,840	0	0
0100112.	80 CSO 4.50% MOD or 80 CSO at various rates CRVM if greater 94-02	239,422,048	0	239,422,048	0	0
0100113.	80 CSO 4.00% CRVM 88-12	1,691,233,967	0	1,691,233,967	0	0
0100114.	80 CSO 4.00% 88-12	184,030,032	0	167,966,941	0	16,063,091
0100115.	80 CSO 4.00% or 80 CSO at various rates if greater 83-06	1,548,120,070	0	1,548,120,070	0	0
0100116.	80 CSO 4.00% MOD or 80 CSO at various rates CRVM if greater 83-08	4,640,459,396	0	4,640,459,396	0	0
0100117.	80 CSO 3.50% CRVM 00 - 15	473,819,415	0	473,819,415	0	0
0100118.	80 CSO 3.50% or 80 CSO at various rates if greater 84-85	39,393	0	39,393	0	0
0100119.	80 CSO 3.50% MOD or 80 CSO at various rates CRVM if greater 83-84	402,931	0	402,931	0	0
0100120.	80 CSO 3.00% or 80 CSO at various rates if greater 84	96	0	96	0	0
0100121.	80 CSO 3.00% CRVM 86 - 11	193,069,806	0	193,069,806	0	0
0100122.	80 CSO 3.00% 21-22 NB	9,514,779	0	0	0	9,514,779
0100123.	01 CSO 5.00% MOD or 01 CSO various CRVM 08-17	46,321,502	0	46,321,502	0	0
0100124.	01 CSO 5.00% or 01 CSO various 08-13	1,422,864	0	1,422,864	0	0
0100125.	01 CSO 4.50% 04-10	4,781	0	4,338	0	443
0100126.	01 CSO 4.50% CRVM 04-05	353,088,033	0	353,088,033	0	0
0100127.	01 CSO 4.00% MOD or 01 CSO at various rates CRVM 08-19	60,831,176	0	60,831,176	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100128.	01 CSO 4.00% or 01 CSO at various rates 14-17	416,919	0	416,919	0	0
0100129.	01 CSO PREF 4.00% CRVM 07-12	563,015,508	0	563,015,508	0	0
0100130.	01 CSO 4.00% CRVM 06-14	18,069,598,975	0	18,069,598,975	0	0
0100131.	01 CSO 4.00% 06-12	24,135,990	0	15,362,724	0	8,773,266
0100132.	01 CSO PREF 3.50% CRVM 13-19	864,440,291	0	864,440,291	0	0
0100133.	01 CSO 3.75% CRVM 16	448,819,438	0	448,819,438	0	0
0100134.	01 CSO 3.50% CRVM 06-18	8,163,250,067	0	8,163,250,067	0	0
0100135.	01 CSO 3.50% 08-20	49,200,985	0	46,096,550	0	3,104,435
0100136.	01 CSO 3.50% MOD or 01 CSO at various rates CRVM 13-18	60,515,195	0	60,515,195	0	0
0100137.	01 CSO with Japan Nursing Care 3.50% CRVM 16	330,936,207	0	330,936,207	0	0
0100138.	01 CSO 3.00% 21-22 NB	4,033,284	0	0	0	4,033,284
0100139.	01 CSO 3.00% CRVM 06 - 14	61,072,457	0	61,072,457	0	0
0100140.	01 CSO 2.00% CRVM 12 - 14	1,841,988	0	1,841,988	0	0
0100141.	17 CSO 3.75% CRVM 17-19	1,239,292,396	0	1,239,292,396	0	0
0100142.	17 CSO 3.50% CRVM 17-19	4,418,652,845	0	4,418,652,845	0	0
0100143.	17 CSO VM-20 3.75% NPR 20	356,276,109	0	356,276,109	0	0
0100144.	17 CSO VM-20 3.25% NPR 21-22 NB	250,284,901	0	250,284,901	0	0
0100145.	17 CSO VM-20 3% NPR 21-22 NB	643,925,874	0	643,925,874	0	0
0100146.	17 CSO 3.50% 17-19	5,569,425	0	5,512,839	0	56,586
0100147.	17 CSO with Japan Nursing Care 3.50% CRVM 17-19	2,332,457,088	0	2,332,457,088	0	0
0100148.	17 CSO with Japan Nursing Care VM-20 3.50% NPR 20	676,999,789	0	676,999,789	0	0
0100149.	17 CSO with Japan Nursing Care VM-20 3% NPR 21-22 NB	288,396,512	0	288,396,512	0	0
0100150.	17 CSO PREF 3.50% CRVM 19	23,693,072	0	23,693,072	0	0
0100151.	17 CSO PREF VM-20 3.50% NPR 17-20	3,662,346	0	3,662,346	0	0
0100152.	17 CSO PREF VM-20 3.00% NPR 2021-2022 NB	1,147,872	0	1,147,872	0	0
0100153.	17 CSO VM-20 3.50% NPR 2020-2022 NB	1,179,438,193	0	1,179,438,193	0	0
0100154.	80 CET 5.50% or 80 CET at various rates if greater 86-95	48,144,812	0	48,144,812	0	0
0100155.	80 CET 5.50%/20/4.00% or 80 CET at various rates if greater 83-96	173,536,341	0	173,536,341	0	0
0100156.	80 CET 5.50%/20/3.75% or 80 CET at various rates if greater 84	305,842	0	305,842	0	0
0100157.	80 CET 5.50%/20/3.50% or 80 CET at various rates if greater 83-88	38,761,899	0	38,761,899	0	0
0100158.	80 CET 5.25%/20/3.25% or 80 CET at various rates if greater 83-87	44,041,733	0	44,041,733	0	0
0100159.	80 CET 5.00% or 80 CET at various rates if greater 06-08	292,467	0	292,467	0	0
0100160.	80 CET 4.00% 88-01	41,105,042	0	41,105,042	0	0
0100161.	80 CET 4.00% or 80 CET at various rates if greater 84-02	80,246,077	0	80,246,077	0	0
0100162.	80 CET 3.50% or 80 CET at various rates if greater 84-85	933,364	0	933,364	0	0
0100163.	80 CET 5.75% or 80 CET at various rates if greater 01-07	4,216,622	0	4,216,622	0	0
0100164.	80 CET 5.50% CRVM 79 - 96	114,454	0	114,454	0	0
0100165.	80 CET 5.50% 89 - 91	15,816	0	15,816	0	0
0100166.	80 CET 4.50% CRVM 95 - 01	122,190	0	122,190	0	0
0100167.	60 CSG 4.50% CRVM 84 - 95	2,006	0	2,006	0	0
0100168.	80 CSO 3.50% 13-20	27,065,946	0	783	0	27,065,163
0100169.	N.Y. STD IND 3.50% or N.Y. STD IND 3.25% CRF if greater 22-41	14,436,629	14,436,629	0	0	0
0100170.	41 STD IND 3.50% or 41 STD IND 2.50% CRF if greater 22-67	5,561,206	5,561,206	0	0	0
0100171.	41 STD IND 3.00% or 41 STD IND 2.50% CRF if greater 42-67	3,147,537	3,147,537	0	0	0
0100172.	41 STD IND 4.00% or 41 STD IND 4.50% CRF if greater 12-67	390,141,014	390,141,014	0	0	0
0100173.	41 STD IND 3.50% or 41 STD IND 4.50% CRF if greater 47-67	705,725,004	705,725,004	0	0	0
0100174.	NY STD IND 3.50% OR NY STD IND 3.50% CRF if greater 1907-37	157,611,231	157,611,231	0	0	0
0100175.	NY STD IND 4.00% OR NY STD IND 4.50% CRF if greater 14-41	337,287,268	337,287,268	0	0	0
0100176.	NY STD INT 3.50% or NY STD INT 3.50% CRF if greater 26-36	222,820	0	222,820	0	0
0100177.	NY STD INT 3.50% or N.Y. STD INT 3.25% CRF if greater 36-41	4,278,722	0	4,278,722	0	0
0100178.	NY STD INT 3.25% or NY STD INT 3.25% CRF if greater 41	1,000	0	1,000	0	0
0100179.	NY STD INT 4.00% or NY STD INT 4.50% CRF if greater 28-41	68,174,111	0	68,174,111	0	0
0100180.	41 STD INT 3.50% or 41 STD INT 2.50% CRF if greater 42-59	15,242,772	0	15,242,772	0	0
0100181.	41 STD INT 4.00% or 41 STD INT 4.50% CRF if greater 42-47	216,301,944	0	216,301,944	0	0
0100182.	Double 41 CSO 3.50% or Double 41 CSO 2.50% CRF if greater 47-57	23	0	23	0	0
0100183.	Double 41 CSO 2.50% CRVM or Double 41 CSO CRF 2.50% MOD 51-63	420,666	0	420,666	0	0
0100184.	Double 41 CSO 2.50% or DBL 41 CSO 2.50% CRF if greater 48-63	1,170,340	0	1,170,340	0	0
0100185.	SGLI Conversion Pool Experience 4.00% 06-12	1,294,068	0	0	0	1,294,068
0100186.	SGLI Conversion Pool Experience 3.00% 21-22 NB	2,809,998	0	0	0	2,809,998
0100187.	SGLI Unearned Premium 22 NB	19,352,905	0	0	0	19,352,905

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100188. SGLI Conversion Pool Experience 3.50% 13-20	5,980,158	0	0	0	5,980,158
0100189. Reserve for Group Life fund accumulations various rates	1,502,830,798	0	0	0	1,502,830,798
0100190. 2005 Modified Group Term Life Waiver table 6.0% extended death benefits 83-86	4,152,006	0	0	0	4,152,006
0100191. 2005 Modified Group Term Life Waiver table 5.50% extended death benefits 87 - 92	14,025,054	0	0	0	14,025,054
0100192. 2005 Modified Group Term Life Waiver table 5.00% extended death benefits 93 -94	9,693,515	0	0	0	9,693,515
0100193. 2005 Modified Group Term Life Waiver table 4.50% extended death benefits 80-82 and 95-05	100,090,093	0	0	0	100,090,093
0100194. 2005 Modified Group Term Life Waiver table 4.00% extended death benefits 45 and prior, 75-79, 06-12	123,071,637	0	0	0	123,071,637
0100195. 2005 Modified Group Term Life Waiver table 3.50% extended death benefits 46-74, 13-20	257,519,086	0	0	0	257,519,086
0100196. 2005 Modified Group Term Life Waiver table 3.00% extended death benefits 21-22 NB	316,797,355	0	0	0	316,797,355
0100197. 60 CSG 3.25% 22 NB	91,440,830	0	0	0	91,440,830
0100198. Modified 60 CSG 3.25% 22 NB	246,700,704	0	0	0	246,700,704
0100199. Modified 94 GAM 4.5% 97-05	63,043,694	0	0	0	63,043,694
0100200. Modified 94 GAM 3.5% 13-20	15,846,474	0	0	0	15,846,474
0100201. Modified 94 GAM 4.0% 06-12	55,888,093	0	0	0	55,888,093
0100202. Modified 94 GAM 3.0% 21-22 NB	358,826	0	0	0	358,826
0199997. Totals (Gross)	99,128,005,411	1,613,909,889	94,526,440,782	0	2,987,654,740
0199998. Reinsurance ceded	59,468,557,338	1,605,609,232	57,815,249,563	0	47,698,543
0199999. Life Insurance: Totals (Net)	39,659,448,073	8,300,657	36,711,191,219	0	2,939,956,197
0200001. 37 SA 3.50% immediate and deferred	287,787	XXX	0	XXX	287,787
0200002. 37 SA 3.50% immediate 62 and prior	50,621	XXX	50,621	XXX	0
0200003. 1937 SA NB 3.50%	712,737	XXX	0	XXX	712,737
0200004. 1937 SA NB 6.00%	148,497	XXX	0	XXX	148,497
0200005. 1937 SA NB 6.75%	24,135	XXX	0	XXX	24,135
0200006. 1937 SA NB 7.00%	54,296	XXX	0	XXX	54,296
0200007. 1937 SA NB 7.50%	1,309,154	XXX	0	XXX	1,309,154
0200008. 1937 SA NB 8.25%	1,043,198	XXX	0	XXX	1,043,198
0200009. A-1949 ADJ 3.50% immediate all years deferred 70-84	41,803	XXX	41,803	XXX	0
0200010. A-1949 3.50% immediate 64-74	124,491	XXX	124,491	XXX	0
0200011. A-1949 3.00% deferred CARVM 69-74	123	XXX	123	XXX	0
0200012. A-1949 2.75% deferred CARVM 64, 66-69	14,087	XXX	14,087	XXX	0
0200013. 71 IAM 11.25% immediate 83	78,871	XXX	78,871	XXX	0
0200014. 71 IAM 9.25% deferred CARVM 68-82	241,699	XXX	241,699	XXX	0
0200015. 1971 IAM 7.50% Deferred CARVM 84	125,248	XXX	125,248	XXX	0
0200016. 71 IAM 8.25% deferred CARVM 83	36,726,586	XXX	36,726,586	XXX	0
0200017. 71 IAM 8.00% deferred CARVM 84	39,080,337	XXX	39,080,337	XXX	0
0200018. 71 IAM 7.50% immediate 81-82	355,950	XXX	355,950	XXX	0
0200019. 71 IAM 6.00% immediate 75-80	398,773	XXX	398,773	XXX	0
0200020. 71 IAM 4.50% deferred CARVM 81-82	68,357,124	XXX	68,357,124	XXX	0
0200021. 71 IAM 4.00% deferred CARVM 78-81	13,998,536	XXX	13,998,536	XXX	0
0200022. 71 IAM 3.50% deferred CARVM 75-78, 83	14,027,402	XXX	14,027,402	XXX	0
0200023. 1971 IAM NB 3.50%	6,372	XXX	0	XXX	6,372
0200024. 1971 IAM NB 5.00%	170,933	XXX	0	XXX	170,933
0200025. 1971 IAM NB 6.00%	277,419	XXX	0	XXX	277,419
0200026. 1971 IAM NB 6.75%	508,009	XXX	0	XXX	508,009
0200027. 1971 IAM NB 7.00%	4,968,980	XXX	0	XXX	4,968,980
0200028. 1971 IAM NB 7.50%	12,738,113	XXX	0	XXX	12,738,113
0200029. 1971 IAM NB 8.25%	100,735	XXX	0	XXX	100,735
0200030. 1971 IAM NB 8.50%	68,523	XXX	0	XXX	68,523
0200031. 1971 IAM NB 9.00%	22,030	XXX	0	XXX	22,030
0200032. 1971 IAM NB 9.25%	85,484	XXX	0	XXX	85,484
0200033. 1971 IAM NB 9.50%	6,491,829	XXX	0	XXX	6,491,829
0200034. 1971 IAM NB 11.50%	2,382,628	XXX	0	XXX	2,382,628
0200035. 83a 11.25% immediate and deferred 84	6,452,796	XXX	6,452,796	XXX	0
0200036. 83a 11.00% immediate 85	2,627,095	XXX	2,627,095	XXX	0
0200037. 83a 9.25% immediate 86	341,622	XXX	341,622	XXX	0
0200038. 83a 8.75% immediate 88-89	4,199,058	XXX	4,199,058	XXX	0
0200039. 83a 8.50% Deferred CARVM 85	112,443	XXX	112,443	XXX	0
0200040. 83a 8.25% immediate 90-91	8,901,868	XXX	8,901,868	XXX	0
0200041. 83a 8.00% deferred CARVM 85	27,636,556	XXX	27,636,556	XXX	0
0200042. 83a 8.00% immediate 87	536,148	XXX	536,148	XXX	0
0200043. 83a 7.75% immediate 92	4,689,030	XXX	4,689,030	XXX	0
0200044. 83a 7.25% immediate 95	7,186,082	XXX	7,186,082	XXX	0
0200045. 83a 7.25% Deferred CARVM 86	97,754	XXX	97,754	XXX	0
0200046. 83a 7.00% Deferred CARVM 88-89	3,932,784	XXX	3,932,784	XXX	0
0200047. 83a 7.00% immediate 93	3,743,329	XXX	3,743,329	XXX	0
0200048. 83a 6.75% immediate 96-97	6,796,049	XXX	6,796,049	XXX	0
0200049. 83a 6.75% deferred CARVM 86,88	15,879,224	XXX	15,879,224	XXX	0
0200050. 83a 6.50% deferred CARVM 89	41,919,100	XXX	41,919,100	XXX	0
0200051. 83a 6.50% Deferred CARVM 87	1,357,322	XXX	1,357,322	XXX	0
0200052. 83a 6.50% immediate 94	6,712,503	XXX	6,712,503	XXX	0
0200053. 83a 6.25% deferred CARVM 87,90-91	85,684,133	XXX	85,684,133	XXX	0
0200054. 83a 6.25% immediate 98	42,910	XXX	42,910	XXX	0
0200055. 83a 6.00% deferred CARVM 92	4,704,142	XXX	4,704,142	XXX	0
0200056. 83a 5.75% deferred CARVM 95	9,263,244	XXX	9,263,244	XXX	0
0200057. 83a 5.50% deferred CARVM 93, 00	25,960,835	XXX	25,960,835	XXX	0
0200058. 83a 5.25% deferred CARVM 94, 96-97,01-02	163,478,577	XXX	163,478,577	XXX	0
0200059. 83a 5.00% deferred CARVM 98-99, 09	61,512,306	XXX	61,512,306	XXX	0
0200060. 83a 4.75% deferred CARVM 03, 04	84,778,141	XXX	84,778,141	XXX	0
0200061. 83a 4.50% deferred CARVM 05-08	87,751,533	XXX	87,751,533	XXX	0
0200062. 83a 4.25% deferred CARVM 10, 11	20,873,176	XXX	20,873,176	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200063.	83a 3.75% deferred CARVM 12, 14	15,329,668	XXX	15,329,668	XXX	0
0200064.	83a various immediate and deferred 85 and later	11,528,887,215	XXX	3,085,404,382	XXX	8,443,482,833
0200065.	83a 3.50% deferred CARVM 13	9,264,226	XXX	9,264,226	XXX	0
0200066.	83a 1.00% immediate and deferred	12,776,079	XXX	0	XXX	12,776,079
0200067.	83a 1.50% immediate and deferred	32,623,628	XXX	0	XXX	32,623,628
0200068.	83a 1.75% immediate and deferred	20,807,218	XXX	0	XXX	20,807,218
0200069.	83a 2.00% immediate and deferred	27,478,694	XXX	0	XXX	27,478,694
0200070.	83a 2.25% immediate and deferred	82,772,965	XXX	0	XXX	82,772,965
0200071.	83a 2.50% immediate and deferred	45,308,317	XXX	2,414,693	XXX	42,893,624
0200072.	83a 2.75% immediate and deferred	59,477,691	XXX	5,389,345	XXX	54,088,346
0200073.	83a 3.00% immediate and deferred	304,532,705	XXX	35,727,209	XXX	268,805,496
0200074.	83a 3.25% immediate and deferred	190,448,437	XXX	2,024,771	XXX	188,423,666
0200075.	83a 3.50% immediate and deferred	456,067,275	XXX	16,052,924	XXX	440,014,351
0200076.	83a 3.75% immediate and deferred	57,367,878	XXX	1,788,351	XXX	55,579,527
0200077.	83a 4.00% immediate and deferred	625,886,402	XXX	28,942,125	XXX	596,944,277
0200078.	83a 4.25% immediate and deferred	144,541,342	XXX	26,313,083	XXX	118,228,259
0200079.	A-2000 7.00% immediate 00	5,565,168	XXX	5,565,168	XXX	0
0200080.	A-2000 6.75% immediate 01	7,368,158	XXX	7,368,158	XXX	0
0200081.	A-2000 6.50% immediate 02	9,569,742	XXX	9,569,742	XXX	0
0200082.	S1PxA CMI 2009 5.00%	4,908,482	XXX	0	XXX	4,908,482
0200083.	S1PxA CMI 2010 3.75 - 4.25%	9,395,814	XXX	0	XXX	9,395,814
0200084.	S1PxA CMI 2010 4.00 - 5.00%	20,456,205	XXX	0	XXX	20,456,205
0200085.	S1PxA CMI2010 5.00%	8,811,195	XXX	0	XXX	8,811,195
0200086.	S1PxA CMI 2013 3.75%	9,701,252	XXX	0	XXX	9,701,252
0200087.	S1PxA CMI 2013 4.00%	50,050,148	XXX	0	XXX	50,050,148
0200088.	S1PxA CMI 2013 4.25%	20,132,413	XXX	0	XXX	20,132,413
0200089.	S1PxA CMI 2013 4.50%	1,662,113	XXX	0	XXX	1,662,113
0200090.	PxA08 CMI 2014 3.75%	4,469,360	XXX	0	XXX	4,469,360
0200091.	S2PxA PRMI 2018 3.25%	7,999,663	XXX	0	XXX	7,999,663
0200092.	S2PxA PRMI 2018 3.75%	78,608,480	XXX	0	XXX	78,608,480
0200093.	S2PxA PRMI 2018 4.00%	14,844,102	XXX	0	XXX	14,844,102
0200094.	S2PxA CMI 2014 3.75%	19,789,840	XXX	0	XXX	19,789,840
0200095.	S2PxA CMI 2014 4.00%	3,257,953	XXX	0	XXX	3,257,953
0200096.	S2PxA CMI 2016 3.75%	28,339,677	XXX	0	XXX	28,339,677
0200097.	S2PxA CMI 2017 3.00%	2,728,777	XXX	0	XXX	2,728,777
0200098.	S2PxA PRMI 2019 3.00%	10,193,107	XXX	0	XXX	10,193,107
0200099.	S2PxA PRMI 2019 3.25%	14,214,255	XXX	0	XXX	14,214,255
0200100.	S2PxA PRMI 2019 4.00%	240,128	XXX	0	XXX	240,128
0200101.	S3PxA PRMI 2020 3.25%	4,557,526	XXX	0	XXX	4,557,526
0200102.	S3PxA PRMI 2020 3.00%	3,370,061	XXX	0	XXX	3,370,061
0200103.	S3PxA PRMI 2022 3.25%	66,913	XXX	0	XXX	66,913
0200104.	S3PxA PRMI 2022 3.50%	6,872,503	XXX	0	XXX	6,872,503
0200105.	RP-2014 adj, various rates, immediate and deferred	781,354,608	XXX	0	XXX	781,354,608
0200106.	A-2000 6.25% immediate 98-99	7,112,085	XXX	7,112,085	XXX	0
0200107.	A-2000 6.00% immediate 03, 09	54,268,303	XXX	54,268,303	XXX	0
0200108.	A-2000 5.50% immediate 04,07-08	34,457,095	XXX	34,457,095	XXX	0
0200109.	A-2000 5.25% immediate 05-06, 10	128,118,159	XXX	128,118,159	XXX	0
0200110.	A-2000 5.00% immediate 11	54,688,660	XXX	54,688,660	XXX	0
0200111.	A-2000 4.50% IMMEDIATE 14	37,576,094	XXX	37,576,094	XXX	0
0200112.	A-2000 4.25% IMMEDIATE 12	47,277,211	XXX	47,277,211	XXX	0
0200113.	A-2000 4.00% IMMEDIATE 13	43,400,945	XXX	43,400,945	XXX	0
0200114.	A-2012 4.00% IMMEDIATE 15-16, 19	106,055,364	XXX	106,055,364	XXX	0
0200115.	A-2012 3.75% DEFERRED CARVM 15-16, 19	2,381,180	XXX	2,381,180	XXX	0
0200116.	A-2012 1.00%-4.25% VM-22 Non-Jumbo Immediate 18-22 NB	599,421,478	XXX	599,421,478	XXX	0
0200117.	A-2012 3.75% IMMEDIATE 17-18	73,235,226	XXX	73,235,226	XXX	0
0200118.	A-2012 VM21 CARVM 83-22 NB	1,470,966,430	XXX	1,470,966,430	XXX	0
0200119.	For Guaranteed Benefits under Variable annuities	451,348,662	XXX	451,348,662	XXX	0
0200120.	51 GAM 3.50% immediate and deferred	11,785,809	XXX	0	XXX	11,785,809
0200121.	71 GAM 11.25% immediate and deferred	22,210,733	XXX	0	XXX	22,210,733
0200122.	71 GAM 10.75% immediate and deferred	16,111,753	XXX	0	XXX	16,111,753
0200123.	71 GAM 9.75% immediate and deferred	109,542,635	XXX	0	XXX	109,542,635
0200124.	71 GAM 7.75% immediate and deferred	30,456,532	XXX	0	XXX	30,456,532
0200125.	71 GAM 7.50% immediate and deferred	353,749,022	XXX	0	XXX	353,749,022
0200126.	71 GAM 6.00% immediate and deferred	16,506,346	XXX	0	XXX	16,506,346
0200127.	1971 GAM CB 5.00%	5,288,236	XXX	0	XXX	5,288,236
0200128.	1971 GAM CB 6.00%	12,133,176	XXX	0	XXX	12,133,176
0200129.	1971 GAM CB 6.25%	570,518	XXX	0	XXX	570,518
0200130.	1971 GAM CB 6.75%	25,758,421	XXX	0	XXX	25,758,421
0200131.	1971 GAM CB 7.00%	176,822	XXX	0	XXX	176,822
0200132.	1971 GAM CB 7.25%	7,899,834	XXX	0	XXX	7,899,834
0200133.	1971 GAM CB 7.50%	4,453,491	XXX	0	XXX	4,453,491
0200134.	1971 GAM CB 7.75%	144,580	XXX	0	XXX	144,580
0200135.	1971 GAM CB 8.25%	8,703,605	XXX	0	XXX	8,703,605
0200136.	1971 GAM CB 9.00%	3,307,871	XXX	0	XXX	3,307,871
0200137.	1971 GAM CB 9.25%	651,234	XXX	0	XXX	651,234
0200138.	1971 GAM CB 9.50%	2,487,490	XXX	0	XXX	2,487,490
0200139.	1971 GAM CB 10.00%	188,357	XXX	0	XXX	188,357
0200140.	1971 GAM CB 10.50%	636,107	XXX	0	XXX	636,107
0200141.	1971 GAM NB 3.50%	92,283	XXX	0	XXX	92,283
0200142.	1971 GAM NB 5.00%	57,703	XXX	0	XXX	57,703
0200143.	1971 GAM NB 6.00%	739,053	XXX	0	XXX	739,053
0200144.	1971 GAM NB 7.00%	15,689	XXX	0	XXX	15,689
0200145.	1971 GAM NB 7.50%	8,874,866	XXX	0	XXX	8,874,866
0200146.	1971 GAM NB 8.50%	10,634	XXX	0	XXX	10,634
0200147.	1971 GAM NB 9.50%	7,743,175	XXX	0	XXX	7,743,175
0200148.	83 GAM 11.00% immediate and deferred	16,722,132	XXX	0	XXX	16,722,132
0200149.	83 GAM 10.50% immediate and deferred	18,658,400	XXX	0	XXX	18,658,400
0200150.	83 GAM 9.50% immediate and deferred	109,474,685	XXX	0	XXX	109,474,685

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200151.	83 GAM 9.25% immediate and deferred	49,411,150	XXX	0	XXX	49,411,150
0200152.	83 GAM 8.75% immediate and deferred	41,402,178	XXX	0	XXX	41,402,178
0200153.	83 GAM 8.50% immediate and deferred	4,369,481	XXX	0	XXX	4,369,481
0200154.	83 GAM 8.42% immediate and deferred	5,090,810	XXX	0	XXX	5,090,810
0200155.	83 GAM 8.40% immediate and deferred	7,450,792	XXX	0	XXX	7,450,792
0200156.	83 GAM 8.37% immediate and deferred	261,867,148	XXX	0	XXX	261,867,148
0200157.	83 GAM 8.25% immediate and deferred	1,781,936	XXX	0	XXX	1,781,936
0200158.	83 GAM 8.16% immediate and deferred	26,548,260	XXX	0	XXX	26,548,260
0200159.	83 GAM 8.10% immediate and deferred	18,450,120	XXX	0	XXX	18,450,120
0200160.	83 GAM 8.00% immediate and deferred	130,874,105	XXX	0	XXX	130,874,105
0200161.	83 GAM 7.77% immediate and deferred	122,529,506	XXX	0	XXX	122,529,506
0200162.	83 GAM 7.75% immediate and deferred	6,208,195	XXX	0	XXX	6,208,195
0200163.	83 GAM 7.50% immediate and deferred	363,704,227	XXX	0	XXX	363,704,227
0200164.	83 GAM 7.45% immediate and deferred	40,420,080	XXX	0	XXX	40,420,080
0200165.	83 GAM 7.25% immediate and deferred	59,473,619	XXX	0	XXX	59,473,619
0200166.	83 GAM 7.00% immediate and deferred	17,692	XXX	0	XXX	17,692
0200167.	83 GAM 6.99% immediate and deferred	166,358	XXX	0	XXX	166,358
0200168.	83 GAM 6.75% immediate and deferred	32,249,358	XXX	0	XXX	32,249,358
0200169.	83 GAM 6.63% immediate and deferred	40,341	XXX	0	XXX	40,341
0200170.	83 GAM 6.50% immediate and deferred	349,193,535	XXX	0	XXX	349,193,535
0200171.	83 GAM 6.33% immediate and deferred	1,796,715	XXX	0	XXX	1,796,715
0200172.	83 GAM 6.31% immediate and deferred	10,934,045	XXX	0	XXX	10,934,045
0200173.	83 GAM 6.00% immediate and deferred	145,579,536	XXX	0	XXX	145,579,536
0200174.	1983 GAM NB 4.75%	3,118,226	XXX	0	XXX	3,118,226
0200175.	1983 GAM NB 5.00%	4,497,843	XXX	0	XXX	4,497,843
0200176.	1983 GAM NB 5.25%	2,059,792	XXX	0	XXX	2,059,792
0200177.	1983 GAM NB 5.50%	1,566,239	XXX	0	XXX	1,566,239
0200178.	1983 GAM NB 5.75%	8,359,292	XXX	0	XXX	8,359,292
0200179.	1983 GAM NB 6.00%	27,291,825	XXX	0	XXX	27,291,825
0200180.	1983 GAM NB 6.25%	3,433,252	XXX	0	XXX	3,433,252
0200181.	1983 GAM NB 6.50%	63,498,103	XXX	0	XXX	63,498,103
0200182.	1983 GAM NB 6.75%	10,054,113	XXX	0	XXX	10,054,113
0200183.	1983 GAM NB 7.00%	5,809,656	XXX	0	XXX	5,809,656
0200184.	1983 GAM NB 7.25%	6,718,696	XXX	0	XXX	6,718,696
0200185.	1983 GAM NB 7.50%	7,502,379	XXX	0	XXX	7,502,379
0200186.	1983 GAM NB 7.75%	5,902,135	XXX	0	XXX	5,902,135
0200187.	1983 GAM NB 8.00%	20,576,773	XXX	0	XXX	20,576,773
0200188.	1983 GAM NB 8.25%	45,715,371	XXX	0	XXX	45,715,371
0200189.	1983 GAM NB 8.50%	2,927,392	XXX	0	XXX	2,927,392
0200190.	1983 GAM NB 8.75%	1,148,724	XXX	0	XXX	1,148,724
0200191.	1983 GAM NB 9.00%	2,648,232	XXX	0	XXX	2,648,232
0200192.	1983 GAM NB 9.25%	1,891,519	XXX	0	XXX	1,891,519
0200193.	1983 GAM NB 9.50%	3,250,232	XXX	0	XXX	3,250,232
0200194.	94 GAR 7.00% immediate and deferred	13,120,366	XXX	0	XXX	13,120,366
0200195.	94 GAR 6.75% immediate and deferred	12,536,734	XXX	0	XXX	12,536,734
0200196.	94 GAR 6.50% immediate and deferred	22,522,625	XXX	0	XXX	22,522,625
0200197.	94 GAR 6.30% immediate and deferred	15,004,682	XXX	0	XXX	15,004,682
0200198.	94 GAR 6.25% immediate and deferred	14,428,650	XXX	0	XXX	14,428,650
0200199.	94 GAR 6.09% immediate and deferred	24,117,607	XXX	0	XXX	24,117,607
0200200.	94 GAR 6.00% immediate and deferred	75,258,021	XXX	0	XXX	75,258,021
0200201.	94 GAR 5.75% immediate and deferred	2,138,137	XXX	0	XXX	2,138,137
0200202.	94 GAR 5.71% immediate and deferred	1,734,941	XXX	0	XXX	1,734,941
0200203.	94 GAR 5.50% immediate and deferred	174,261,243	XXX	0	XXX	174,261,243
0200204.	94 GAR 5.27% immediate and deferred	16,285	XXX	0	XXX	16,285
0200205.	94 GAR 5.25% immediate and deferred	190,291,808	XXX	0	XXX	190,291,808
0200206.	94 GAR 5.00% immediate and deferred	258,489,934	XXX	0	XXX	258,489,934
0200207.	94 GAR 4.82% immediate and deferred	104,694	XXX	0	XXX	104,694
0200208.	94 GAR 4.75% immediate and deferred	59,502,052	XXX	0	XXX	59,502,052
0200209.	94 GAR 4.50% immediate and deferred	347,297,542	XXX	0	XXX	347,297,542
0200210.	94 GAR 4.44% immediate and deferred	1,229,601	XXX	0	XXX	1,229,601
0200211.	94 GAR 4.25% immediate and deferred	200,765,652	XXX	0	XXX	200,765,652
0200212.	94 GAR 4.00% immediate and deferred	894,736,412	XXX	0	XXX	894,736,412
0200213.	94 GAR 3.75% immediate and deferred	473,450,757	XXX	0	XXX	473,450,757
0200214.	94 GAR 3.50% immediate and deferred	46,710,673	XXX	0	XXX	46,710,673
0200215.	94 GAR 3.25% immediate and deferred	2,623,953	XXX	0	XXX	2,623,953
0200216.	94 GAR 3.00% immediate and deferred	56,418,848	XXX	0	XXX	56,418,848
0200217.	94 GAR 2.75% immediate and deferred	21,330,958	XXX	0	XXX	21,330,958
0200218.	94 GAR 2.50% immediate and deferred	4,117,998	XXX	0	XXX	4,117,998
0200219.	94 GAR 2.25% immediate and deferred	1,533,272	XXX	0	XXX	1,533,272
0200220.	94 GAR 2.00% immediate and deferred	655,682	XXX	0	XXX	655,682
0200221.	94 GAR 1.75% immediate and deferred	164,839	XXX	0	XXX	164,839
0200222.	94 GAR 1.50% immediate and deferred	430,470	XXX	0	XXX	430,470
0200223.	94 GAR various rates immediate and deferred	53,391,792	XXX	0	XXX	53,391,792
0200224.	94 GAR various jumbo rates immediate and deferred	2,665,578,083	XXX	0	XXX	2,665,578,083
0200225.	1994 GAR AB 4.00%	158,095	XXX	0	XXX	158,095
0200226.	1994 GAR AB 4.25%	17,027	XXX	0	XXX	17,027
0200227.	1994 GAR AB 4.50%	35,277	XXX	0	XXX	35,277
0200228.	1994 GAR AB 4.75%	262,905	XXX	0	XXX	262,905
0200229.	1994 GAR AB 5.00%	306,686	XXX	0	XXX	306,686
0200230.	1994 GAR AB 5.25%	192,048	XXX	0	XXX	192,048
0200231.	1994 GAR AB 5.50%	652,151	XXX	0	XXX	652,151
0200232.	1994 GAR AB 6.00%	3,404,302	XXX	0	XXX	3,404,302
0200233.	1994 GAR AB 6.25%	4,686,371	XXX	0	XXX	4,686,371
0200234.	1994 GAR AB 6.50%	4,252,367	XXX	0	XXX	4,252,367
0200235.	1994 GAR AB 6.75%	1,126,795	XXX	0	XXX	1,126,795
0200236.	1994 GAR AB 7.00%	1,880,037	XXX	0	XXX	1,880,037
0200237.	94 GAR Adj 11.25% immediate and deferred	31,197,273	XXX	0	XXX	31,197,273
0200238.	94 GAR Adj 11.00% immediate and deferred	11,840,087	XXX	0	XXX	11,840,087
0200239.	94 GAR Adj 10.75% immediate and deferred	20,131,791	XXX	0	XXX	20,131,791
0200240.	94 GAR Adj10.50% immediate and deferred	20,512,584	XXX	0	XXX	20,512,584
0200241.	94 GAR Adj 9.75% immediate and deferred	88,467,349	XXX	0	XXX	88,467,349

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200242. 94 GAR Adj 9.50% immediate and deferred	126,569,993	XXX	0	XXX	126,569,993
0200243. 94 GAR Adj 9.25% immediate and deferred	4,822,565	XXX	0	XXX	4,822,565
0200244. 94 GAR Adj 8.75% immediate and deferred	594,253	XXX	0	XXX	594,253
0200245. 94 GAR Adj 8.42% immediate and deferred	956,436	XXX	0	XXX	956,436
0200246. 94 GAR Adj 8.40% immediate and deferred	242,596	XXX	0	XXX	242,596
0200247. 94 GAR Adj 8.37% immediate and deferred	608,060	XXX	0	XXX	608,060
0200248. 94 GAR Adj 8.10% immediate and deferred	837,109	XXX	0	XXX	837,109
0200249. 94 GAR Adj 8.00% immediate and deferred	5,116,663	XXX	0	XXX	5,116,663
0200250. 94 GAR Adj 7.75% immediate and deferred	18,220,408	XXX	0	XXX	18,220,408
0200251. 94 GAR Adj 7.50% immediate and deferred	289,460,694	XXX	0	XXX	289,460,694
0200252. 94 GAR Adj 7.45% immediate and deferred	1,546,468	XXX	0	XXX	1,546,468
0200253. 94 GAR Adj 7.25% immediate and deferred	1,053,209	XXX	0	XXX	1,053,209
0200254. 94 GAR Adj 7.00% immediate and deferred	357,142	XXX	0	XXX	357,142
0200255. 94 GAR Adj 6.75% immediate and deferred	1,604,747	XXX	0	XXX	1,604,747
0200256. 94 GAR Adj 6.50% immediate and deferred	484,820	XXX	0	XXX	484,820
0200257. 94 GAR Adj 6.31% immediate and deferred	117,788	XXX	0	XXX	117,788
0200258. 94 GAR Adj 6.30% immediate and deferred	206,383	XXX	0	XXX	206,383
0200259. 94 GAR Adj 6.00% immediate and deferred	2,702,588	XXX	0	XXX	2,702,588
0200260. 94 GAR Adj 5.25% immediate and deferred	60,785	XXX	0	XXX	60,785
0200261. 94 GAR Adj 3.50% immediate and deferred	307,910	XXX	0	XXX	307,910
0200262. 94 GAR Adj 4.25%	1,907,979,600	XXX	0	XXX	1,907,979,600
0200263. Prudential 50 GAV table adj (+1) 3.50%	12,401,841,715	XXX	0	XXX	12,401,841,715
0200264. Prudential 50 GAV table adj (+1) various rates	886,100,128	XXX	0	XXX	886,100,128
0299997. Totals (Gross)	42,922,156,234	XXX	7,222,252,148	XXX	35,699,904,086
0299998. Reinsurance ceded	8,200,199,004	XXX	497,234	XXX	8,199,701,770
0299999. Annuities: Totals (Net)	34,721,957,230	XXX	7,221,754,914	XXX	27,500,202,316
0300001. 37SA 3.50% 62 and prior	91,185	0	81,030	0	10,155
0300002. a-1949 3.50% 63-74	253,878	0	176,865	0	77,013
0300003. 71 IAM 11.25% 83	10,064	0	10,064	0	0
0300004. 71 IAM 7.50% 81-82	230,177	0	71,730	0	158,447
0300005. 71 IAM 6.00% 75-80	380,160	0	205,756	0	174,404
0300006. 83a 11.25% 84	135,546	0	0	0	135,546
0300007. 83a 11.00% 85	262,020	0	45,020	0	217,000
0300008. 83a 9.25% 86	180,289	0	30,087	0	150,202
0300009. 83a 8.75% 88-89	285,837	0	90,536	0	195,301
0300010. 83a 8.25% 90-91	542,150	0	225,898	0	316,252
0300011. 83a 8.00% 87	120,991	0	37,257	0	83,734
0300012. 83a 7.75% 92	120,307	0	54,890	0	65,417
0300013. 83a 7.25% 95	212,132	0	68,366	0	143,766
0300014. 83a 7.00% 93	694,480	0	379,919	0	314,561
0300015. 83a 6.75% 96-97	469,262	0	275,140	0	194,122
0300016. 83a 6.50% 94	127,305	0	85,465	0	41,840
0300017. A-2000 7.00% 00	558,797	0	211,525	0	347,272
0300018. A-2000 6.75% 01	1,020,631	0	435,823	0	584,808
0300019. A-2000 6.50% 02	620,268	0	217,794	0	402,474
0300020. A-2000 6.25% 98-99	899,460	0	370,095	0	529,365
0300021. A-2000 6.00% 03, 09	2,573,064	0	1,527,166	0	1,045,898
0300022. A-2000 5.50% 04,07-08	3,538,706	0	2,509,102	0	1,029,604
0300023. A-2000 5.25% 05-06, 10	3,857,158	0	2,960,520	0	896,638
0300024. A-2000 5.00% 11	2,489,590	0	1,283,152	0	1,206,438
0300025. A-2000 4.50% 14	2,197,575	0	1,549,112	0	648,463
0300026. A-2000 4.25% 12	2,604,456	0	1,654,292	0	950,164
0300027. A-2000 4.00% 13	1,702,874	0	1,150,922	0	551,952
0300028. A-2012 4.00% 15-16	2,890,176	0	2,890,176	0	0
0300029. A-2012 3.75% 17	1,550,981	0	1,320,352	0	230,629
0300030. A-2012 1.00%-4.25% VM-22 Non-Jumbo 18-22 NB	7,611,159	0	5,781,102	0	1,830,057
0300031. 51 GAM 3.50%	206,842	0	0	0	206,842
0300032. 71 GAM 11.25%	638,275	0	0	0	638,275
0300033. 71 GAM 7.50%	687,789	0	0	0	687,789
0300034. 71 GAM 6.00%	428,758	0	0	0	428,758
0300035. 83 GAM 11.00% 85	797,447	0	0	0	797,447
0300036. 83 GAM 9.25% 86	498,603	0	0	0	498,603
0300037. 83 GAM 8.75% 88-89	991,349	0	0	0	991,349
0300038. 83 GAM 8.42% 91	166,454	0	0	0	166,454
0300039. 83 GAM 8.40% 92	694,877	0	0	0	694,877
0300040. 83 GAM 8.37% 90	629,096	0	0	0	629,096
0300041. 83 GAM 8.10% 93	612,004	0	0	0	612,004
0300042. 83 GAM 8.00% 87	557,659	0	0	0	557,659
0300043. 83 GAM 7.45% 94	669,791	0	0	0	669,791
0300044. 83 GAM 7.25% 95	729,887	0	0	0	729,887
0300045. 83 GAM 6.75% 96-97	2,037,508	0	0	0	2,037,508
0300046. 83 GAM 6.31% 98	844,957	0	0	0	844,957
0300047. 94 GAR 7.00% 00	566,392	0	0	0	566,392
0300048. 94 GAR 6.75% 01	1,628,096	0	0	0	1,628,096
0300049. 94 GAR 6.50% 02	1,905,163	0	0	0	1,905,163
0300050. 94 GAR 6.00% 03, 09	1,621,013	0	0	0	1,621,013
0300051. 94 GAR 6.30% 99	5,809,558	0	0	0	5,809,558
0300052. 94 GAR 5.50% 04, 07-08	5,853,147	0	0	0	5,853,147
0300053. 94 GAR 5.25% 05-06,10	14,180,160	0	0	0	14,180,160
0300054. 94 GAR 4.50% 14	4,022,255	0	0	0	4,022,255
0300055. 94 GAR 5.00% 11	2,349,251	0	0	0	2,349,251
0300056. 94 GAR 4.25% 12	2,942,609	0	0	0	2,942,609
0300057. 94 GAR 4.00% 13-16	9,052,778	0	0	0	9,052,778
0300058. 94 GAR 3.75% 17-18	5,281,944	0	0	0	5,281,944
0300059. 94 GAR 3.50%	1,067,517	0	0	0	1,067,517
0300060. 94 GAR 3.25%	140,802	0	0	0	140,802
0300061. 94 GAR 3.00%	2,558,159	0	0	0	2,558,159
0300062. 94 GAR 2.75%	1,054,618	0	0	0	1,054,618
0300063. 94 GAR 2.50%	3,322,137	0	0	0	3,322,137
0300064. 94 GAR 2.25%	1,345,290	0	0	0	1,345,290
0300065. 94 GAR 2.00%	2,168,053	0	0	0	2,168,053

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300066. 94 GAR 1.75%	12,695,840	0	0	0	12,695,840
0300067. 94 GAR 1.50%	4,079,462	0	0	0	4,079,462
0300068. 94 GAR 1.25%	307,931	0	0	0	307,931
0399997. Totals (Gross)	133,374,149	0	25,699,156	0	107,674,993
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	133,374,149	0	25,699,156	0	107,674,993
0400001. Prudential-Metropolitan ADB table and AM(5) 3.50% 33-47	780,771	0	780,771	0	0
0400002. Prudential INT ADB and 41 STD INT 3.50% 30-46	13,163,508	0	13,163,508	0	0
0400003. INTERCO DI and 41 CSO 3.50% 47-67	47,246,180	0	47,246,180	0	0
0400004. INTERCO DI and 41 STD INT 3.50% 47-59	65,395,684	0	65,395,684	0	0
0400005. INTERCO DI adj and 41 STD IND 3.50% 47-67	28,743,884	28,743,884	0	0	0
0400006. 59 ADB 3.25% 22 NB	593,267	0	0	0	593,267
0400007. 59 ADB 4.50% 83-96	141	0	141	0	0
0400008. 59 ADB and 41 STD IND 3.00% 21-67	1,450,899	1,450,899	0	0	0
0400009. 59 ADB and 58 CSO 2.50% 62-82	170,921,048	0	170,921,048	0	0
0400010. 59 ADB and 80 CSO 4.50% 83-05	164,121,505	0	164,121,505	0	0
0400011. 59 ADB and 80 CSO 4.00% 06-08	265,086	0	265,086	0	0
0400012. 59 ADB and 80 CSO 2.50% 83	21,077,188	0	21,077,188	0	0
0400013. 59 ADB 3.00% 61 - 86	7,420	0	7,420	0	0
0400014. Modified 59 ADB 3.25% 21-22 NB	4,622,365	0	0	0	4,622,365
0400015. 59 ADB and 01 CSO 4.00% 06-12	203,181	0	203,181	0	0
0400016. 59 ADB and 01 CSO 3.50% 09-20	257,069	0	257,069	0	0
0400017. 59 ADB and 17 CSO 3.50% 17-19	2,619	0	2,619	0	0
0400018. 59 ADB and 17 CSO VM-20 3.50% NPR 20	1,639	0	1,639	0	0
0400019. 59 ADB and 17 CSO VM-20 3% NPR 21-22 NB	653	0	653	0	0
0499997. Totals (Gross)	518,854,107	30,194,783	483,443,692	0	5,215,632
0499998. Reinsurance ceded	496,621,073	30,024,391	466,596,682	0	0
0499999. Accidental Death Benefits: Totals (Net)	22,233,034	170,392	16,847,010	0	5,215,632
0500001. 26 Class(3) and 41 CSO 2.50% 59-63	1,678	0	1,678	0	0
0500002. 52 INTERCO Disa and 58 CSO 3.00% 62-84	5,140,866	0	5,140,866	0	0
0500003. 52 INTERCO Disa and 80 CSO 4.50% 84-05	62,413,765	0	62,413,765	0	0
0500004. 52 INTERCO Disa and 80 CSO 4.00% 06-08	172,795	0	172,795	0	0
0500005. 52 INTERCO Disa and 01 CSO 4.50% 04-05	98	0	98	0	0
0500006. 52 INTERCO Disa and 01 CSO 4.00% 06-12	39,968,136	0	39,968,136	0	0
0500007. 52 INTERCO Disa and 01 CSO 3.50% 13-18	24,521,161	0	24,521,161	0	0
0500008. 52 INTERCO Disa and 17 CSO 3.75% 17-19	10,697,231	0	10,697,231	0	0
0500009. 52 INTERCO Disa and 17 CSO VM-20 3.75% NPR 20	4,094,017	0	4,094,017	0	0
0500010. 52 INTERCO Disa and 01 CSO 3.75% 16	2,230,852	0	2,230,852	0	0
0500011. 52 INTERCO Disa and 17 CSO 3.50% 17-19	31,996,644	0	31,996,644	0	0
0500012. 52 INTERCO Disa and 17 CSO VM-20 3.50% NPR 20	13,686,537	0	13,686,537	0	0
0500013. 52 INTERCO Disa and 17 CSO VM-20 3.25% NPR 21-22 NB	4,397,017	0	4,397,017	0	0
0500014. 52 INTERCO Disa and 17 CSO VM-20 3% NPR 21-22 NB	10,655,108	0	10,655,108	0	0
0500015. 52 DIS. STUDY w 58 CSO 3.00%	29,267	0	29,267	0	0
0500016. 64 CDT and 58 CSO 3.00%	171,726	0	171,726	0	0
0500017. Prudential Accidential Disability Experience 3.25% 21-22 NB	205,159	0	0	0	205,159
0599997. Totals (Gross)	210,382,057	0	210,176,898	0	205,159
0599998. Reinsurance ceded	52,045,243	0	52,045,243	0	0
0599999. Disability-Active Lives: Totals (Net)	158,336,814	0	158,131,655	0	205,159
0600001. 26 Class(3) 2.50% 39-63	951,887	0	951,887	0	0
0600002. 73-76 OASDI Disabled Workers Experience 4.50% 52-62, 66, 68-71, 74, 78-80, 82-06	346,516,613	0	346,516,613	0	0
0600003. 73-76 OASDI Disabled Workers Experience 4.00% 75-83, 06-12	34,074,916	0	34,074,916	0	0
0600004. 73-76 OASDI Disabled Workers Experience 3.75% 16-19	218,673	0	218,673	0	0
0600005. 73-76 OASDI Disabled Workers Experience 3.50% 62-74, 13-19	8,970,466	0	8,970,466	0	0
0600006. 73-76 OASDI Disabled Workers Experience VM-20 3.50% NPR 20	421,615	0	421,615	0	0
0600007. 73-76 OASDI Disabled Workers Experience VM-20 3% NPR 21-22 NB	146,730	0	146,730	0	0
0600008. 52 INTERCO 3.00% 57 - 96	6,624,406	0	6,624,406	0	0
0600009. 52 INTERCO 3.50% 69 - 13	13,077,366	0	13,077,366	0	0
0600010. 52 INTERCO 4.00% 74 - 12	2,281,712	0	2,281,712	0	0
0600011. 52 INTERCO 4.50% 75 - 13	4,192,475	0	4,192,475	0	0
0600012. 52 INTERCO 5.00% 64 - 94	1,049,428	0	1,049,428	0	0
0600013. 52 INTERCO 5.50% 65 - 13	1,470,733	0	1,470,733	0	0
0600014. 52 INTERCO 6.00% 73 - 96	118,491	0	118,491	0	0
0600015. Unaccrued portion of liability for claims in course of settlement	733,010	0	733,010	0	0
0600016. Unaccrued portion of liability for claims incurred but unreported (less reinsurance)	20,768,606	0	20,768,606	0	0
0699997. Totals (Gross)	441,617,127	0	441,617,127	0	0
0699998. Reinsurance ceded	379,699,357	0	379,699,357	0	0
0699999. Disability-Disabled Lives: Totals (Net)	61,917,770	0	61,917,770	0	0
0700001. Additional Actuarial Reserves - Asset Adequacy Analysis	1,100,000,000	0	1,100,000,000	0	0
0700002. Additional Actuarial Reserves - Other Margins	361,739,862	30,081	361,709,781	0	0
0700003. Additional Actuarial Reserves - Asset Liability Analysis - AG38 8D	992,000,000	0	992,000,000	0	0
0700004. For the share value protection option under the systematic investment plan	888,581	0	888,581	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700005. For the minimum death benefit/living benefit under variable life	346,658,340	0	346,658,340	0	0
0700006. For excess of valuation net premiums over corresponding gross on respective policies, computed according to the standard valuation required by this state	28,856,583	0	28,856,583	0	0
0700007. For substandard policies with extra premiums	2,210,668	0	2,210,668	0	0
0799997. Totals (Gross)	2,832,354,034	30,081	2,832,323,953	0	0
0799998. Reinsurance ceded	1,228,583,389	0	1,228,583,389	0	0
0799999. Miscellaneous Reserves: Totals (Net)	1,603,770,645	30,081	1,603,740,564	0	0
9999999. Totals (Net) - Page 3, Line 1	76,361,037,715	8,501,130	45,799,282,288	0	30,553,254,297

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ 0 ; Annuities $ 29,831,288 ; Supplementary Contracts with Life Contingencies $ 352,579 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
Non-Participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:

4.1 Amount of insurance? ..... $ 0

4.2 Amount of reserve? ..... $ 0

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
N/A

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 0

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 0
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 79,928,422,082

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank:
N/A

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 0

8.3 Identify where the reserves are reported in the blank:
N/A

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 0

9.2 State the amount of reserves established for this business: ..... $ 0

9.3 Identify where the reserves are reported in the blank:
N/A

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	89,541,617	78,927	0	2,947	0	0	0	0	0	0	2,511,538	86,741,423	206,782
2.	Additional contract reserves (b)	8,468,283,663	21,425,371	0	637,161	0	0	0	0	0	0	628,262	8,407,157,918	38,434,951
3.	Additional actuarial reserves-Asset/Liability analysis	59,720,323	0	0	0	0	0	0	0	0	0	0	59,720,323	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	8,617,545,603	21,504,298	0	640,108	0	0	0	0	0	0	3,139,800	8,553,619,664	38,641,733
8.	Reinsurance ceded	3,369,942	0	0	0	0	0	0	0	0	0	679,845	2,378,561	311,536
9.	Totals (Net)	8,614,175,661	21,504,298	0	640,108	0	0	0	0	0	0	2,459,955	8,551,241,103	38,330,197
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	4,373,793,851	409,269	0	0	0	0	0	0	0	0	3,309,750,184	1,063,536,438	97,960
11.	Additional actuarial reserves-Asset/Liability analysis	3,719,777	0	0	0	0	0	0	0	0	0	0	3,719,777	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	4,377,513,628	409,269	0	0	0	0	0	0	0	0	3,309,750,184	1,067,256,215	97,960
15.	Reinsurance ceded	209,703,738	0	0	0	0	0	0	0	0	0	208,865,531	742,885	95,322
16.	Totals (Net)	4,167,809,890	409,269	0	0	0	0	0	0	0	0	3,100,884,653	1,066,513,330	2,638
17.	TOTAL (Net)	12,781,985,551	21,913,567	0	640,108	0	0	0	0	0	0	3,103,344,608	9,617,754,433	38,332,835
18.	TABULAR FUND INTEREST	453,123,060	524,468	0	15,597	0	0	0	0	0	0	87,451,483	364,042,290	1,089,222
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. None

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM for older products and 1994 GAM for the new generation products for mortality, and interest rates ranging from 3.0% to 4.5% depending on the effective date of coverage of each participant. Group Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates ranging from 3.0% to 5.5% depending on the effective date of coverage of each participant. Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 2020 Milliman Long Term Care Guidelines with modifications and interest rates ranging from 3.0% to 4.5% depending on the disablement date claim for each claimant.The Group Long Term Disability reserve basis is the 2012 GLTD Valuation Table blended with Prudential experience, 2%, 2 ¼%, 2 ½%, 2 ¾%, 3%, 3 ¼%, 3 ½%, 4%, 4 ¼%, 4 ½%, 5%, 5 ¼%, 5 ½%, 5 ¾%, 6%, 6 ¼%, 6 ¾%Metlife Long Term Care active life reserves are using 1983 GAM mortality table for disability years 2020 and prior and 1984 GAM mortality tables for disability year 2021 and beyond and interest rates ranging from 2.75% to 5.5%. For Disable Life Reserve they are using Metlife Termination Experience and interest rates ranging from 3% to 4.0%. 1964 Commissioners Disability and 1958 CSO, 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1959 ADB Table (increased by 15% for dismemberment benefit(s) and 1958 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1985 CIDA table and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1964 CDT and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 2013 IDI table with interest rate 3.0% for disability year 2021 and beyond. 1985 CIDA and 1958 CSO 5.5. 1994 GAM with projection 2.75%. Individual Medical Active Life Reserve was calculated using Gross Premium Valuation method and uses a discount rate of 2.95%.The statutory reserve for individual and group accident and health contracts generally consists of a contract reserve and a claim reserve. These reserves are subject to prospective gross premium valuation. For the single inforce Retiree Medical Buy-In contract, the contract reserve is calculated on the two-year full preliminary term method, which simplifies to the present value of benefits for this contract, which is a single premium contract. For contract reserves, the mortality basis used in the valuation is the Group Annuity Reserve with projection, and the valuation interest rate is 3.50%. For claim reserves, the impact of morbidity on the net contractual cash flows is limited, and 100% utilization of benefits per contract year is assumed. This results in a statutory reserve that is higher than the minimum reserve determined according to the applicable standards.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	20,005,570,416	6,023,842,865	1,450,194,590	5,214,722,889	4,742,974,742	2,573,835,330
2. Deposits received during the year	6,645,999,157	5,722,735,000	80,834,396	605,154,262	109,658,464	127,617,035
3. Investment earnings credited to the account	459,209,107	96,864,880	51,695,173	108,911,357	121,119,054	80,618,643
4. Other net change in reserves	(30,003,370)	(30,003,370)	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	6,311,256,219	4,108,518,453	169,748,153	963,375,260	361,250,858	708,363,495
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	20,769,519,091	7,704,920,922	1,412,976,006	4,965,413,248	4,612,501,402	2,073,707,513
10. Reinsurance balance at the beginning of the year	(3,664,695,322)	0	29,280,030	0	(4,664,778,425)	970,803,074
11. Net change in reinsurance assumed	(404,128,910)	0	2,124,039	0	(56,996)	(406,195,953)
12. Net change in reinsurance ceded	(128,724,716)	0	0	0	(128,724,716)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(3,940,099,516)	0	31,404,069	0	(4,536,110,705)	564,607,121
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	16,829,419,575	7,704,920,922	1,444,380,075	4,965,413,248	76,390,696	2,638,314,634

(a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)	$ 2,627,784,409
2.	Reported as Annuities Certain (captured in column 3)	$ 0
3.	Reported as Supplemental Contracts (captured in column 4)	$ 0
4.	Reported as Dividend Accumulations or Refunds (captured in column 5)	$ 0
5.	Reported as Premium or Other Deposit Funds (captured in column 6)	$ 0
6.	Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5)	$ 2,627,784,409

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	46,140,568	0	20,239	3,929,348	0	0	1,279,836	40,272,306	429,510	0	209,329
	1.2 Reinsurance assumed	1,222,430,705	0	511,490,086	178,985	0	0	73,708	710,687,926	0	0	0
	1.3 Reinsurance ceded	1,373,828	0	1,164,499	0	0	0	0	0	0	0	209,329
	1.4 Net	1,267,197,445	0	510,345,826	4,108,333	0	0	1,353,544	750,960,232	429,510	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	3,778,699	0	500,000	0	0	0	3,088,699	0	190,000	0	0
	2.12 Reinsurance assumed	5,803,681	0	5,803,681	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	4,425,000	0	4,425,000	0	0	0	0	0	0	0	0
	2.14 Net	5,157,380	0	(b) 1,878,681	(b) 0	0	(b) 0	(b) 3,088,699	0	190,000	0	0
2.2 Other	2.21 Direct	977,687,775	0	247,490,825	0	0	0	631,467,048	0	79,382,128	0	19,347,774
	2.22 Reinsurance assumed	482,971,477	0	482,971,477	0	0	0	0	0	0	0	0
	2.23 Reinsurance ceded	630,632,665	0	493,818,502	0	0	0	131,660,677	0	5,153,486	0	0
	2.24 Net	830,026,587	0	(b) 236,643,800	(b) 0	0	(b) 0	(b) 499,806,371	0	(b) 74,228,642	(b) 0	(b) 19,347,774
3. Incurred but unreported:												
	3.1 Direct	702,276,724	3,722,000	80,294,746	0	0	0	560,324,803	0	56,992,879	0	942,296
	3.2 Reinsurance assumed	187,649,649	0	187,563,626	0	0	0	86,023	0	0	0	0
	3.3 Reinsurance ceded	272,078,151	3,703,000	181,298,231	0	0	0	83,981,789	0	3,095,131	0	0
	3.4 Net	617,848,222	19,000	(b) 86,560,141	(b) 0	0	(b) 0	(b) 476,429,037	0	(b) 53,897,748	(b) 0	(b) 942,296
4. TOTALS	4.1 Direct	1,729,883,766	3,722,000	328,305,810	3,929,348	0	0	1,196,160,386	40,272,306	136,994,517	0	20,499,399
	4.2 Reinsurance assumed	1,898,855,512	0	1,187,828,870	178,985	0	0	159,731	710,687,926	0	0	0
	4.3 Reinsurance ceded	908,509,644	3,703,000	680,706,232	0	0	0	215,642,466	0	8,248,617	0	209,329
	4.4 Net	2,720,229,634	(a) 19,000	(a) 835,428,448	4,108,333	0	0	(a) 980,677,651	750,960,232	128,745,900	0	20,290,070

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 237,113 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 21,501,616 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 3,513,143,050 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 650,947,064 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	20,072,995,474	80,566,929	3,332,062,532	299,573,199	3,035,859	0	5,156,254,198	9,887,537,799	1,175,828,116	0	138,136,842
1.2 Reinsurance assumed	8,629,321,096	0	4,395,149,480	347,699,993	0	0	919,963	3,885,551,660	0	0	0
1.3 Reinsurance ceded	8,268,896,977	80,119,085	5,160,657,086	0	0	0	2,979,096,755	8,066,323	39,484,550	0	1,473,178
1.4 Net	(d) 20,433,419,593	447,844	2,566,554,926	647,273,192	3,035,859	0	2,178,077,406	13,765,023,136	1,136,343,566	0	136,663,664
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,729,883,766	3,722,000	328,305,810	3,929,348	0	0	1,196,160,386	40,272,306	136,994,517	0	20,499,399
2.2 Reinsurance assumed	1,898,855,512	0	1,187,828,870	178,985	0	0	159,731	710,687,926	0	0	0
2.3 Reinsurance ceded	908,509,644	3,703,000	680,706,232	0	0	0	215,642,466	0	8,248,617	0	209,329
2.4 Net	2,720,229,634	19,000	835,428,448	4,108,333	0	0	980,677,651	750,960,232	128,745,900	0	20,290,070
3. Amounts recoverable from reinsurers December 31, current year	312,505,961	0	277,225,834	0	0	0	21,023,403	0	14,256,724	0	0
4. Liability December 31, prior year:											
4.1 Direct	1,951,547,033	3,868,000	407,432,366	3,386,146	0	0	1,345,774,264	43,765,990	129,132,589	0	18,187,678
4.2 Reinsurance assumed	2,011,823,778	0	1,270,952,055	1,479,914	0	0	542,422	738,849,387	0	0	0
4.3 Reinsurance ceded	973,506,897	3,848,000	748,378,788	0	0	0	210,792,170	0	10,114,001	0	373,938
4.4 Net	2,989,863,914	20,000	930,005,633	4,866,060	0	0	1,135,524,516	782,615,377	119,018,588	0	17,813,740
5. Amounts recoverable from reinsurers December 31, prior year	298,835,665	0	213,287,264	0	0	0	77,411,222	0	8,137,179	0	0
6. Incurred Benefits											
6.1 Direct	19,851,332,207	80,420,929	3,252,935,976	300,116,401	3,035,859	0	5,006,640,320	9,884,044,115	1,183,690,044	0	140,448,563
6.2 Reinsurance assumed	8,516,352,830	0	4,312,026,295	346,399,064	0	0	537,272	3,857,390,199	0	0	0
6.3 Reinsurance ceded	8,217,570,020	79,974,085	5,156,923,100	0	0	0	2,927,559,232	8,066,323	43,738,711	0	1,308,569
6.4 Net	20,150,115,017	446,844	2,408,039,171	646,515,465	3,035,859	0	2,079,618,360	13,733,367,991	1,139,951,333	0	139,139,994

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 16,347,175 in Line 1.1, $ 1,781,541 in Line 1.4.
$ 16,314,568 in Line 6.1, and $ 1,786,052 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(d) Includes $ 51,062,592 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	3,605,738	3,423,402	(182,336)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	36,453,386	26,454,088	(9,999,298)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	17,438,803	11,657,041	(5,781,762)
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	582,467	1,075,115	492,648
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	1,633,294,961	342,086,567	(1,291,208,394)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	114,872,122	179,601,170	64,729,048
21.	Furniture and equipment, including health care delivery assets	166,287,973	177,934,451	11,646,478
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	41,658,420	31,129,624	(10,528,796)
25.	Aggregate write-ins for other than invested assets	4,801,258,159	3,275,863,437	(1,525,394,722)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,815,452,029	4,049,224,895	(2,766,227,134)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	6,815,452,029	4,049,224,895	(2,766,227,134)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid pension expense	3,544,811,923	3,139,229,421	(405,582,502)
2502.	Disallowed IMR	1,077,595,042	0	(1,077,595,042)
2503.	Miscellaneous assets	178,851,194	135,432,926	(43,418,268)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	1,201,090	1,201,090
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,801,258,159	3,275,863,437	(1,525,394,722)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

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

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

Pursuant to New Jersey law, the Commissioner of NJDOBI may require or permit a different basis of valuation of separate account assets. The Company values separate account assets for certain non-participating group annuity products, related to our pension risk transfer business, as if the assets were held in the general account. Under SSAP No. 56 "Separate Accounts", separate account assets supporting fund accumulation contracts ("GICs"), which do not participate in underlying portfolio experience, with a fixed interest rate guarantee, purchased under a retirement plan or plan of deferred compensation, established or maintained by an employer, will be recorded as if the assets were held in the general account while assets supporting all other contractual benefits shall be recorded at fair value on the date of valuation. The participants in our non-participating group annuity products do not participate in the investment income of the underlying assets, and therefore, the valuation prescribed by NJDOBI follows the similar general account treatment. With certain separate account assets being valued as if they were held in the general account, the Company's separate account reserves and related asset adequacy analysis reserves are also adjusted accordingly. As of December 31, 2022, Risk Based Capital ("RBC"), calculated using this prescribed practice resulted in RBC consistent with the amount calculated using NAIC guidance. RBC is an annual only calculation.

In 2004, one of the Company's former insurance subsidiaries, Prudential Retirement and Annuity Company ("PRIAC"), received approval from its domiciliary insurance department, the Connecticut Insurance Department, to record a deferred gain associated with an assumption reinsurance agreements between Connecticut General Life Insurance Company and PRIAC in the Interest Maintenance Reserve ("IMR") and to amortize the deferred gain in a manner consistent with those relevant annual statement instructions. Had the deferred gains been established as a liability limited to an amortization period of 10 years in accordance with the guidance of SSAP No. 61R, "Life, Deposit-Type and Accident and Health Reinsurance" ("SSAP No. 61R"), and not included in the IMR, it would have created a material distortion in the analysis of the adequacy of statutory reserves conducted annually by PRIAC's Appointed Actuary. Effective December 31, 2021 the permitted practice was discontinued. PRIAC was sold on April 1, 2022. See note 21C for additional information regarding the sale.

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	12/31/2022	12/31/2021
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$1,115,579,128	$965,673,768
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	600,346,779	(1,066,982,558)
Separate Account Valuation	56	4	19	(600,346,779)	1,066,982,558
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$1,115,579,128	$965,673,768
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$14,048,710,410	$19,122,935,827
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	46,257,839	29,812,244
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$14,002,452,571	$19,093,123,583
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$299,533,626,221	$324,304,204,456
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	4,047,708,018	(3,396,859,789)
Admit leasehold improvements	19	2	25	46,257,839	29,812,244
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$295,439,660,364	$327,671,252,001
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$285,484,915,811	$305,181,268,629
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	(1,493,525,750)	(2,093,872,529)
Separate Account Valuation	56	3	27	5,541,233,768	(1,302,987,260)
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$281,437,207,793	$308,578,128,418

1B. Use of Estimates

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

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

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

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

The Company uses the following accounting policies:

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

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

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

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

For other than temporary impairments, the cost basis of the bond, excluding loan-backed and structured securities, is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss. For loan-backed and structured securities, the cost basis of the bond is written down to the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

(7) Investments in subsidiaries are accounted for using the equity method as defined in SSAP No. 97, “Investments in Subsidiary, Controlled and Affiliated Entities (“SCA”) a Replacement of SSAP No. 88,” (“SSAP No. 97”). Investments in domestic insurance subsidiaries are recorded based on the underlying audited statutory equity of the respective entity's financial statements, adjusted for unamortized goodwill as provided for in SSAP No. 68, “Business Combinations and Goodwill,” (“SSAP No. 68”). Investments in foreign insurance subsidiaries are recorded based on audited U.S. GAAP equity adjusted, if needed, to a limited statutory basis of accounting in accordance with paragraph 9 of SSAP No. 97. Investments in non-insurance subsidiaries that do not engage in certain transactions or activities, per paragraph 8b ii of SSAP No. 97 are recorded based on audited U.S. GAAP equity of the investee. The subsidiaries' change in net assets, excluding capital contributions and distributions, is included in “Change in net unrealized capital gains (losses)”. Dividends or distributions received from the investee are recognized in net investment income when declared to the extent they are not in excess of undistributed accumulated earnings attributed to our investment.

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company’s strong capital position, the Company has decided not to obtain GAAP audits for 34 entities as of December 31, 2022. The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future fiscal years, the Company may decide to obtain U.S. GAAP audits for entities subject to SSAP No. 97 and thereby restore their equity value for purposes of inclusion in capital and surplus

(8) Other invested assets include primarily the Company's investment in joint ventures, limited liability companies and other forms of partnerships. These investments are accounted for using an equity method as defined in SSAP No. 97 or SSAP No. 48, "Joint Ventures, Partnerships, and Limited Liability Companies" ("SSAP No. 48"), depending upon whether the investee is a Subsidiary, Controlled, or Affiliated Entity, as defined in SSAP No. 97. These entities are valued based on the underlying audited U.S. GAAP equity of the investee, or alternatives permitted by SSAP No. 97 and SSAP No. 48, as applicable.

(9) Derivatives used by the Company include swaps, futures, forwards, and options and may be exchange-traded or contracted in the over-the-counter market. Derivatives are recorded at fair value either as assets, within "Derivatives," or as liabilities, surplus and other funds within "Derivatives" at their estimated fair value. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship. Any derivative premiums that are not paid at inception of the derivative are recorded separately for the estimated fair value of the derivative as a portion of the Payable for Securities or Receivable for Securities line items on the balance sheet.

(10) The Company considers anticipated investment income when calculating its premium deficiency reserves in accordance with SSAP No. 54, “Individual and Group Accident and Health Contracts” (“SSAP No. 54”).

(11) Accident and health reserves represent the estimated value of the future payments, adjusted for contingencies and interest. The remaining reserves for active life reserves and unearned premiums are valued using the preliminary term method, gross premium valuation method, or a pro rata portion of gross premiums. Reserves are also held for amounts not yet due on hospital benefits and other coverages.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company does not have any pharmaceutical rebates receivable.

(14) Repurchase agreements and reverse repurchase agreements are agreements between a seller and a buyer, whereby the seller of securities sells and simultaneously agrees to repurchase the same or substantially the same securities from the buyer at an agreed upon price and, usually, at a stated date. Repurchase agreements (securities sold under agreements to repurchase) are generally accounted as secured borrowings. The assets transferred are not removed from the balance sheet, the cash collateral received is invested and reported on balance sheet and accounted for based on the type of investment. The Company obtains collateral in an amount at least equal to 95% of the fair value of the securities sold. An offsetting liability is reported in “Aggregate write-ins for liabilities”. For reverse repurchase agreements (securities purchased under agreements to resell), an asset is recorded in “Cash, cash equivalents, and short-term investments” to reflect the receivable from the counterparty. Dollar repurchase agreements and reverse dollar repurchase agreements involve debt instruments that are pay-through securities collateralized with GNMA, FNMA and FHLMC and similar securities. The Company typically uses "to be announced" ("TBAs") securities in the dollar repurchase and reverse dollar repurchase agreements which are accounted for as derivatives. Dollar repurchase and reverse dollar repurchase agreements are reported in "Derivatives" with the change in value reported as "Change in net unrealized capital gains (losses)". "Net Realized Capital Gains (Losses)" are recorded upon termination of the agreements. Income and expenses related to these transactions used to earn spread income are reported as "Net investment income."

(15) Securities lending transactions are transactions where the Company loans securities to a third party, primarily large brokerage firms. These transactions are accounted for as secured borrowings. Cash collateral received is invested and reported on the balance sheet and accounted for based on the type of investment. The Company obtains collateral in an amount equal to 102% and 105% of the fair value of the domestic and foreign securities, respectively. A liability to return capital received is reported in “Payable for securities lending.” Income and expenses associated with securities lending transactions used to earn spread income are reported in "Net investment income."

(16) Contract loans are stated at unpaid principal balances.

(17) Net realized capital gains (losses) are computed using the specific identification method. Net realized investment gains and losses are generated from numerous sources, including the sale of bonds, stocks, other type of investments, as well as adjustments to the cost basis of investments for other-than-temporary impairments. Realized investment gains and losses are also generated from the termination of derivatives that do not qualify for hedge accounting. Amortized cost of investments is adjusted for impairments considered other than temporary. All bonds, preferred stocks and common stocks with unrealized losses are subject to review to identify other-than-temporary impairments in value. Several factors must be considered to determine whether a decline in value of a security is other than temporary, including:

a) the reasons for the decline in value (credit event, currency or interest related, including general spread widening);
b) a company’s ability and intent to hold its investment for a period of time to allow for recovery of value;
c) a company’s intent to sell its investment before recovery of the cost of the investment;
d) the financial condition of and near-term prospects of the issuer; and
e) for stocks, the extent and duration of the decline.

NOTES TO FINANCIAL STATEMENTS

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

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

For loan-backed and structured securities, when an other-than-temporary impairment has occurred because the entity does not expect to recover the entire amortized cost basis of the security, the amount of the other-than-temporary impairment recognized as a realized loss shall equal the difference between the investment's amortized cost basis and the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains (Losses)" and applied to the AVR, and interest related impairments are directly applied to the IMR, on an after-tax basis. Additionally, the amortized cost of the security, less the other-than-temporary impairment recognized as a realized loss, shall become the new amortized cost basis of the investment. When the entity has the intent to sell or cannot assert ability and intent to hold to recovery, the security is impaired to its fair value basis.

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

(18) Separate account assets and liabilities are generally reported at estimated fair value and represent segregated funds, which are invested for certain policyholders, pension funds and other customers under SSAP No. 56, “Separate Accounts” (“SSAP No. 56”). However, there are some separate account assets and liabilities that support products with guarantees and are carried at the same basis as the general account. The assets consist primarily of common stocks, long-term bonds, real estate, mortgages and short-term investments. The assets of each account are legally segregated and are not subject to claims that arise out of any other business of the Company. The liabilities include reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risks associated with fair value changes are generally borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Mortality, policy administration and surrender charges on the accounts are included in “Miscellaneous income.”

(19) Life premiums are recognized as revenue when due from policyholders under the terms of the insurance contract in accordance with SSAP No. 51R, “Life Contracts” (“SSAP No. 51R”). Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Premiums due and deferred include amounts uncollected, due and unpaid, and deferred.

(20) Policy reserves are generally based on mortality or morbidity tables and valuation interest rates, which are consistent with statutory requirements and are designed to be sufficient to provide for contractually guaranteed benefits. The Company generally holds reserves greater than those developed using minimum statutory reserving rules. In addition, the Appointed Actuary performs asset adequacy analysis annually to determine whether the policy reserves established are adequate in light of the assets supporting them.

(21) The amount of dividends to be paid to policyholders is determined annually by the Company’s Board of Directors. The aggregate amount of policyholders’ dividends is based on statutory results and past experience of the Company, including investment income, net realized investment gains or losses over a number of years, mortality experience and other factors. Dividends declared by the Board of Directors, which have not been paid, are included in “Policy dividends” in the Statutory Statements of Admitted Assets, Liabilities, and Capital and Surplus.

(22) Reinsurance contracts that combine premiums and expenses are accounted for on a gross basis in accordance with SSAP No. 61R, “Life, Deposit-Type and Accident and Health Reinsurance”(“SSAP No. 61R”) and NAIC statutory instructions.

1D. Going Concern

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

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

NOTES TO FINANCIAL STATEMENTS

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

During the fourth quarter of 2022, the Company determined that dividends were overstated and the change in unrealized gains were understated in the prior year by $15 million. A correction related to the prior year was recorded for net investment income through line 53 in the Summary of Operations during the fourth quarter of 2022.

During the second quarter of 2022, the Company determined that costs associated with the sale of Fortitude Life Insurance Company ("FLIAC") (formerly Prudential Annuities Life Assurance Corporation "PALAC") of $13 million should have been incurred by Prudential Annuities, Inc. A correction related to this prior year expense was recorded, net of tax, through line 53 in the Summary of Operations during the second quarter of 2022.

During the second quarter of 2022, the Company determined that reinsurance recoverables of $26 million were incorrectly established. An adjustment to correct the prior year was recorded through line 53 in the Summary of Operations during the second quarter of 2022.

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

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

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

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

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

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

In August 2022, the NAIC revised SSAP No. 86, Derivatives (“SSAP No. 86”) which adopts with modification U.S. GAAP guidance in determining hedge effectiveness, and measurement guidance for excluded components of hedging instruments. Effective October 1, 2022, the Company early adopted the revised guidance as a change in accounting principle. The adoption of this guidance did not have a material effect on its financial statements.

In May 2022, the NAIC revised SSAP No. 25, Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties (“SSAP No. 25”) and SSAP No. 43R, Loan-backed and Structured Securities (“SSAP No. 43R") to clarify the application of the existing affiliate definition and incorporate new reporting requirements for all investments that involve related parties, regardless of if they meet the definition of an affiliate. The Company has adopted the revised guidance and reporting requirements for annual periods ending December 31, 2022.

In January 2021, the NAIC extended the expiration dates through January 2, 2022 for INT 20-03, “ Troubled Debt Restructuring Due to COVID-19 “ and INT 20-07, "Troubled Debt Restructuring of Certain Debt Investments Due to COVID-19”. INT 20-03 provided relief for mortgage loan restructurings that meet certain criteria and are due to COVID-19 to not be assessed as a troubled debt restructuring (“TDR”). INT 20-07 provided relief for debt security restructurings that meet certain criteria and are due to COVID-19 to not be classified as minor modifications. The Company elected for 2021 to apply this relief pursuant to these INTs.

In 2020, the NAIC revised SSAP No. 32, Preferred Stock. The revisions update the definitions as well as measurement, dividend and impairment guidance for preferred stock and clarify the application of SSAP No. 32 in conjunction with SSAP No. 48 and SSAP No. 97. The Company adopted the revised guidance for the period starting on January 1, 2021. The adoption of this guidance resulted in a $23M adjustment to surplus.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

Goodwill represents the excess of the amounts the Company paid to acquire subsidiaries and other businesses over the fair value of their net assets at the date of acquisition. When indication of impairment exists, management tests goodwill for the impairment based upon estimates of the fair value of the acquired entity to which the goodwill relates and compares the carrying value of the acquired entity, including the recorded goodwill, to its estimated fair value at that date. Goodwill is considered impaired when the fair value of the investment in the acquired entity is less than the carrying value of the investment, including the recorded goodwill and the decline is considered other-than-temporary. Given changes in facts and circumstances, this test could lead to reductions in goodwill that could have an adverse effect of the Company’s financial condition. Below is a chart detailing the goodwill held by the Company as of December 31, 2022:

NOTES TO FINANCIAL STATEMENTS

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original amount of Goodwill	5 Original amount of Admitted Goodwill
Warwick Partners II LLC	2/21/2014	$2,507,252	$425,314	$425,314
Pirlo Energy Holdings, LLC	9/12/2016	$48,000,000	$7,498	$7,498
Dale/P Minerals LP - PICA	12/31/2013	$12,000,000	$170,079	$170,079
Polaris Generation LLC - PICA	12/11/2012	$23,395,575	($2,768,726)	($2,768,726)
Total	XXX	$85,902,827	($2,165,835)	($2,165,835)

1 Purchased Entity	6 Admitted Goodwill as of the reporting date	7 Amount of Goodwill amortized during the reporting period	8 Book Value of SCA	9 Admitted Goodwill as a % of SCA BACV, gross of Admitted Goodwill Col. 6/Col. 8
Warwick Partners II LLC	$0	$31,899	$0	0.00 %
Pirlo Energy Holdings, LLC	$2,812	$750	$39,224,885	0.01 %
Dale/P Minerals LP - PICA	$17,008	$17,008	$751,734	2.26 %
Polaris Generation LLC - PICA	($553,745)	($138,436)	$25,384,405	(2.18)%
Total	($533,925)	($88,779)	$65,361,024	(0.82)%

3B. Statutory Merger

The Company had no statutory mergers during 2022 or 2021.

3C. Assumption Reinsurance

There was no goodwill resulting from assumption reinsurance during 2022 or 2021.

3D. Impairment Loss

The Company did not recognize any impairment losses related to related to business combinations or goodwill during 2022.

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

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus	$15,890,260,090	XXX
Less:		
(2) Admitted Positive Goodwill	$ 0	XXX
(3) Admitted EDP Equipment & Operating System Software	$89,792,070	XXX
(4) Admitted Net Deferred Taxes	$2,014,289,185	XXX
(5) Adjusted Capital and Surplus (Line 1-2-3-4)	$13,786,178,835	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	$1,378,617,884	XXX
(7) Current period reported Admitted Goodwill	XXX	($533,925)
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	0.00 %

4. DISCONTINUED OPERATIONS

The Company did not have any material discontinued operations during 2022 or 2021.

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of December 31, 2022 were: farm loans 6.72% and 2.49%; city loans 10.50% and 1.01%. There were no new purchase money mortgages loaned as of December 31, 2022.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages is no greater than 80%, except loans made pursuant to title 17B, Chapter 20, Section 1h, Revised Statutes of New Jersey. The mortgage loans are geographically dispersed or distributed throughout the United States with the largest concentrations in California (30.76%), Texas (7.13%) and New York (5.55%) and included loans secured by properties in Europe (7.90%), Australia (1.26%), Mexico (0.96%) and Canada (0.36%).

NOTES TO FINANCIAL STATEMENTS

(3) There were no taxes, assessments, or any amounts advanced not included in the mortgage loan total as of both December 31, 2022 and 2021.

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant in a Mortgage Loan Agreement:

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	Recorded Investment (All)							
	(a) Current	$3,382,606,490	$0	$0	$0	$16,347,851,420	$77,617,795	$19,808,075,705
	(b) 30-59 days Past Due	0	0	0	0	0	0	$0
	(c) 60-89 Days Past Due	3,976,927	0	0	0	0	0	$3,976,927
	(d) 90-179 Days Past Due	0	0	0	0	0	0	$0
	(e) 180+ Days Past Due	1,500,000	0	0	0	0	0	$1,500,000
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0.00%	0%	0%	0%	0%	0%	0.00%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$84,665,890	$0	$84,665,890
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$3,041,704,957	$0	$0	$0	$18,049,745,019	$33,829,636	$21,125,279,612
	(b) 30-59 days Past Due	0	0	0	0	0	0	$0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	$0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	$0
	(e) 180+ Days Past Due	0	0	0	0	0	0	$0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$35,638,322	$0	$0	$0	$0	$0	$35,638,322
	(b) Number of Loans	4	0	0	0	0	0	4
	(c) Percent Reduced	0.20%	0%	0%	0%	0%	0%	0.20%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0

(5) The Company did not have investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan during 2022 or 2021.

NOTES TO FINANCIAL STATEMENTS

(6) Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Interest Income Recognized Using a Cash-Basis Method of Accounting:

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	$793,522	$0	$0	$0	$0	$0	$793,522
3.	Recorded Investments on Nonaccrual Status	$13,680,631	$0	$0	$0	$0	$0	$13,680,631
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$814,280	$0	$0	$0	$0	$0	$814,280
b.	**Prior Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	$0	$0	$0	$0	$0	$0	$0
3.	Recorded Investments on Nonaccrual Status	$14,926,172	$0	$0	$0	$0	$0	$14,926,172
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$0	$0	$0	$0	$0	$0	$0

(7) The Company did not have allowances for credit losses as of December 31, 2022.

(8) The Company did not have mortgage loans derecognized as a result of foreclosure as of December 31, 2022

(9) Please refer to Note 1C (5) for the Company's policy for recognizing interest income on impaired loans.

5B. Debt Restructuring

The Company did not have debt restructuring that required disclosure during 2022 or 2021.

5C. Reverse Mortgages

The Company did not have reverse mortgages that required disclosure during 2022 or 2021.

5D. Loan-Backed Securities

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

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

NOTES TO FINANCIAL STATEMENTS

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

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
12668NAD9	$2,257,393	$2,250,583	$6,810	$2,250,583	$2,250,752	1Q22
17029PAA3	17,326,411	13,841,197	3,485,214	13,841,197	13,841,197	1Q22
32027NEE7	1,549,409	1,473,696	75,713	1,473,696	1,473,665	1Q22
368266AA0	28,089,705	10,982,920	17,106,785	10,982,920	12,043,087	1Q22
638728AA3	255,321	228,317	27,004	228,317	227,426	1Q22
68389FCT9	212,198	208,415	3,783	208,415	208,439	1Q22
84751PLP2	665,517	596,800	68,717	596,800	596,507	1Q22
00105HDZ6	357,655	300,879	56,776	300,879	300,891	2Q22
126671SL1	40,096	39,926	170	39,926	39,928	2Q22
17029PAA3	12,276,200	9,568,529	2,707,671	9,568,529	10,808,668	2Q22
29445FAD0	76,702	43,319	33,383	43,319	43,321	2Q22
32027NEE7	1,534,624	1,357,657	176,967	1,357,657	1,357,612	2Q22
33738#AA4	54,327	39,200	15,127	39,200	38,569	2Q22
33738#AB2	56,303	40,628	15,675	40,628	39,974	2Q22
638728AA3	228,317	203,954	24,363	203,954	204,465	2Q22
84751PLP2	596,179	538,334	57,845	538,334	538,088	2Q22
12558MAF9	608,219	605,542	2,677	605,542	559,134	3Q22
12668NAD9	1,542,196	1,530,353	11,843	1,530,353	1,525,412	3Q22
32027NEE7	1,423,285	1,277,801	145,484	1,277,801	1,277,801	3Q22
84751PLP2	526,263	506,767	19,496	506,767	506,767	3Q22
126671SL1	37,453	37,379	74	37,379	37,411	4Q22
17029PAA3	9,568,529	4,653,872	4,914,657	4,653,872	4,653,872	4Q22
84751PLP2	510,172	486,862	23,310	486,862	486,702	4Q22
32027NEE7	1,354,726	1,242,063	112,663	1,242,063	1,242,082	4Q22
638728AA3	6,014	0	6,014	0	0	4Q22
Total	$81,153,214	$52,054,993	$29,098,221	$52,054,993	$54,301,770	

(4) As of December 31, 2022 the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

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

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	($945,088,903)
2. 12 Months or Longer	($751,325,978)

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

1. Less than 12 Months	$11,172,555,521
2. 12 Months or Longer	$4,861,198,529

NOTES TO FINANCIAL STATEMENTS

5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage backed securities. The Company did not have any dollar repurchase agreements during 2022 or 2021.

(2) Assets Pledged as Collateral

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

(3) Collateral Received

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

(a) Aggregate Amount Collateral Received

December 31, 2022	(1) Fair Value
1. Securities Lending:	
(a) Open	$5,028,727,196
(b) 30 Days or Less	47,687,570
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$5,076,414,766
(g) Securities Received	0
(h) Total Collateral Received	$5,076,414,766
2. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $4,856,714,010 as of December 31, 2022, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

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

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

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

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

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

(4) As of December 31, 2022, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

(5) Collateral Reinvestment

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

December 31, 2022	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	1,352,011,916	1,322,916,610
(c) 31 to 60 Days	168,294,392	168,073,065
(d) 61 to 90 Days	126,321,155	126,055,090
(e) 91 to 120 Days	124,531,226	124,156,584
(f) 121 to 180 Days	134,261,623	133,715,443
(g) 181 to 365 Days	606,393,207	598,304,414
(h) 1 to 2 years	1,504,255,920	1,476,178,313
(i) 2 to 3 years	909,740,542	885,240,057
(j) Greater than 3 years	24,740,296	22,074,434
(k) Subtotal	$4,950,550,277	$4,856,714,010
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$4,950,550,277	$4,856,714,010
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
Open - No Maturity	$6,660,667,818	$5,192,117,421	$5,099,021,509	$5,147,120,430
Overnight	$437,724,600	$421,565,700	$405,487,900	$0
2 Days to 1 Week	$437,724,600	$421,565,700	$405,487,900	$0
>1 Week to 1 Month	$437,724,600	$421,565,700	$405,487,900	$0
>1 Month to 3 Months	$421,565,700	$412,250,350	$0	$0
>3 Months to 1 Year	$0	$0	$0	$0
> 1 Year	$0	$0	$0	$0
b. Ending Balance				
Open - No Maturity	$5,209,037,553	$4,497,844,601	$4,943,317,597	$3,148,148,013
Overnight	$0	$0	$0	$0
2 Days to 1 Week	$0	$0	$0	$0
>1 Week to 1 Month	$421,565,705	$405,487,905	$0	$0
>1 Month to 3 Months	$0	$0	$0	$0
>3 Months to 1 Year	$0	$0	$0	$0
> 1 Year	$0	$0	$0	$0

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

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$0	$0	$0	$0
2. Nonadmitted- Subset of BACV	$0	$0	$0	$0
3. Fair Value	$7,183,157,896	$5,678,607,042	$5,216,040,187	$5,178,244,192
b. Ending Balance				
1. BACV	$5,000,988,053	$4,737,592,513	$5,162,167,494	$3,324,944,889
2. Nonadmitted- Subset of BACV	$0	$0	$0	$0
3. Fair Value	$5,710,274,095	$5,014,300,942	$4,968,386,829	$3,188,655,178

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$0	$3,324,944,889	$0	$0
b. Bonds - FV	$0	$3,188,655,178	$0	$0
c. LB & SS - BACV	0	0	0	0
d. LB & SS - FV	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0
f. Preferred Stock - FV	0	0	0	0
g. Common Stock	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0
j. Real Estate - BACV	0	0	0	0
k. Real Estate - FV	0	0	0	0
l. Derivatives - BACV	0	0	0	0
m. Derivatives - FV	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0
p. Total Assets- BACV	$0	$3,324,944,889	$0	$0
q. Total Assets- FV	$0	$3,188,655,178	$0	$0

ENDING BALANCE

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$7,098,392,418	$5,613,683,121	$5,142,645,636	$5,147,120,430
2. Securities (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$5,630,603,258	$4,903,332,506	$4,943,317,597	$3,148,148,013
2. Securities (FV)	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

ENDING BALANCE	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	$3,148,148,013	$0	$0	$0
b. Bonds - FV	0	0	0	0
c. LB & SS - FV	0	0	0	0
d. Preferred Stock - FV	0	0	0	0
e. Common Stock	0	0	0	0
f. Mortgage Loans - FV	0	0	0	0
g. Real Estate - FV	0	0	0	0
h. Derivatives - FV	0	0	0	0
i. Other Invested Assets - FV	0	0	0	0
j. Total Collateral Assets - FV	$3,148,148,013	$0	$0	$0

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$3,148,148,013
b. 30 Days or Less	$0
c. 31 to 90 days	$0
d. >90 Days	$0

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$838,452,691	$820,409,182
b. 31 to 60 Days	$104,368,078	$104,230,822
c. 61 to 90 Days	$78,338,298	$78,173,297
d. 91 to 120 Days	$77,228,270	$76,995,935
e. 121 to 180 Days	$83,262,594	$82,923,879
f. 181 to 365 Days	$376,055,869	$371,039,589
g. 1 to 2 Years	$932,867,091	$915,454,711
h. 2 to 3 Years	$564,177,280	$548,983,259
i. > 3 Years	$15,342,740	$13,689,501

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	$7,098,392,418	$5,613,683,121	$5,142,645,636	$5,147,120,430
2. Securities Collateral (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash (Collateral - All)	$5,630,603,258	$4,903,332,506	$4,943,317,597	$3,148,148,013
2. Securities Collateral (FV)	$0	$0	$0	$0

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

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

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale during 2022.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale during 2022.

5J. Real Estate

The Company had $5,169,619 and $0 of impairment losses recognized on real estate that are included in net realized capital gains or losses for the years ended December 31, 2022 and 2021, respectively.

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

The Company has $16,410,916 of low-income housing tax credits ("LIHTC") and other tax benefits as of December 31, 2022. The Company has $224,858,978 of LIHTC property investments as of December 31, 2022. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 3 investments, 6-10 years – 3 investments, over 10 years – 0 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments during the year ended December 31, 2022.

5L. Restricted Assets

(1) Restricted Assets (Including Pledged) as of the dates indicated were as follows:

Restricted Asset Category		Gross Restricted								Percentage	
		As of December 31, 2022							As of December 31, 2022		
		1	2	3	4	5	6	7	8	9	10	11
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b.	Collateral held under security lending agreements	5,823,210,248	0	2,836,680,555	0	8,659,890,803	6,246,074,642	2,413,816,161	0	8,659,890,803	2.827%	2.891%
c.	Subject to repurchase agreements	3,324,944,889	0	0	0	3,324,944,889	5,640,219,076	(2,315,274,187)	0	3,324,944,889	1.085%	1.110%
d.	Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	471,028,822	0	0	0	471,028,822	476,284,707	(5,255,885)	0	471,028,822	0.154%	0.157%
i.	FHLB capital stock	148,694,300	0	0	0	148,694,300	80,504,900	68,189,400	0	148,694,300	0.049%	0.050%
j.	On deposit with state	5,130,088	0	0	0	5,130,088	5,220,984	(90,896)	0	5,130,088	0.002%	0.002%
k.	On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.000%	0.000%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	3,161,065,793	0	0	0	3,161,065,793	1,153,684,880	2,007,380,913	0	3,161,065,793	1.032%	1.055%
m.	Pledged as collateral not captured in other categories	20,315,348,478	0	180,213,951	0	20,495,562,429	19,153,798,513	1,341,763,916	0	20,495,562,429	6.690%	6.842%
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o.	Total restricted assets	$33,249,422,618	$0	$3,016,894,506	$0	$36,266,317,124	$32,755,787,702	$3,510,529,422	$0	$36,266,317,124	11.839%	12.107%

(a) Subset of column 1
(b) Subset of column 3

(2) Detail of Assets pledged as collateral not captured in other categories as of the dates indicated were as follows:

Description of Assets	Gross Restricted								Percentage	
	As of December 31, 2022								As of December 31, 2022	
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$1,299,904,055	$0	$180,213,951	$0	$1,480,118,006	$613,376,278	$866,741,728	$1,480,118,006	0.483 %	0.494 %
Reinsurance Trust Assets	16,994,665,895	0	0	0	16,994,665,895	16,513,167,212	481,498,683	16,994,665,895	5.547 %	5.673 %
Funded Reinsurance Pledged Collateral	2,020,778,528	0	0	0	2,020,778,528	2,027,255,023	(6,476,495)	2,020,778,528	0.660 %	0.675 %
Total	$20,315,348,478	$0	$180,213,951	$0	$20,495,562,429	$19,153,798,513	$1,341,763,916	$20,495,562,429	6.690 %	6.842 %

(a) Subset of column 1
(b) Subset of column 3

(3) The Company did not have other restricted assets as of December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements as of December 31, 2022 were as follows:

Collateral Assets	1 Booked/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted	4 % of BACV to Total Admitted Assets
General Account :				
a. Cash, Cash Equivalents, and Short-Term Investments	$1,058,539,233	$1,068,931,311	0.689 %	0.721 %
b. Schedule D, Part 1	21,529,081,713	19,845,591,195	14.017 %	14.668 %
c. Schedule D, Part 2, Section 1	2,300,000	2,236,102	0.001 %	0.002 %
d. Schedule D, Part 2, Section 2	0	0	0.000 %	0.000 %
e. Schedule B	5,417,494,161	4,974,047,109	3.527 %	3.691 %
f. Schedule A	0	0	0.000 %	0.000 %
g. Schedule BA, Part 1	11,737,659	11,353,407	0.008 %	0.008 %
h. Schedule DL, Part 1	0	0	0.000 %	0.000 %
i. Other	2,178,000,638	2,753,338,308	1.418 %	1.484 %
j. Total Collateral Assets	$30,197,153,404	$28,655,497,432	19.660 %	20.574 %
Separate Account :				
k. Cash, Cash Equivalents, and Short-Term Investments	$2,779,925,370	$2,779,942,214	1.820 %	1.820 %
l. Schedule D, Part 1	111,541,709	1,069,514,844	0.073 %	0.073 %
m. Schedule D, Part 2, Section 1	0	0	0.000 %	0.000 %
n. Schedule D, Part 2, Section 2	0	0	0.000 %	0.000 %
o. Schedule B	0	0	0.000 %	0.000 %
p. Schedule A	0	0	0.000 %	0.000 %
q. Schedule BA, Part 1	0	0	0.000 %	0.000 %
r. Schedule DL, Part 1	0	0	0.000 %	0.000 %
s. Other	0	153,032,852	0.000 %	0.000 %
t. Total Collateral Assets	$2,891,467,079	$4,002,489,910	1.893 %	1.893 %

		1	2
		Amount	% of Liability to Total Liabilities
u.	Recognized Obligation to Return Collateral Asset (General Account)	$8,224,562,773	6.183%
v.	Recognized Obligation to Return Collateral Asset (Separate Account)	$2,918,869,744	1.914%

5M. Working Capital Finance Investments

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

5N. Offsetting and Netting of Assets and Liabilities

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

5O. 5GI* Securities

Details of 5* securities as of December 31, 2022 and December 31, 2021 were as follows:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds	33	20	$234,000,787	$140,069,379	$241,118,074	$142,486,981
(2) LB&SS	14	15	28,489,507	35,094,400	26,405,077	36,185,945
(3) Preferred Stock	4	2	80,520,070	7,022,857	88,831,357	15,091,002
(4) Total	51	37	$343,010,364	$182,186,636	$356,354,508	$193,763,928

5P. Short Sales

The Company did not have unsettled or settled short sale transactions outstanding for the year ended December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the year ended December 31, 2022 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	151	111
Aggregate amount of investment income	$39,898,722	$15,982,728

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

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

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. The Company did not have investments in any joint venture, partnership or LLC that exceeds 10% of admitted assets during 2022.

6B. The Company recognized $17,421,065 and $39,318,738 impairment losses in its investments in joint ventures, partnerships and LLC's for the years ended December 31, 2022 and 2021, respectively.

7. INVESTMENT INCOME

Due and accrued income was excluded from investment income on the following basis:

Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due for the year ended December 31, 2022.

Real estate – Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. There was no non-admitted due and accrued rental income on real estate for the year ended December 31, 2022.

Bonds – Interest overdue is accrued up to a maximum of 90 days. If accrued interest is more than 90 days overdue, it is reversed and recognized as income when received. Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $62,293,446 for the year ended December 31, 2022.

Other Invested Assets – There was no non-admitted due and accrued income on other invested assets for the year ended December 31, 2022.

8. DERIVATIVE INSTRUMENTS

The Company uses derivatives to manage risks from changes in interest rates or foreign currency values, to alter interest rate or currency exposures arising from mismatches between assets and liabilities (including duration mismatches), to hedge against changes in the value of assets it owns or anticipates acquiring and other anticipated transactions and commitments, and to replicate the investment performance of otherwise permissible investments. Insurance statutes restrict the Company's use of derivatives primarily to hedging, income generation, and replication activities intended to offset changes in the market value and cash flows of assets held, obligations, and anticipated transactions and prohibit the use of derivatives for speculation.

The Company, at inception, may designate derivatives as either (1) a hedge of the fair value of a recognized asset or liability or unrecognized firm commitment; (2) a hedge of a forecasted transaction or the variability of cash flows to be received or paid related to a recognized asset or liability; (3) a foreign-currency fair value or cash flow hedge; (4) a hedge of the foreign currency exposure of a net investment in a foreign operation or (5) a derivative that does not qualify for hedge accounting, including replications.

To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship.

Upon termination of a derivative that qualified for hedge accounting, the gain or loss is usually reflected as an adjustment to the basis of the hedged item and is recognized in income consistent with the hedged item. There were no instances in which the Company discontinued cash flow hedge accounting because the forecasted transaction did not occur. The qualifying cash flow hedges are related to the variability of the payment or receipt of interest or foreign currency amounts on existing financial instruments and certain forecasted transactions. The maximum length of time for which these variable cash flows are hedged is thirty-eight years.

To the extent that the Company chooses not to designate its derivatives for hedge accounting or designated derivatives no longer meet the criteria of an effective hedge, the changes in their fair value are included in "Change in net unrealized capital gains" without considering changes in fair value of the hedged item. Accruals of interest income, expense and related cash flows on swaps are reported in "Net investment income". Upon termination of a derivative that does not qualify for hedge accounting, the gain or loss is included in "Net realized capital gains (losses)". In addition, when realized gains or losses on interest-rate related derivatives are recognized, they are amortized through the IMR.

NOTES TO FINANCIAL STATEMENTS

Types of Derivative Instruments and Derivative Strategies

Derivative instruments used by the Company include currency swaps, currency forwards, interest rate swaps, interest rate options, total return swaps, treasury futures, equity options (including rights and warrants), equity futures, interest rate forwards and credit default swaps. For those hedge transactions which qualify for hedge accounting, the change in the carrying value or cash flow of the derivative is recorded in a manner consistent with the changes in the carrying value or cash flow of the hedged asset, liability, firm commitment or forecasted transaction. For hedges of net investments in a foreign operation, changes in fair value of such derivatives, to the extent effective, are recorded in “Change in net unrealized capital gains”. In measuring effectiveness, with respect to certain hedge relationships, the Company's risk management strategy may define specific risk being hedged and it may exclude specific components of derivatives gains or losses unrelated to the defined risk; such excluded components for hedge relationships the Company has are recognized in "Net Investment Income" and amortized over the term of the hedge relationship.

Interest Rate Contracts

Interest rate swaps, options, interest rate forwards, and futures are used by the Company to reduce risks from changes in interest rates, manage interest rate exposures arising from mismatches between assets and liabilities (including duration mismatches) and to hedge against changes in the value of assets it owns or anticipates acquiring or selling. Swaps may be attributed to specific assets or liabilities or may be used on a portfolio basis. Under interest rate swaps, the Company agrees with counterparties to exchange, at specified intervals, the difference between fixed-rate and floating-rate interest amounts calculated by reference to an agreed upon notional principal amount.

In exchange-traded interest rate futures transactions, the Company purchases or sells a specified number of contracts, the values of which are determined by the values of underlying referenced investments, and receives/posts variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission’s merchants who are members of a trading exchange.

Equity Contracts

Equity index options and futures are contracts which will settle in cash based on differentials in the underlying indices at the time of exercise and the strike price. The Company uses combinations of purchases and sales of equity index options to hedge the effects of adverse changes in equity indices within a predetermined range.

Total return swaps are contracts whereby the Company agrees with counterparties to exchange, at specified intervals, the difference between the return on an asset (or market index) and LIBOR based on a notional amount. The Company generally uses total return swaps to hedge the effect of adverse changes in equity indices.

Foreign Exchange Contracts

Currency derivatives, including currency forwards and currency swaps, are used to reduce risks from fluctuations in currency exchange rates with respect to investments denominated in foreign currencies that the Company either holds or intends to acquire or sell.

Under currency forwards, the Company agrees with counterparties to deliver a specified amount of an identified currency at a specified future date. Typically, the price is agreed upon at the time of the contract and payment for such a contract is made at the specified future date. As noted above, the Company uses currency forwards to mitigate the impact of changes in currency exchange rates on U.S. dollar equivalent earnings generated by certain of its non-USD denominated businesses, international operations, and investments. The Company executes forward sales of the hedged currency in exchange for U.S. dollars at a specified exchange rate. The maturities of these forwards correspond with the future periods in which the non-U.S. dollar-denominated earnings are expected to be generated.

Under currency swaps, the Company agrees with counterparties to exchange, at specified intervals, the difference between one currency and another at an exchange rate and calculated by reference to an agreed principal amount. Generally, the principal amount of each currency is exchanged at the beginning and termination of the currency swap by each party.

Other Contracts

The Company, from time to time, uses TBA forward contracts to gain exposure to the investment risk and return of mortgage-backed securities. TBA transactions can help the Company enhance the return on its investment portfolio, and can provide a more liquid and cost effective method of achieving these goals than purchasing or selling individual mortgage-backed pools. Typically, the price is agreed upon at the time of the contract and payment for such a contract is made at a specified future date. Additionally, pursuant to the Company’s mortgage dollar roll program, TBAs or mortgage-backed securities are transferred to counterparties with a corresponding agreement to repurchase them at a future date. These transactions do not qualify as secured borrowings and are accounted for as derivatives.

Credit Contracts

Credit default swaps are used by the Company in conjunction with fixed income investments as replication synthetic asset transactions (“RSAT”). RSATs are derivative transactions entered into in conjunction with other investments in order to produce the investment characteristics of otherwise permissible investments. Credit default swaps used in RSATs are carried at amortized cost with premiums received on such transactions recorded to “Net investment income” over the life of the contract and loss payouts, if any, are recorded as “Net realized capital gains/(losses)”. The Company also uses credit default swaps to hedge exposures in its investment portfolios. Such contracts are not designated as replications, and they are used in relationships that do not qualify for hedge accounting.

Counterparty Credit Risk

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial derivative transactions. Generally, the credit exposure of the Company’s OTC derivative transactions are represented by the contracts with a positive fair value (market value) at the reporting date after taking into consideration the existence of netting agreements. Also, the Company enters into exchange-traded futures and transactions through regulated exchanges and these transactions are settled on a daily basis, thereby reducing credit risk exposure in the event of non-performance by counterparties to such financial instruments.

Substantially all of the Company’s OTC derivative contracts are transacted with a subsidiary. In instances where the Company transacts with unaffiliated counterparties, the Company manages credit risk by entering into derivative transactions with highly rated major international financial institutions and other credit worthy counterparties, and by obtaining collateral where appropriate. Additionally, limits are set on single party credit exposures which are subject to periodic management review.

NOTES TO FINANCIAL STATEMENTS

The table below depicts the derivatives owned by the Company:

	Derivatives Financial Instruments					
	12/31/2022			12/31/2021		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$1,902,749,187	$18,006,958	$18,006,978	$2,356,441,230	$98,979,414	$98,979,414
Liabilities	$235,999,964	$4,745,036	$4,745,056	$229,200,000	$20,565,426	$20,565,426
Swaps:						
Assets	41,091,367,448	3,970,846,231	4,217,952,506	37,669,882,368	3,549,211,307	4,115,115,450
Liabilities	31,989,839,058	2,410,716,019	2,625,425,970	26,109,910,280	1,673,524,935	1,640,825,030
Forwards:						
Assets	2,254,397,152	24,853,530	137,445,126	3,193,063,005	56,214,036	86,658,112
Liabilities	4,490,414,137	265,481,688	405,713,376	2,996,820,907	35,488,371	105,510,642
Futures:						
Assets	1,971,200,000	5,209,650	2,735,711	4,662,600,000	4,624,900	57,797,164
Liabilities	4,363,299,048	0	19,017,286	1,259,002,102	0	3,222,986
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	4	4	0	1	1
Totals:						
Assets	$47,219,713,787	$4,018,916,369	$4,376,140,321	$47,881,986,603	$3,709,029,657	$4,358,550,140
Liabilities	$41,079,552,207	$2,680,942,747	$3,054,901,692	$30,594,933,289	$1,729,578,733	$1,770,124,085

* Non-performance risk (“NPR”) is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, “Fair Value Measurements,” (“SSAP No. 100”), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company’s net asset affiliated derivative position as a result of NPR consideration as of December 31, 2022 and December 31, 2021 was $4 and $1, respectively.

NOTES TO FINANCIAL STATEMENTS

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

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

Fiscal Year	Premium Payments Due
2023	$0
2024	24,876,750
2025	0
2026	0
Thereafter	0
Total Future Settled Premiums	$24,876,750

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	$55,225,750	$980,257	$56,206,007
Current Year	$24,876,750	($16,969,430)	$7,907,320

The table below summarizes the applicable excluded component data as of December 31, 2022:

Type of Excluded Component	Current Fair Value	Recognized Unrealized Gain/Loss	Fair Value Reflected in BACV	Aggregate Amount Owed at Maturity	Current Year Amortization	Remaining Amortization
1. Time Value	N/A	N/A	N/A	XXX	XXX	XXX
2. Intrinsic Value	N/A	N/A	N/A	XXX	XXX	XXX
3. Cross Current Basis Spread	N/A	N/A	N/A	XXX	XXX	XXX
4. Forward Points	$(54,060,504)	$0	$0	($328,497,653)	($3,028,778)	($318,198,812)

9. INCOME TAXES

The application of SSAP No. 101, "Income Taxes for Accounting Guidance" ("SSAP No. 101") requires a company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary, to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carry back years as well as projected taxable earnings, exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and, (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has not recorded a valuation allowance as of December 31, 2022 and December 31, 2021.

Inflation Reduction Act. In August 2022, President Biden signed into law the Inflation Reduction Act of 2022 (the "Inflation Reduction Act"). Among other provisions, the Inflation Reduction Act imposes (1) a 15% alternative minimum tax on corporations ("CAMT") with average applicable financial statement income over $1 billion for any three-year period ending with 2022 or later; and (2) a 1% excise tax on the fair market value of stock that is repurchased by publicly traded U.S. corporations or their specified affiliates. Both provisions are effective in taxable years beginning after December 31, 2022. The impact of the alternative minimum tax, if any, will vary from year to year based on the relationship of our GAAP income to our taxable income. Additionally, there remain several open items with respect to the application of the alternative minimum tax on corporations, including how to apply the provision to insurance company separate accounts and certain forms of reinsurance, which will inform how and to what degree this tax impacts the Company.

Based on the information regarding the projected adjusted financial statement income for 2023, Prudential Financial, Inc. ("PFI") and the controlled group of corporations of which the Company is a member has determined that it is an "applicable corporation" to determine if CAMT exceeds the regular federal income tax payable. PFI and the controlled group of corporations of which the Company is a member has not determined as of the reporting date if it will be liable for CAMT in 2023. The Company's 2022 financial statement does not include an estimated impact of CAMT because a reasonable estimate cannot be made.

NOTES TO FINANCIAL STATEMENTS

A. Net deferred tax asset ("DTA") and net deferred tax liability ("DTL")

1. The components of the net deferred tax asset/(liability) ("DTA"/"DTL") are as follows:

	12/31/2022			12/31/2021			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	$7,002,686,515	$332,254,944	$7,334,941,459	$4,471,629,198	$144,533,662	$4,616,162,860	$2,531,057,317	$187,721,282	$2,718,778,599
b. Statutory Valuation Allowance Adjustments	0	0	$0	0	0	$0	0	0	$0
c. Adjusted Gross DTA	7,002,686,515	332,254,944	$7,334,941,459	4,471,629,198	144,533,662	$4,616,162,860	2,531,057,317	187,721,282	$2,718,778,599
d. DTA Nonadmitted	1,537,903,729	95,391,232	$1,633,294,961	342,086,567	0	$342,086,567	1,195,817,162	95,391,232	$1,291,208,394
e. Subtotal (Net Admitted DTA)	$5,464,782,786	$236,863,712	$5,701,646,498	$4,129,542,631	$144,533,662	$4,274,076,293	$1,335,240,155	$92,330,050	$1,427,570,205
f. DTL	3,652,371,231	190,951,866	$3,843,323,097	2,015,171,644	309,737,603	$2,324,909,247	1,637,199,587	(118,785,737)	$1,518,413,850
g. Net Admitted DTA	$1,812,411,555	$45,911,846	$1,858,323,401	$2,114,370,987	($165,203,941)	$1,949,167,046	($301,959,432)	$211,115,787	($90,843,645)

Change in Net DTA	$1,200,364,749
Less: Change in Net DTL on unrealized (gains)/losses	307,366,269
Less: Shared based payment adjustment	0
Less: Other Deferred Booked to Surplus	284,077,592
Change in net deferred income tax	$608,920,888

2. The components of the admission calculation are as follows:

	12/31/2022			12/31/2021			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components - SSAP No. 101:									
a. Admitted pursuant to 11.a. (loss carrybacks)	$0	$45,911,846	$45,911,846	$0	$40,422,285	$40,422,285	$0	$5,489,561	$5,489,561
b. Admitted pursuant to 11.b. (Realization)	1,812,411,829	0	$1,812,411,829	1,908,744,761	0	$1,908,744,761	(96,332,932)	0	($96,332,932)
1. Realization per 11.b.i	4,362,596,882	0	$4,362,596,882	1,908,744,761	0	$1,908,744,761	2,453,852,121	0	$2,453,852,121
2. Limitation per 11.b.ii	XXX	XXX	$1,812,411,829	XXX	XXX	$2,562,243,274	XXX	XXX	($749,831,445)
c. Admitted pursuant to 11.c	3,652,370,957	190,951,866	$3,843,322,823	2,220,797,870	104,111,377	$2,324,909,247	1,431,573,087	86,840,489	$1,518,413,576
d. Total Admitted pursuant to SSAP 101	$5,464,782,786	$236,863,712	$5,701,646,498	$4,129,542,631	$144,533,662	$4,274,076,293	$1,335,240,155	$92,330,050	$1,427,570,205

3. Additional information used in certain components of the admission calculation are as follows:

	12/31/2022	12/31/2021
	Total	Total
ExDTA ACL RBC ratio:		
a. Ratio % used to determine recovery period & threshold limit amount	690.274 %	839.944 %
b. Amount of adjusted capital and surplus used to determine recovery period & threshold limit	$16,953,520,949	$22,463,067,884

NOTES TO FINANCIAL STATEMENTS

4.

	12/31/2022		12/31/2021		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
Impact of Tax-Planning Strategies:						
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$7,002,686,515	$332,254,944	$4,471,629,198	$144,533,662	$2,531,057,317	$187,721,282
2. Percentage of adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to the tax character	0%	0%	0%	0%	0 %	0 %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$5,464,782,786	$236,863,712	$4,129,542,631	$144,533,662	$1,335,240,155	$92,330,050
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to that tax character	0%	0%	0%	0%	0 %	0 %

b. Do the Company's tax-planning strategies include the use of reinsurance? [ ] Yes [x] No

B. Deferred tax liabilities not recognized:

There were no deferred tax liabilities that are not recognized.

The Company has no Policyholder surplus account under the Internal Revenue Code.

C. Current income taxes incurred consist of the following major components:

1. Current Income Tax:

	As of 12/31/2022	As of 12/31/2021	Change
a. Federal	$952,379,403	$588,206,168	$364,173,235
b. Foreign	3,285,211	3,081,123	204,088
c. Subtotal (1a+1b)	$955,664,614	$591,287,291	$364,377,323
d. Federal income tax on net capital gains	(226,054,205)	27,643,538	(253,697,743)
e. Capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred (1c+1d+1e+1f)	$729,610,409	$618,930,829	$110,679,580

NOTES TO FINANCIAL STATEMENTS

2. DTAs Resulting from Book/Tax Differences:

	As of 12/31/2022	As of 12/31/2021	Change
a. Ordinary:			
Insurance Reserves	$2,360,558,585	$2,130,445,410	$230,113,175
Policyholder Dividends	217,855,521	207,752,444	10,103,077
Deferred Acquisition Costs	463,498,277	502,586,383	(39,088,106)
Employee Benefits	628,134,068	719,769,644	(91,635,576)
Invested Assets	3,155,479,456	709,891,050	2,445,588,406
Non-Admitted Assets	117,547,522	119,260,870	(1,713,348)
Other Deferred Tax Assets	59,613,086	81,923,397	(22,310,311)
Subtotal	7,002,686,515	4,471,629,198	2,531,057,317
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	1,537,903,729	342,086,567	1,195,817,162
d. Total admitted ordinary DTA	$5,464,782,786	$4,129,542,631	$1,335,240,155
e. Capital			
Invested Assets – Bonds, Stocks, & Other	174,198,377	144,533,662	29,664,715
Unrealized Capital (Gains)/Losses	158,056,567	0	158,056,567
Subtotal	$332,254,944	$144,533,662	$187,721,282
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	95,391,232	0	95,391,232
h. Total admitted capital DTA	$236,863,712	$144,533,662	$92,330,050
i. Total admitted DTA (Ordinary and Capital)	$5,701,646,498	$4,274,076,293	$1,427,570,205

3. DTLs Resulting from Book/Tax Differences:

	As of 12/31/2022	As of 12/31/2021	Change
a. Ordinary:			
Insurance Reserves	$760,994,562	$870,296,380	($109,301,818)
Invested Assets – Derivatives & Other	$2,851,745,526	$1,083,884,992	$1,767,860,534
Other	$39,631,143	$60,990,272	($21,359,129)
Subtotal	$3,652,371,231	$2,015,171,644	$1,637,199,587
b. Capital:			
Invested Assets - Bonds, Stocks, & Other	190,951,866	309,737,603	(118,785,737)
Subtotal	$190,951,866	$309,737,603	($118,785,737)
c. Total DTLs	$3,843,323,097	$2,324,909,247	$1,518,413,850
4. Net DTAs/DTLs	**$1,858,323,401**	**$1,949,167,046**	**($90,843,645)**

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% to pretax net income for the following reasons:

	As of 12/31/2022	As of 12/31/2021	Change
Expected federal income tax expense	($68,916,312)	$317,804,294	($386,720,606)
Non taxable investment income	(147,822,931)	(83,841,699)	(63,981,232)
Tax Credits	(47,328,134)	(36,025,702)	(11,302,432)
Items in Equity	74,233,922	106,639,317	(32,405,395)
Prior Year True-up	(1,297,146)	16,620,659	(17,917,805)
Deferred Ceding Allowance	211,293,717	1,611,843	209,681,874
Sale of Subsidiary	113,260,136	0	113,260,136
Change in Law	0	3,844,697	(3,844,697)
Prior Year Audit Settlement	(11,465,207)	(5,212,450)	(6,252,757)
Other amounts	(1,268,524)	272,520	(1,541,044)
Total incurred income tax expense	$120,689,521	$321,713,479	($201,023,958)

NOTES TO FINANCIAL STATEMENTS

Non-Taxable Investment Income. This item is primarily related to common stock earnings of subsidiaries, interest maintenance reserve (IMR) and the U.S. Dividends Received Deduction ("DRD"). The DRD reduces the amount of dividend income subject to U.S. tax and accounts for a significant amount of the non-taxable investment income shown in the table above. More specifically, the U.S. DRD constitutes $21,873,504 of the total $147,822,931 of 2022 non-taxable investment income and $21,299,044 of the total $83,841,699 of 2021 non-taxable investment income. The DRD for the current period was estimated using information from 2021, current year investment results, and current year's equity market performance. The actual current year DRD can vary based on factors such as, but not limited to, changes in the amount of dividends received that are eligible for the DRD, changes in the amount of distributions received from fund investments, changes in the account balances of variable life and annuity contracts, and the Company's taxable income before the DRD. The remaining $125,949,427 of tax benefit for 2022 is driven by $59,775,800 related to common stock earnings of subsidiaries, $53,051,910 of IMR deferred and amortized for book but not for tax, $15,544,232 of tax-exempt interest, and other adjustments. For 2021, $62,542,655 of tax benefit is driven by $33,676,582 related to common stock earnings of subsidiaries, $16,476,844 of tax-exempt interest, and other adjustments such as IMR and others.

Deferred Ceding Allowance. SSAP 61R requires that any initial gains or increase in surplus resulting from reinsurance agreements be deferred. Recognition of the gain is reflected as earnings emerge from the business reinsured. The deferred gain is recognized for tax purposes on day 1 and subsequent recognition in pre-tax is reversed for tax.

Sale of Subsidiary. This line item represents the inclusion of the taxable gain on sale of PRIAC, PICA's former subsidiary, booked to surplus.

Low-Income Housing and Other Tax Credits. These amounts include credits within the U.S. tax code for the development of affordable housing aiming at low-income Americans, as well as foreign tax credits.

Changes in Tax Law - The CARES Act. On March 27, 2020, the Coronavirus Aid, Relief, and Economic Security Act (the "CARES Act") was enacted into law. One provision of the CARES Act amends the Tax Act of 2017 and allows companies with net operating losses ("NOLs") originating in 2020, 2019 or 2018 to carry back those losses for up to five years. With the filing of the 2020 tax return during 2021, the Company has recorded an income tax expense of $3,844,697 to true-up the income tax benefit from carrying back the 2018 NOL.

E. Additional Tax Disclosures

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes:

   At December 31, 2022, the Company had no net operating loss and no tax credit carry forwards.

2. The following is income tax incurred for 2020, 2021, and 2022 that is available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2020	$0	$58,999,590	$58,999,590
2021	0	275,907,894	$275,907,894
2022	0	0	$0
Total	$0	$334,907,484	$334,907,484

3. The aggregate amount of deposits admitted under IRC § 6603 is $0.

F. The Company's liability for income taxes includes the liability for unrecognized tax benefits and interest that relate to tax years still subject to review by the IRS or other taxing authorities. The completion of review or the expiration of the Federal statute of limitations for a given audit period could result in an adjustment to the liability for income taxes.

The Company's unrecognized tax benefits were $7,518,454 and $7,518,454 as of December 31, 2022 and December 31, 2021, respectively. The Company cannot predict with reasonable accuracy whether there will be any significant changes within the next twelve months to its total unrecognized tax benefits related to tax years for which the statute of limitations has not expired.

The Company classifies all interest and penalties related to tax uncertainties as income tax expense (benefit). In 2022 and 2021, the Company recognized $539,572 and $531,080, respectively, in the statement of operations and in the statement of financial positions for tax related interest and penalties.

The tax years that remain subject to examination by the US tax authorities at December 31, 2022 are 2014 through 2022.

The Company participates in the IRS's Compliance Assurance Program. Under this program, the IRS assigns an examination team to review completed transactions as they occur in order to reach agreement with the Company on how they should be reported in the relevant tax returns. If disagreements arise, accelerated resolutions programs are available to resolve the disagreements in a timely manner.

NOTES TO FINANCIAL STATEMENTS

G. The Company joins in filing a consolidated federal income tax return with its ultimate parent company, PFI. The consolidated companies have executed a written tax allocation agreement, which allocates the tax liability of each company based on their separate return tax liabilities, in accordance with Internal Revenue Code Section 1552(a)(2) and the Treasury Regulations Sections 1.1552-1(a)(2) and 1.1502-33(d)(2)(ii). Members with losses record current tax benefits to the extent such losses are recognized in the consolidated federal tax return. Any company allocated a credit in accordance with these provisions will receive payment for such credit not later than the 31st day of December in the year in which the return is filed.

The Company joins in filing a consolidated federal income tax return, which includes the following companies:

AST Investment Services, Inc.	Pruco Life Insurance Company of NJ
Braeloch Holdings, Inc.	Prudential Annuities Distributors, Inc.
Braeloch Successor Corporation	Prudential Annuities Holding Co, Inc
Capital Agricultural Property Services, Inc.	Prudential Annuities Information Services & Technology Corporation
Colico II, Inc.	Prudential Annuities Life Assurance Corporation
Colico, Inc.	Prudential Annuities, Inc.
Dryden Arizona Reinsurance Term Company	Prudential Arizona Reinsurance Captive Co.
Gibraltar International Insurance Services Company Inc	Prudential Arizona Reinsurance Term Company
Gibraltar Universal Life Reinsurance Company	Prudential Arizona Reinsurance Universal Co.
Global Portfolio Strategies, Inc.	Prudential Bank & Trust, FSB
Graham Resources, Inc.	Prudential Financial, Inc. (Parent)
Graham Royalty, Ltd.	Prudential IBH Holdco, Inc.
Lotus Reinsurance Company Ltd.	Prudential International Insurance Holding, Ltd.
Orchard Street Acres Inc	Prudential Legacy Insurance Company of New Jersey
PGIM Foreign Investment, Inc.	Prudential Retirement Insurance and Annuity Company
PGIM International Financing Inc	Prudential Securities Secured Financing Corporation
PGIM Private Placement Investors, Inc.	Prudential Structured Settlement Company
PGIM Real Estate Finance Holding Company	Prudential Term Reinsurance Company
PGIM Real Estate Loan Services, Inc.	Prudential Trust Company
PGIM REF Intermediary Services Inc	Prudential Universal Reinsurance Company
PGIM Strategic Investments, Inc.	SMP Holdings, Inc.
PGIM Warehouse, Inc.	SVIIT Holdings, Inc.
PGIM, Inc.	TBG Insurance Services Corporation
PGLH of Delaware, Inc.	The Prudential Assigned Settlement Services, Inc.
PREI Acquisition I, Inc.	The Prudential Home Mortgage Company, Inc.
PREI Acquisition II, Inc.	The Prudential Real Estate Financial Services of America, Inc.
PREI International, Inc.	TRGOAG Company, Inc. (Texas Rio Grande Other Asset Group)
Pruco Life Insurance Company (Arizona)	Vantage Casualty Insurance Company

H. *Repatriation Transition Tax (RTT)* - The Company recognized $5,163,664 tax expense related to RTT including the $2,675,993 tax benefit related to refinement to provisional estimates recorded in 2018.

The Company is electing to pay the RTT liability under the permitted installments over 8 years. The Company made $413,093 payment in both 2021 and 2022 and expects to pay $3,098,199 during the next three years to satisfy the RTT liability.

I. The Company did not have AMT credit carryforward as of December 31, 2021 and December 31, 2022.

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

10A. PFI, (a New Jersey non-insurer), owns 100% of the Company's outstanding stock.

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

In the fourth quarter of 2022, the Company received a capital contribution of $430,228,478 from its parent, PFI, including the transfer of Prudential Annuities, Inc. ("PAI") in the form of common stock.

In 2022, the Company received dividends of $61,672,062 from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, ("PLIC").

In the third quarter of 2022, the Company received a capital contribution of $1,000,000,000 from its parent, PFI.

In the third quarter of 2022, the Company paid a $6,507,506 capital contribution to its insurance subsidiary, Pruco Life Insurance Company ("Pruco Life"), in the form of invested assets.

In the second quarter of 2022, the Company recorded a reduction to paid in capital of $500,000,000 for the elimination of a K-note. The Company, in turn, reduced its holdings in PRIAC through common stock.

In the second quarter of 2022, the Company received a capital contribution of $19,171,371 from its parent, PFI.

In the second quarter of 2022, the Company paid a $3,194,415 capital contribution to its insurance subsidiary, Pruco Life, in the form of invested assets.

NOTES TO FINANCIAL STATEMENTS

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

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

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

There were no other material transactions with affiliates as of December 31, 2022.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

In the first quarter of 2021, the Company received a $14,900,000 capital contribution from its parent, PFI, in the form of state tax credits. The Company, in turn, contributed $5,900,000 of state tax credits to its insurance subsidiary, Pruco Life.

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

10C. Transactions with related party who are not reported on Schedule Y

(1) Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
1	12/13/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
2	12/13/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
3	3/29/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
4	1/28/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N.A	N/A

(2) The Company did not have any material related party transactions involving services not disclosed on Schedule Y as of December 31, 2022.

(3) Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities

a. Description of Transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)
1	The Prudential Foundation	Donation of cash to a related charitable organization	No
2	The Prudential Foundation	Donation of cash to a related charitable organization	No
3	The Prudential Foundation	Donation of cash to a related charitable organization	No
4	The Prudential Foundation	Donation of cash to a related charitable organization	No

b. The Company did not receive any assets as part of the material related party transactions not disclosed on Schedule Y as of December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

c. Assets Transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
1	The Prudential Foundation	Cash	$2,200,000
2	The Prudential Foundation	Cash	$35,000,000
3	The Prudential Foundation	Cash	$2,400,000
4	The Prudential Foundation	Equity securities	$7,697,847
Total			$47,297,847

(4) The Company did not owe any amounts to or from a related party not disclosed on Schedule Y as of December 31, 2022.

10D. At December 31, 2022, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $290,697,688, and a "Payable to parents, subsidiaries and affiliates" of $494,611,827. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

10E. The Company has entered into service agreements with various affiliates. Under these agreements, the Company furnishes services of officers and employees and provides supplies, use of equipment, office space, and makes payment to third parties for general expenses, state and local taxes. The agreements obligate the affiliates to reimburse the Company for the approximate cost of providing such services. The affiliates also furnish similar services to the Company in connection with such agreements.

The Company pays commissions and certain other fees to its affiliate, Prudential Annuities Distributors, Inc. ("PAD"), in consideration for PADs marketing and underwriting of the Company’s products. Commission expenses for December 31, 2022 and December 31, 2021 were $3,291,498 and $4,957,265, respectively.

The Company has a revenue sharing agreement with PGIM Investments LLC (“PGIM Investments”) whereby the Company receives fee income based on policyholders' separate account balances invested in the Prudential Series Fund. Income received from PGIM Investments related to this agreement was $33,003,844 and $15,628,436 for December 31, 2022 and December 31, 2021, respectively.

10F. Guarantees or undertakings that the Company has for the benefit of an affiliate or a related party are disclosed in Note 14A.

10G. All outstanding shares of the Company are owned by PFI.

10H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via downstream SCA.

10I. The Company does not own any investment in any SCA which exceeds 10% of the admitted assets of the Company.

10J. The Company did not recognize an impairment write-down for any investment in SCAs as of December 31, 2022.

10K. The Company does not own any investments in a foreign insurance subsidiary where the investment is calculated by adjusting the annuity GAAP account value reserves using CARVM and the related Actuarial Guidelines for the reporting period.

10L. The Company has no investment in a downstream insurance holding company.

NOTES TO FINANCIAL STATEMENTS

10M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
		$0	$0	$0
Total SSAP No. 97 8a Entities	XXX	$0	$0	$0
b. SSAP No. 97 8b(ii) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(ii) Entities	XXX	$0	$0	$0
c. SSAP No. 97 8b(iii) Entities				
Colico II Inc.	100 %	$516,930,583	$516,930,583	
COLICO, INC.	100 %	2,002,704,991	2,002,704,991	
Orchard Street Acres Inc.	100 %	1,033,909,592	1,033,909,592	
Prudential Realty Securities, Inc. (Common)	100 %	552,996,650	552,996,650	
Prudential Realty Securities, Inc. PFD	50.4 %	171,259	171,259	
PGIM Loan Originator	73 %	226,937,459	226,937,459	
Prudential Annuities Distributors Inc.	100 %	29,186,551	29,186,551	
Total SSAP No. 97 8b(iii) Entities	XXX	$4,362,837,085	$4,362,837,085	$0
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$0	$0	$0
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$4,362,837,085	$4,362,837,085	$0
f. Aggregate Total (a+e)	XXX	$4,362,837,085	$4,362,837,085	$0

NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			$0			
Total SSAP No. 97 8a Entities	XXX	XXX	$0	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			$0			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$0	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Colico II Inc.	S2	10/18/2022	$586,008,000	Y	N	I
COLICO, INC.	S2	10/18/2022	2,297,436,571	Y	N	I
Orchard Street Acres Inc.	S2	10/18/2022	1,283,462,012	Y	N	I
Prudential Realty Securities, Inc. (Common)	S2	10/18/2022	529,009,406	Y	N	I
Prudential Realty Securities, Inc. PFD	S2	10/18/2022	171,259	Y	N	I
PGIM Loan Originator	S2	11/16/2022	164,874,102	Y	N	I
Prudential Annuities Distributors Inc.	N/A	In Process	N/A	N/A	N/A	N/A
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$4,860,961,350	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$0	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$4,860,961,350	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$4,860,961,350	XXX	XXX	XXX

* S1 - Sub -1, S2 - Sub 2, or RDF- Resubmission of Disallowed Filing

** I- Immaterial or M- Material

10N. Investment in Insurance SCAs

The Company did not have an investment in an insurance SCA with a permitted practice.

NOTES TO FINANCIAL STATEMENTS

10O. SCA or SSAP 48 Entity Loss Tracking

SCA or SSAP 48 Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Loss)	Reporting Entity's Share of Equity-Including Negative Equity	Guaranteed Obligation-Commitment for Financial Support (Yes/No)	Amount of the Recognized Guarantee Under SSAP No. 5R
Choctaw Generation, LP	$0	($13,791,870)	($13,791,870)	No	$0
Consonance Private Equity II, L.P.	$1,657,272	$1,553,678	$1,553,678	No	$0
Pramerica Real Estate Capital III (Core Debt) L.P.	($2,066)	$0	$4	No	$0
Pru Brazilian Capital Fund	$0	($22,962)	($22,962)	No	$0
Prudential Impact Investments Private Debt LLC	($27,239)	($41,781)	($41,781)	No	$0
Prudential Mortgage SKP Venture LLC	($856)	($1,710)	($1,710)	No	$0
RES Battery Storage Holding LLC	$6,217,724	$0	$1,162,996	No	$0
Westbrook Real Estate Fund XI, L.P.	$1,869,895	$5,176,111	$4,949,135	No	$0

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of December 31, 2022.

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Pru Funding LLC - LT	06/26/2008	Cash	$64,436,000	$64,436,000	6.9%	6.9%	None	$4,446,084
Pru Funding LLC - ST	Various	Cash	$0	$0	Various	Various	None	$842,486

Scheduled principal repayments on debt as of December 31, 2022 are $64,436,000 in 2023, $0 in 2024, $0 in 2025, $0 in 2026, $0 in 2027, and $0 in 2028 and beyond. As of December 31, 2022, accrued interest was $753,364.

There are no covenants or violations of the above debt. None of the debt was considered to be extinguished by in-substance defeasance prior to the effective date of this statement. Additionally, no assets have been set aside after the effective date of this statement solely for satisfying scheduled payments of a specific obligation. There are no reverse repurchase agreements whose amounts are included as part of the above debt.

11B. FHLB (Federal Home Loan Bank) Agreements

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

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of December 31, 2022, the 5% limitation equates to a maximum amount of pledged assets of $8,149,943,136 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $6,954,085,676 of which $2,618,186,875 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY’s discretion and to the availability of qualifying assets at the Company.

As of December 31, 2022, the Company had pledged assets with a fair value of $3,945,253,479 supporting aggregate outstanding collateralized funding agreements. As of December 31, 2022, outstanding funding agreements, totaling $2,618,186,875 are included in “Policyholders’ account balances.” The fair value of qualifying assets that were available to the Company but not pledged amounted to $2,229,072,619 as of December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

12/31/2022

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$30,823,600	30,823,600	0
Activity Stock	$117,870,700	117,870,700	0
Excess Stock	$0	0	0
Aggregate Total	$148,694,300	$148,694,300	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$6,954,085,676	XXX	XXX

12/31/2021

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

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

			Eligible for Redemption			
Membership Stock	(1) Current year total	(2) Not eligible for redemption	(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Class A	$0	$0	$0	$0	$0	$0
Class B	$30,823,600	$0	$30,823,600	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2022

1. Total General and Separate Accounts as of 12/31/2022

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$3,945,253,479	$3,161,065,793	$2,618,186,875

2. General Account as of 12/31/2022

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$3,945,253,479	$3,161,065,793	$2,618,186,875

3. Separate Accounts as of 12/31/2022

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

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

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

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

1. Total General and Separate Accounts as of 12/31/2022

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$3,945,253,479	$3,161,065,793	$2,618,186,875

2. General Account as of 12/31/2022

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$3,945,253,479	$3,161,065,793	$2,618,186,875

3. Separate Accounts as of 12/31/2022

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

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

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

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of December 31, 2022

12/31/2022

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$2,618,186,875	2,618,186,875	0	2,627,784,409
Other	$0	0	0	XXX
Aggregate Total	$2,618,186,875	$2,618,186,875	$0	$2,627,784,409

12/31/2021

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

b. Maximum Amount during period ended December 31, 2022

	1 Total (col 2 + 3)	2 General Account	3 Separate Account
Debt	$0	$0	$0
Funding Agreements	$2,618,186,875	2,618,186,875	0
Other	$0	0	0
Aggregate Total	$2,618,186,875	$2,618,186,875	$0

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

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

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

A. The Company has funded and non-funded non-contributory defined benefit pension plans (“Pension Benefits”), which cover substantially all of its employees. For some employees, benefits are based on final average earnings and length of service (the “traditional formula”), while benefits for other employees are based on an account balance that takes into consideration age, length of service and earnings during their career (the “cash balance formula”). At December 31, 2022, approximately 89% of the Company’s Pension Benefits relate to its domestic qualified pension plan, which initially determined benefits based on the traditional formula. Effective January 1, 2001, active domestic employees covered under this plan were given the option to convert from the traditional formula to the cash balance formula, and all new domestic employees began accruing benefits under the cash balance formula. As of December 31, 2022, approximately 68% and 32% of the benefit obligation under this plan relates to participants under the traditional formula (including all retirees who are receiving an annuity payment) and cash balance formula, respectively. At December 31, 2022, the vast majority of active employees under this plan are accruing benefits under the cash balance formula.

The Company provides certain health care and life insurance benefits for its retired employees, their beneficiaries and covered dependents (“Other Postretirement Benefits”). The health care plan is contributory; the life insurance plan is non-contributory. Substantially all of the Company’s U.S. employees are eligible to receive Other Postretirement Benefits if they retire after age 55 with at least 10 years of service or under certain circumstances after age 50 with at least 20 years of continuous service.

The Company modified the Retiree Medical Savings Account (“RMSA”) program, one of the components of Other Postretirement Benefits, in 2022. The RMSA program is no longer offered to employees hired or rehired on or after January 1, 2022, while active employees no longer receive service credits after September 1, 2022, and retirees no longer receive interest credits after December 31, 2022. In addition, effective January 1, 2023, the Company expanded the permitted uses of the RMSA by retirees and added a 25-year time limit for retirees to utilize the RMSA.

NOTES TO FINANCIAL STATEMENTS

A summary of asset, obligations, and assumptions of the Pension and Other Postretirement Benefit Plans are as follows:

(1) Change in benefit obligation:

a. Pension Benefits

	Overfunded		Underfunded	
	2022	2021	2022	2021
1. Benefit obligation at the beginning of year	($11,533,001,850)	($11,990,938,234)	($1,379,344,653)	($1,405,273,513)
2. Service cost	(173,729,691)	(208,960,771)	(39,592,985)	(43,953,285)
3. Interest cost	(367,690,461)	(303,417,352)	(43,925,853)	(35,905,793)
4. Contributions by plan participants	0	0		0
5. Actuarial gain (loss)	2,708,608,576	302,012,810	289,835,953	(2,177,160)
6. Foreign currency exchange rate changes	0	0		0
7. Benefits paid	694,801,466	668,301,697	92,151,889	108,911,722
8. Plan amendments	0	0		0
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	41,602,903	0	1,761,568	(946,624)
10. Benefit obligation at end of year	($8,629,409,057)	($11,533,001,850)	($1,079,114,081)	($1,379,344,653)

b. Postretirement Benefits

	Overfunded		Underfunded	
	2022	2021	2022	2021
1. Benefit obligation at the beginning of year	$0	$0	($1,734,171,792)	($1,989,566,990)
2. Service cost	0	0	(9,296,310)	(23,522,523)
3. Interest cost	0	0	(54,412,613)	(46,604,293)
4. Contributions by plan participants	0	0	(27,069,740)	(22,723,052)
5. Actuarial gain (loss)	0	0	343,699,777	60,283,757
6. Foreign currency exchange rate changes	0	0	743,107	(112,144)
7. Benefits paid	0	0	183,873,925	171,689,911
8. Plan amendments	0	0	(283,754)	120,962,357
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	(8,123,097)	(4,578,815)
10. Benefit obligation at end of year	$0	$0	($1,305,040,497)	($1,734,171,792)

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2022	2021	2022	2021
1. Benefit obligation at the beginning of year	$0	$0	($55,457,000)	($64,539,000)
2. Service cost	0	0	(44,156,000)	(43,118,000)
3. Interest cost	0	0	(920,000)	(578,000)
4. Contributions by plan participants	0	0	(10,822,000)	(13,424,000)
5. Actuarial gain (loss)	0	0	11,823,000	(581,000)
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	0	0	51,464,000	66,783,000
8. Plan amendments	0	0	0	0
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	0	0
10. Benefit obligation at end of year	$0	$0	($48,068,000)	($55,457,000)

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2022	2021	2022	2021	2022	2021
a. Plan assets at the beginning of year	$14,672,231,264	$14,287,617,751	$1,571,637,364	$1,543,726,233	$22,781,412	$49,395,652
b. Actual return on plan assets	(1,803,208,824)	1,052,915,210	(275,454,353)	169,854,701	(2,729,192)	(373,829)
c. Foreign currency exchange rate changes	0	0	0	0	0	0
d. Reporting entity contribution	92,151,889	108,911,722	9,295,535	7,023,289	40,366,660	50,499,000
e. Plan participants' contributions	0	0	27,069,740	22,723,052	10,822,000	13,424,000
f. Benefits paid	(786,953,355)	(777,213,419)	(183,873,925)	(171,689,911)	(51,464,000)	(90,163,411)
g. Business combinations, divestitures, settlements	0	0	0	0	0	0
h. Plan assets at the end of year	$12,174,220,974	$14,672,231,264	$1,148,674,361	$1,571,637,364	$19,776,880	$22,781,412

(3) Funded status:

	Pension Benefits		Postretirement Benefits	
	2022	2021	2022	2021
a. Components				
1. Prepaid benefit costs	$5,902,849,092	$5,707,475,029	$0	$0
2. Overfunded plan assets	(2,358,037,176)	(2,568,245,615)	0	0
3. Accrued benefit costs	(1,252,708,115)	(1,219,298,775)	96,196,066	55,312,413
4. Liability for pension benefits	$173,594,035	($160,045,877)	($252,562,202)	($217,846,840)
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$3,544,811,916	$3,139,229,414	$0	$0
2. Liabilities recognized	(1,079,114,081)	(1,379,344,653) *	(156,366,136)	(162,534,427)
c. Unrecognized liabilities	$0	$0	$0	$0

- Liabilities recognized were updated to reflect final Pension Benefits liability as of 2021.

NOTES TO FINANCIAL STATEMENTS

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

Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2022	2021	2022	2021	2022	2021
a. Service cost	$213,322,676	$252,914,056	$9,296,310	$23,522,523	$44,156,000	$43,118,000
b. Interest cost	411,616,314	339,323,145	54,412,613	46,604,293	920,000	578,000
c. Expected return on plan assets	(871,034,709)	(804,354,070)	(99,585,538)	(99,596,400)	2,729,192	373,829
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	160,481,729	301,446,839	8,398,690	18,698,715	(11,823,000)	581,000
f. Prior service cost or credit	5,423,511	5,826,129	(7,495,803)	15,721,371	0	0
g. Gain or loss recognized due to a settlement or curtailment	10,597,385	912,826	(1,653,497)	6,867	0	0
h. Total net periodic benefit cost	**($69,593,094)**	**$96,068,925**	**($36,627,225)**	**$4,957,369**	**$35,982,192**	**$44,650,829**

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2022	2021	2022	2021
a. Items not yet recognized as a component of net periodic cost - prior year	$3,234,946,341	$4,090,616,099	$196,389,108	$482,313,613
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during period	(6,782,213)	0	5,434,958	0
d. Net prior service cost or credit recognized	(5,423,511)	(5,826,129)	7,495,803	(15,721,371)
e. Net gain and loss arising during period	(371,160,899)	(548,396,790)	30,662,886	(251,504,419)
f. Net gain and loss recognized	(160,481,729)	(301,446,839)	(8,398,690)	(18,698,715)
g. Items not yet recognized as a component of net periodic cost - current year	$2,691,097,989	$3,234,946,341	$231,584,065	$196,389,108

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2022	2021	2022	2021
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	60,430,857	72,636,581	(39,999,151)	(52,929,912)
c. Net recognized gains and losses	$2,630,667,132	$3,162,309,758	$271,583,216	$249,798,614

(7) On a weighted-average basis, the following assumptions are used in accounting for the pension plans:

	2022	2021
Weighted-average assumptions used to determine net periodic benefit cost for the year ending December 31, 2022 and December 31, 2021:		
a. Discount rate	2.85 %	2.55 %
b. Expected long-term rate of return on plan assets	6.00 %	5.75 %
c. Rate of compensation increase	4.50 %	4.50 %
d. Interest crediting rate	4.25 %	4.25 %
Weighted-average assumptions used to determine projected benefit obligations as of December 31, 2022 and December 31, 2021:		
e. Discount rate	5.45 %	2.85 %
f. Rate of compensation increase	4.50 %	4.50 %
g. Interest crediting rate	4.25 %	4.25 %

On a weighted-average basis, the following assumptions are used in accounting for the postretirement plans:

The weighted-average assumptions used to determine net periodic benefit cost for the years ending December 31, 2022 and December 31, 2021 are discount rates of 2.75% and 2.40%, respectively and expected long-term rate of return on plan assets of 7.00% and 6.75%, respectively.

The weighted-average assumptions used to determine accumulated postretirement benefit obligation as of December 31, 2022 and December 31, 2021 are discount rates of 5.55% and 2.75%, respectively.

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $9,284,897,577 as of December 31, 2022, and $12,111,087,927 for the prior year ended December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(9) For postretirement benefits other than pensions, the assumed health care cost trend rate(s) used to measure the expected cost of benefits covered by the plan are:

	2022	2021
Health care cost trend rates	6.00%	6.25%
Ultimate health care cost trend rate after gradual decrease until 2030	4.75%	4.50%

(10) The expected future benefit payments for the Company's domestic pension and postretirement plans for the years indicated are as follows:

	Years	Amount
a.	2023	$853,584,779
b.	2024	867,990,872
c.	2025	893,786,796
d.	2026	919,501,551
e.	2027	930,772,786
f.	2028-2032	$4,582,755,440

(11) The Company anticipates that it will make cash contributions in 2023 of $85,000,000, $10,000,000, and $40,000,000 to the pension, postretirement and the postemployment plans, respectively.

(12) There were no purchases of annuity contracts in 2022 and 2021, respectively.

(13) Not applicable. The Company does not use an alternative method to amortize prior service amounts or net gains and losses.

(14) Not applicable.

(15) For 2022, certain employees were provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their involuntary termination while others were provided enhanced benefits due to the sale of the Full Service Retirement business. For 2021, certain employees were provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their involuntary termination or participation in the Voluntary Separation Program that was offered to eligible U.S.-based employees in 2019. The cost associated with these benefits was $7,380,277 and $910,000 for 2022 and 2021, respectively.

(16) There were no pension plan amendments in 2022 or 2021.

There were postretirement plan amendments of ($283,754) and $120,962,357 in 2022 and 2021, respectively.

(17) Refer to Funded Status disclosure in Note 12A(3).

(18) Not applicable.

B. The plan fiduciaries for the Company's pension and postretirement plans have developed guidelines for asset allocations reflecting a percentage of total assets by asset class, which are reviewed on an annual basis. Asset allocation targets as of December 31, 2022 are as follows:

	Pension Investment Policy Guidelines 2022		Postretirement Investment Policy Guidelines 2022	
	Minimum	Maximum	Minimum	Maximum
Asset category				
U.S. Stocks	3%	7%	36%	78%
International Stocks	3%	9%	2%	25%
Bonds	44%	60%	9%	44%
Short Term Investments	0%	14%	0%	24%
Real Estate	3%	19%	0%	0%
Other	5%	37%	0%	0%

The investment goal of the domestic pension plan assets is to generate an above benchmark return on a diversified portfolio of stocks, bonds and other investments. The cash requirements of the pension obligation, which include a traditional formula principally representing payments to annuitants and a cash balance formula that allows lump sum payments and annuity payments, are designed to be met by the bonds and short-term investments in the portfolio.

The investment goal of the domestic postretirement plan assets is to generate an above benchmark return on a diversified portfolio of stocks, bonds, and other investments, while meeting the cash requirements for the postretirement obligation that includes a medical benefit including prescription drugs, a dental benefit and a life benefit.

To implement the investment strategy, plan assets are invested in funds that primarily invest in securities that correspond to one of the asset categories under the investment guidelines. However, at any point in time, some of the assets in a fund may be of a different nature than the specified asset category.

NOTES TO FINANCIAL STATEMENTS

Assets held with the Company are in either pooled separate accounts or single client separate accounts. Assets held with a bank are either in common/collective trusts or single client trusts. Pooled separate accounts and common/collective trusts hold assets for multiple investors. Each investor owns a "unit of account." The asset allocation targets above include the underlying asset mix in the Pooled Separate Accounts and Common/Collective Trusts. Single client separate accounts or trusts hold assets for only one investor, the domestic qualified pension plan, and each security in the fund is treated as individually owned.

There were no investments in Prudential Financial Common Stock as of December 31, 2022 and December 31, 2021 for either the pension or postretirement plans.

The authoritative guidance around fair value established a framework for measuring fair value. Fair value is disclosed using a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value, as described in Note 20.

The following describes the valuation methodologies used for pension and postretirement plans assets measured at fair value.

Insurance Company Pooled Separate Accounts and Common/Collective Trusts - Insurance company pooled separate accounts are invested via group annuity contracts issued by the Company. Assets are represented by a "unit of account." The redemption value of those units is based on a per unit value whose value is the result of the accumulated values of underlying investments. The unit of account value is used as a practical expedient to estimate fair value.

Equities—See Note 20 for a discussion of the valuation methodologies for equity securities.

U.S. Government Securities (both Federal and State & Other), Non–U.S. Government Securities, and Corporate Debt— See Note 20 for a discussion of the valuation methodologies for fixed maturity securities.

Interest Rate Swaps - See Note 20 for a discussion of the valuation methodologies for derivative instruments.

Registered Investment Companies (Mutual Funds) - Securities are priced at the net asset values ("NAV"), which is the closing price published by the registered investment company on the reporting date.

Short-term Investments - Securities are valued initially at cost and thereafter adjusted for amortization of any discount or premium (i.e., amortized cost). Amortized cost approximates fair value.

Partnerships - The value of interests owned in partnerships is based on valuations of the underlying investments that include private placements, structured debt, real estate, equities, fixed maturities, commodities and other investments.

Hedge Funds - The value of interests in hedge funds is based on the underlying investments that include equities, debt and other investments.

Variable Life Insurance Policies - These assets are held in group and individual variable life insurance policies issued by the Company. Group policies are invested in Insurance Company Pooled Separate Accounts. Individual policies are invested in Registered Investment Companies (Mutual Funds). The value of interest in these policies is the cash surrender value of the policies based on the underlying investments. The variable life insurance policies are valued at contract value which approximates fair value.

C.

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2022:

	Level 1	Level 2	Level 3	Total
Bonds:				
U.S. government securities (federal):				
Mortgage-backed	$0	$278,214	$0	$278,214
Other U.S. government securities	0	406,070,997	0	406,070,997
U.S. government securities (state & other)	0	375,553,017	0	375,553,017
Non U.S. government securities	0	12,834,212	0	12,834,212
Corporate Debt:				
Corporate bonds	0	2,481,238,700	0	2,481,238,700
Asset-backed	0	45,563,228	0	45,563,228
Collateralized mortgage obligations	0	472,550,147	0	472,550,147
Collateralized loan obligations	0	650,498,491	0	650,498,491
Interest rate swaps (1)	0	11,322,544	0	11,322,544
Registered investment companies	64,766,943	0	0	64,766,943
Other (2)	16,991,336	(430,604)	64,892,950	81,453,682
Subtotal-Bonds	**$81,758,279**	**$4,455,478,946**	**$64,892,950**	**$4,602,130,175**
Real Estate:				
Partnerships	0	0	1,004,240,155	1,004,240,155
Other:				
Partnerships	0	0	1,712,948,780	1,712,948,780
Hedge funds	0	0	1,454,451,201	1,454,451,201
Subtotal-Other	0	0	3,167,399,981	3,167,399,981
Net assets in the fair value hierarchy	**$81,758,279**	**$4,455,478,946**	**$4,236,533,086**	**$8,773,770,311**
Investments Measured at Net Asset Value, as a practical expedient (3)				
Pooled separate accounts				$2,321,316,623
Common/collective trusts				1,079,134,040
Net assets at fair value				**$12,174,220,974**

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2021 (5):

	Level 1	Level 2	Level 3	Total
Bonds:				
U.S. government securities (federal):				
Mortgage-backed	$0	$367,832	$0	$367,832
Other U.S. government securities	0	1,080,675,216	0	1,080,675,216
U.S. government securities (state & other)	0	517,466,873	0	517,466,873
Non U.S. government securities	0	21,356,022	0	21,356,022
Corporate Debt:				
Corporate bonds	0	3,585,519,451	0	3,585,519,451
Asset-backed	0	23,341,779	0	23,341,779
Collateralized mortgage obligations	0	569,569,402	0	569,569,402
Collateralized loan obligations	0	502,189,752	0	502,189,752
Interest rate swaps (1)	0	(1,202,498)	0	(1,202,498)
Registered investment companies	85,000,547	0	0	85,000,547
Other (2)	11,386,405	4,213,165	42,212,168	57,811,738
Subtotal-Bonds	**$96,386,952**	**$6,303,496,994**	**$42,212,168**	**$6,442,096,114**
Real Estate:				
Partnerships	0	0	998,437,543	998,437,543
Other:				
Partnerships	0	0	1,799,937,106	1,799,937,106
Hedge funds	0	0	1,303,575,792	1,303,575,792
Subtotal-Other	0	0	3,103,512,898	3,103,512,898
Net assets in the fair value hierarchy	**$96,386,952**	**$6,303,496,994**	**$4,144,162,609**	**$10,544,046,555**
Investments Measured at Net Asset Value, as a practical expedient (3)				
Pooled separate accounts				$2,521,293,895
Common/collective trusts				1,606,890,814
Net assets at fair value				**$14,672,231,264**

(1) Interest rate swaps notional amount is $1,372,690,000 and $432,860,000 for the years ended December 31, 2022 and December 31, 2021, respectively.
(2) This category primarily consists of cash and cash equivalents, short term investments, payables and receivables and open future contract positions (including fixed income collateral).
(3) The Pension plan excludes from the fair value hierarchy investments that are measured at NAV per share (or its equivalent) as a practical expedient to estimate fair value.

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2022:

	Level 1	Level 2	Level 3	Total
Short Term Investments:				
Registered investment companies	$50,484,293	$0	$0	$50,484,293
Net assets in the fair value hierarchy	**$50,484,293**	**$0**	**$0**	**$50,484,293**
Investments Measured at Net Asset Value, as a practical expedient (2)				
Common/collective trusts				$188,710,313
Net assets at fair value				**$239,194,606**
Variable life insurance policies at contract value				909,479,755
Total net assets				**$1,148,674,361**

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2021 (3):

	Level 1	Level 2	Level 3	Total
Bonds:				
U.S. government securities (federal):	$0	$129,122	$0	$129,122
U.S. government securities (state & other)	0	343	0	343
Corporate Debt:				
Corporate bonds	0	144,507	0	144,507
Asset-backed	0	20,123	0	20,123
Collateralized mortgage obligations	0	81,253	0	81,253
Collateralized loan obligations	0	29,077	0	29,077
Other (1)	0	(404,425)	0	(404,425)
Subtotal-Bonds	**$0**	**$0**	**$0**	**$0**
Short Term Investments:				
Registered investment companies	114,248,426	0	0	114,248,426
Net assets in the fair value hierarchy	**$114,248,426**	**$0**	**$0**	**$114,248,426**
Investments Measured at Net Asset Value, as a practical expedient (2)				
Common/collective trusts				$294,204,703
Net assets at fair value				**$408,453,129**
Variable life insurance policies at contract value				1,163,184,235
Total net assets				**$1,571,637,364**

(1) This category primarily consists of cash and cash equivalents, short term investments, payables and receivables and open future contract positions (including fixed income collateral).

(2) The Postretirement plan excludes from the fair value hierarchy investments that are measured at NAV per share (or its equivalent) as a practical expedient to estimate fair value.

D. The domestic discount rate used to value the pension and postretirement obligations at December 31, 2022 and December 31, 2021 is based upon the value of a portfolio of Aa investments whose cash flows would be available to pay the benefit obligation's cash flows when due. The December 31, 2022 portfolio is selected from a compilation of approximately 420 Aa-rated bonds across the full range of maturities. Since yields can vary widely at each maturity point, the Company generally avoids using the highest and lowest yielding bonds at the maturity points, so as to avoid relying on bonds that might be mispriced or misrated. This refinement process generally results in having a distribution from the 10th to 90th percentile. The Aa portfolio is then selected and, accordingly, its value is a measure of the benefit obligation. A single equivalent discount rate is calculated to equate the value of the Aa portfolio to the cash flows for the benefit obligation. The result is rounded to the nearest 5 basis points and the benefit obligation is recalculated using the rounded discount rate.

The pension and postretirement expected long-term rates of return on plan assets for 2022 were determined based upon an approach that considered the allocation of plan assets as of December 31, 2021. Expected returns are estimated by asset class as noted in the discussion of investment policies and strategies below. Expected returns on asset classes are developed using a building-block approach that is forward looking and are not strictly based upon historical returns. The building blocks for equity returns include inflation, real return, a term premium, an equity risk premium, capital appreciation, expenses, the effect of active management and the effect of rebalancing. The building blocks for fixed maturity returns include inflation, real return, a term premium, credit spread, capital appreciation, effect of active management, expenses and the effect of rebalancing
.
The Company applied the same approach to the determination of the expected rate of return on plan assets in 2023. The expected rate of return for 2023 is 7.50% and 7.75% for pension and postretirement, respectively.

E. The Company sponsors voluntary savings plans for employees (401(k) plans). The plans provide for salary reduction contributions by employees and matching contributions by the Company of up to 4% of annual salary for 2022 and 2021. The matching contributions by the Company included in “Other expenses” are $77,020,247 and $79,607,458 for 2022 and 2021 respectively.

F. Not applicable. The Company does not participate in multiemployer pension or postretirement benefit plans.

G. Not applicable. The Company does not participate in pension or postretirement benefit plans sponsored by an affiliated consolidated/ holding company.

H. Postretirement benefits are accounted for in accordance with prescribed NAIC policy.

I. Impact of Medicare Modernization Act on Postretirement Benefits

(1) Not applicable.

(2) Not applicable.

NOTES TO FINANCIAL STATEMENTS

(3) Disclosure of Gross Other Postretirement Benefit Payments:

	Other Postretirement Benefits
2023	$147,901,498
2024	149,634,162
2025	148,701,161
2026	142,830,557
2027	134,723,436
2028-2032	544,624,567
Total	**$1,268,415,381**

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

13A. The Company has 500,000 shares authorized, 500,000 shares issued and 500,000 shares outstanding.

13B. The Company has no preferred stock outstanding.

13C. New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. As of December 31, 2022, the Company's statutory surplus was $14,048,710,410. For the year-ended, December 31, 2022, the Company's net gain from operations was $1,029,964,018. See Note 13(D) for dividends that were paid during the periods ending December 31, 2022 and December 31, 2021.

13D. In April 2022, the Company paid a dividend of $2,400,000,000 to its parent, PFI, of which $1,711,706,417 was an extraordinary dividend and $688,293,583 was an ordinary dividend. The dividend was recorded as dividend to stockholders. The extraordinary dividend was approved by the State of New Jersey.

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

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

13E. The portion of profits on participating policies and contracts is limited pursuant to N.J.S.A. 17B:18-46. The limitations would not restrict the Company's ability to pay a dividend.

13F. "Unassigned funds," are held for the corporate purposes of the Company. In addition, the Company maintains special surplus funds as part of its surplus to meet special requirements of various states. Beginning in 2014, the Company changed its reporting policy regarding the maintenance of special surplus funds such that surplus is segregated only for states for which there is no separate annual statement filing requirement.

13G. There are no advances to surplus not repaid.

13H. No stock is held by the Company for special purposes.

13I. In accordance with the requirements of the various states, a special surplus fund has been established for contingency reserves of $196,603,783 and $195,777,850 as of December 31, 2022 and December 31, 2021, respectively.

13J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $30,871,313 and $3,930,722,748 as of December 31, 2022 and December 31, 2021, respectively.

NOTES TO FINANCIAL STATEMENTS

13K. The following table provides information relating to the outstanding surplus notes as of December 31, 2022:

Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1	7/1/1995	8.3%	350,000,000	N	347,040,792	347,798,492	14,525,000
Totals:			$350,000,000		$347,040,792	$347,798,492	$14,525,000

Item Number	Current Year Interest Expense Recognized	Life to Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life to Date Principal Paid	Date of Maturity
1	29,050,000	787,195,517	0%	0	0	7/1/2025
Total	$29,050,000	$787,195,517		$0	$0	

Item Number	Are Surplus payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type Of Assets Received Upon Issuance
1	N	N	N	N	Cash
Total					

Item Number	Principal Amount of assets received upon issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer (Y/N)
1	338,085,147	338,085,147	N
Total	$338,085,147	$338,085,147	

The surplus notes in the aggregate principal amount of $350,000,000, issued on July 1, 1995 were distributed pursuant to Rule 144A under the Securities Act of 1933, underwritten by Goldman, Sachs & Co., CS First Boston, Merrill Lynch & Co., J.P. Morgan Securities Inc., and Prudential Securities Incorporated, an affiliate, pursuant to SSAP No. 25, and are administered by the Company as a registrar/paying agent. Under the agreement with external counterparties, the Company received cash proceeds from qualified institutional investors in exchange for the surplus note. The fair value of the Assets received is the greater of a liquidity event price, optional prepayment price, or sale price. Given that there is a disposition option under which the credits linked notes provide liquidity for their full pay price, the carrying value is deemed to approximate the fair value.

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

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

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

Effective January 1, 2015, the Company entered into a reinsurance agreement with Prudential Legacy Insurance Company ("PLIC", "Reinsurer"), in which the Company reinsured substantially all of the outstanding liabilities of the Closed Block into a newly established statutory guaranteed separate account. The following information describes the financing arrangement between the Reinsurer and the external counterparties.

The Reinsurer issued a surplus note in the aggregate principal amount of $100,000,000, on November 20, 2019 pursuant to, and is made subject to the terms of, the Amended and Restated Surplus Note Purchase Agreement, dated August 1, 2019, by and between the Reinsurer, the issuer, and Essex LLC, an affiliate. In March 2020, the Reinsurer executed an increase of outstanding notes by $800,000,000 resulting in cumulative outstanding notes of $900,000,000. Under the agreement with external counterparties, the Reinsurer received credit-linked notes issued by Essex LLC in exchange for the surplus note. On December 30th, 2020 the Reinsurer executed a principal redemption in the amount of $500,000,000 and subsequently executed another principal redemption in the amount of $300,000,000 on March 30, 2021. Under the agreement with external counterparties the Company, the issuer, redeemed credit-linked notes issued by Essex LLC, an affiliate. In December 2022, the Reinsurer executed an increase of outstanding notes by $200,000,000. Under the agreement with external counterparties, the Reinsurer received a $200,000,000 increase in credit-linked notes issued by Essex LLC in exchange for the increase in surplus note. As of December 31, 2022, $300,000,000 of these notes remain outstanding. The Reinsurer can redeem the principal amount of the outstanding credit-linked notes for cash upon the occurrence of, and in an amount necessary to remedy, a specified liquidity stress event. Upon such event, the surplus note issuer would monetize the amount of credit linked notes equal to the amount needed to cure the triggering event which would be provided by external counterparties. At this point, the outstanding principal on the asset would be less than the outstanding principal on the surplus note outstanding. Under the agreements, the external counterparties have agreed to fund any such payments under the credit-linked notes in return for the receipt of fees.

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Under these transactions, because valid rights of set-off exist, interest payments on the surplus notes and on the credit-linked notes are settled on a net basis. As of December 31st, 2022, 100% of interest payments are offset solely due to administrative offsetting. Administrative offsetting occurs throughout the duration of the surplus note agreement which eliminates or reduces the exchange of cash or assets that would normally occur. As of December 31st, 2022, $36,898,223 of interest payments have been remitted.

Assets purchased from the proceeds of the surplus notes were credit-linked notes which are reported on Schedule D with an NAIC designation of 1. The book adjusted carrying value of these assets are $300,000,000 as of December 31st, 2022. The fair value of the credit-linked notes received is the greater of a liquidity event price, optional prepayment price, or sale price. Given that there is a disposition option under which the credits linked notes provide liquidity for their full par price, the carrying value is deemed to approximate the fair value.

13L/M. The Company has not had any quasi-reorganizations.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

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

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1. As of December 31, 2022 and December 31, 2021, the tangible net worth of Pru Funding was $39,677,177 and $34,553,601, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from the Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $620,000 as of December 31, 2022. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

3) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of December 31, 2022 and December 31, 2021, the net capital of Pruco Securities was $146,857,060 and $126,398,208, respectively. On March 20, 2015, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

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

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

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

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

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

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was sold and the loan was paid in full on September 23, 2022. The environmental indemnity remains in effect until September 23, 2023.

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

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

11) PLIC, a wholly owned subsidiary of the Company, enters into securities repurchase transactions pursuant to which PLIC transfers securities to third parties and receives cash as collateral, which it invests. The Company guarantees the obligations of PLIC to certain of PLIC's counterparties under these transactions in the event of PLIC's non-performance. The amount of the guarantee is equal to the notional amount guaranteed transaction, which was $2,495,513,640 as of December 31, 2022, and there is not a contractual limit on PLIC's repurchase agreement transactions. The guarantee will remain in effect as long as PLIC has outstanding guaranteed obligations.

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

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

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#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Other Invested Assets (Page 2, Line 8)	$620,000	No payments required since inception.
3	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Other Invested Assets (Page 2, Line 8)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2015 for $10,000,000.
4	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
5	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
6	Guarantee related to E. 22nd Street SSGA Venture LLC	$0	Other Invested Assets (Page 2, Line 8)	$225,000,000	No payments required since inception.
7	Guarantee related to acquisition of John Hancock real estate investment	(a)	Real Estate (Page 2, Line 4)	$1,000,000,000	No payments required since inception.
8	Guarantee related to Metro Retail Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
9	Guarantee related to Thurloe Commercial Guernsey Limited	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
10	Guarantee related to 1600 Commons LLC	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
11	Guarantee related to Prudential Legacy Insurance Company	(a)	Common Stock (Page 2, Line 2.2)	$2,495,513,640	No payments required since inception.
12	Guarantee related to Gibraltar BSN Holdings SDN BHD	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
13	Guarantee related to Pramerica Fosun Life Insurance Co., Ltd	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.

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

NOTES TO FINANCIAL STATEMENTS

(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the company could be required to make as of December 31, 2022	$3,721,133,640
b.	Current liability recognized in financial statements as of December 31, 2022:	
	Noncontingent liabilities	$0
	Contingent Liabilities	$0
c.	Financial Statement impact as of December 31, 2022 if action under Guarantee is required:	
d.	Investments in Affiliated Other Invested Assets and Common Stock	$3,721,133,640
	Dividends to stockholders (capital contribution)	$0
	Expense	$0
	Other	$0
e.	Total	$3,721,133,640

14B. Assessments

In 1991, the Company established a liability for guaranty fund assessments as a result of the Executive Life Insurance Company (“ELIC”), insolvency. In 2007, the Company also established a guaranty fund assessment liability related to Executive Life Insurance Company of New York (“ELNY”). In 2010, the Company established a guaranty fund assessment liability related to Penn Treaty Network America Insurance Company ("Penn Treaty"). In 2011, the Company established a guaranty fund assessment liability related to Lincoln Memorial Life Insurance Company. The assessments are expected to be paid out over a number of years. As of December 31, 2022 and December 31, 2021 the total amount of the liability related to guaranty fund assessments was $25,544,529 and $25,877,373, respectively. As of December 31, 2022, the Company also held a related asset of $33,236,673, for premium tax credits associated with the guarantee fund assessments. Premium tax credits are generally expected to be realized over a similar time period as the assessment liability but will vary by state, which can affect the available amounts and duration. Penn Treaty is an entity that wrote long-term care contracts. The liability and related asset for premium tax credits held related to the Penn Treaty insolvency does not have a material financial effect for the Company.

Periodically as new information becomes available, the Company revises its estimates for both the guaranty fund assessment liability and the related asset.

Assets recognized from paid and accrued premium tax offsets as of December 31, 2021:	$35,685,675
Decreases as of December 31, 2022:	
Premium tax offsets utilized	2,506,074
Increases as of December 31, 2022:	
Additional premium tax offsets applied	57,072
Assets recognized from paid and accrued premium tax offsets as of December 31, 2022:	$33,236,673

14C. Gain Contingencies

There were no gain contingencies recognized by the Company during 2022 or 2021.

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

As of December 31, 2022, the Company paid the following amounts in the reporting period to settle claims related to extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses stemming from lawsuits during the reporting period	$6,268,631

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

14E. Joint and Several Liability

The Company had no Joint and Several Liability arrangements accounted for under SSAP No. 5R.

14F. All Other Contingencies

(1) Uncollectible Asset Balances

The Company has no balance that is reasonably possible to be uncollectible for assets covered by SSAP No.s 6, 47 or 66.

(2) Other Contingencies

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

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

Individual Annuities, Individual Life and Group Insurance

Moreland, Socorro v. PICA, et al.

In June 2020, a putative class action complaint entitled Socorro Moreland v. The Prudential Insurance Company of America; Pruco Life Insurance Company, was filed in the United States District Court for the Northern District of California, alleging that the Company failed to comply with California laws requiring that life insurance policies issued and delivered in California: (i) provide for a 60-day grace period pre-lapse during which a policy must stay in force; (ii) provide a 30-day written notice of pending lapse; and (iii) notify policyowners of their right to designate additional recipients for lapse notices. The complaint asserts claims for violation of California law, breach of contract, unfair competition, and bad faith violation of the implied covenant of good faith and fair dealing, and seeks unspecified damages, declaratory and injunctive relief. In August 2020, defendants filed an answer to the complaint and a motion to stay the action pending the California Supreme Court's decision, in McHugh v. Protective Life Insurance, on the question of whether the California lapse statutes apply to policies that were in force when the statutes went into effect on January 1, 2013, or solely to policies issued after that date. The Moreland court granted defendants' motion to stay in October 2020. Subsequently, in August 2021, the California Supreme Court in McHugh determined that the California lapse statutes apply to policies that were in force as of January 1, 2013. In October 2021, the Moreland court lifted the stay order. In December 2022, plaintiff filed a motion for class certification.

Escheatment Litigation

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

In December 2017, Total Asset Recovery Services, LLC, on behalf of the State of New York, filed a Second Amended Complaint in the Supreme Court of the State of New York, County of New York, against, among other 19 defendants, Prudential Financial, Inc., The Prudential Insurance Company of America and Prudential Insurance Agency, LLC, alleging that the Company failed to escheat life insurance proceeds in violation of the New York False Claims Act. The second amended complaint seeks injunctive relief, compensatory damages, civil penalties, treble damages, prejudgment interest, attorneys' fees and costs. In May 2018, defendants filed a motion to dismiss the Second Amended Complaint. In April 2019, defendants' motion to dismiss the Second Amended Complaint was granted and plaintiff subsequently filed a Notice of Appeal with the New York State Supreme Court, First Department. In December 2020, the New York Supreme Court, First Department, reversed and vacated the judgment of the trial court and granted leave to plaintiff to file a third amended complaint. In March 2021, the plaintiff filed a third amended complaint asserting claims against all defendants for violation of the New York False Claims Act, and seeking injunctive relief, compensatory and treble damages, attorneys' fees and costs. In January 2023, the plaintiff filed a Fourth Amended Complaint.

Other Matters

Cho v. PICA, et al.

In November 2019, a putative class action complaint entitled Cho v. The Prudential Insurance Company of America, et. al., was filed in the United States District Court for the District of New Jersey. The Complaint purports to be brought on behalf of participants in the Prudential Employee Savings Plan (the "Plan") and (i) alleges that defendants failed to fulfill their fiduciary obligations under the Employee Retirement Income Security Act of 1974, in the administration, management and operation of the Plan, including engaging in prohibited transactions; and (ii) seeks declaratory, injunctive and equitable relief, and unspecified damages including interest, attorneys' fees and costs. In January 2020, defendants filed a motion to dismiss the complaint. In September 2020, plaintiff filed an amended complaint and added as individual defendants certain PFI officers and current and former members of the Company's Administrative Committee and Investment Oversight Committee. In December 2020, defendants filed a motion to dismiss the amended complaint. In September 2021, the court granted defendants' motion to dismiss the amended complaint without prejudice. In October 2021, plaintiff filed a second amended complaint asserting claims against defendants under the Employee Retirement

NOTES TO FINANCIAL STATEMENTS

Income Security Act of 1974 for breach of fiduciary duty, prohibited transactions and failure to monitor fiduciaries. The second amended complaint seeks declaratory, injunctive and equitable relief, unspecified damages, attorneys' fees and costs. In December 2021, defendants filed a motion to dismiss the second amended complaint. In August 2022, the court: (i) dismissed, with prejudice, the breach of the fiduciary duty of loyalty and prohibited transaction claims based on the inclusion of Prudential-affiliated funds in the Plan's investment options; (ii) dismissed, without prejudice, the breach of fiduciary duty claims based on certain alleged underperforming Plan funds; and (iii) denied the motion to dismiss plaintiffs' claims for breach of the fiduciary duties of prudence and to monitor other fiduciaries, based on alleged delays in removing other alleged underperforming funds. In September 2022, plaintiff filed a third amended complaint asserting claims for breach of duty of prudence and to monitor fiduciaries, and in October 2022, defendants filed their answer to the third amended complaint.

Regulatory

Variable Products

The Company has received regulatory inquiries and requests for information from state and federal regulators, including subpoenas from the U.S. Securities and Exchange Commission, concerning the appropriateness of variable product sales and replacement activity. The Company is cooperating with regulators and may become subject to additional regulatory inquiries and other actions related to this matter.

15. LEASES

15A. Lessee Operating Leases

(1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At December 31, 2022, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At December 31, 2022, the minimum aggregate rental commitments are as follows

1. 2022	$57,234,292
2. 2023	$51,023,186
3. 2024	$42,479,196
4. 2025	$19,089,816
5. 2026	$13,165,192
6. Thereafter	$22,554,448
7. Total (1+2+3+4+5+6)	**205,546,130**

15B. Lessor Leases

(1) Future minimum lease payment receivables under noncancelable leasing arrangements as of the end of current period are as follows:

1. 2022	$1,575,210
2. 2023	$1,096,716
3. 2024	$245,632
4. 2025	$0
5. 2026	$0
6. Thereafter	$0
7. Total (1+2+3+4+5+6)	$2,917,558

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2022 and December 31, 2021 was $54,756,094 and $64,218,386, respectively.

(2) Leverage Leases:

The Company does not invest in leveraged leases as of December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of December 31, 2022 and December 31, 2021, these commitments were $4,365,066,387 and $5,233,897,151, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $4,873,467,177 and $1,934,642,177 at December 31, 2022 and December 31, 2021, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of December 31, 2022 and December 31, 2021 financial guarantees issued by the Company were $84,338,966,415 and $81,984,041,151 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At December 31, 2022 and December 31, 2021, such contracts in force carried a total guaranteed value of $84,338,346,415 and $81,984,041,151, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $77,692,965,967 and $83,609,393,341 at December 31, 2022 and December 31, 2021, respectively. The remaining $620,000 is due to a guarantee on behalf of a previously owned investment subsidiary, Washington Street Investments, LLC.

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

17A. Transfers of Receivables Reported as Sales

The Company does not have any transfers of receivables that would be required to be reported as sales.

17B. Transfer and Servicing of Financial Assets

(1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 100% and 102% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $5,076,414,766 is invested in "Bonds," "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $4,901,456,685. A liability to return capital received of $5,076,414,766 is included in "Payable for securities lending". There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $2,911,466,373 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $2,811,767,465. A liability to return capital received of $2,915,591,273 is included in "From Separate Accounts Statements". Additionally, unsettled amount of the collateral liability of $4,124,900 and assets and a cash collateral liability of $7,403,371 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities during 2022.

(4) As of December 31, 2022, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5) In the General Account, the fair value of cash collateral received of $5,076,414,766 is invested in "Bonds," "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $4,901,456,685. A liability to return capital received of $5,076,414,766 is included in "Payable for securities lending." There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

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

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

17C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. The details of securities with NAIC designation of 3 or below or unrated, sold and reacquired within 30 days of the sale date for the year ended December 31, 2022 were as follows:

Description	NAIC Designation (1)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
156504AL6	3.CE	1	$734,947	$718,430	$1,264
410345AL6	3.CE	1	4,102,892	3,818,005	(222,671)
92840VAF9	3.BE	1	1,027,251	972,026	(32,046)
Totals		**3**	**$5,865,090**	**$5,508,461**	**($253,453)**

NOTES TO FINANCIAL STATEMENTS

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

18A. ASO Plans:

The gain/loss from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows as of December 31, 2022:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	($25,273,267)	$0	($25,273,267)
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations (a+b)	($25,273,267)	$0	($25,273,267)
d. Total claim payment volume	43,158	0	43,158

18B. ASC Plans

The Company did not serve as administrator for any Administrative Services Contract (“ASC”) plans or the uninsured portion of partially insured plans.

18C. The Company does not have Medicare or other similarly structured cost based reimbursement contracts.

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

As of December 31, 2022, there were direct premiums of $124,262,553 written by Managing General Agents/Third Party Administrators.

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

The Company’s cleared interest rate swaps and credit derivatives linked to an index are valued using models that utilize actively quoted or observable market inputs, including the secured overnight financing rate ("SOFR"), obtained from external market data providers, third-party pricing vendors and/or recent trading activity. These derivatives are classified as Level 2 in the fair value hierarchy.

The majority of the Company’s derivative agreements are with highly rated major international financial institutions. To reflect the market’s perception of its own and the counterparty’s NPR, the Company incorporates additional spreads over London Interbank Offered Rates (“LIBOR”) into the discount rate used in determining the fair value of OTC derivative assets and liabilities after netting of collateral.

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

NOTES TO FINANCIAL STATEMENTS

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

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

A.

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

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) (Total)
Assets at fair value					
Bonds:					
U.S. Governments	0	0	0	0	$0
Industrial and Misc	160,502,564	0	13,001,885	0	$173,504,449
Total Bonds	$160,502,564	$0	$13,001,885	$0	$173,504,449
Cash, Cash Equivalents, Short-Term Investments					
Industrial and Misc	0	788,517,127	0	0	$788,517,127
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$788,517,127	$0	$0	$788,517,127
Preferred Stock:					
Industrial and Misc	0	0	89,199,779	0	$89,199,779
Total Preferred Stocks	$0	$0	$89,199,779	$0	$89,199,779
Common Stock:					
Industrial and Misc	7,834,038	149,383,967	155,226,111	0	$312,444,116
Total Common Stocks	$7,834,038	$149,383,967	$155,226,111	$0	$312,444,116
Derivative assets:					
Currency swaps	0	321,199,399	0	0	$321,199,399
Interest rate swaps	0	2,483,804,459	0	0	$2,483,804,459
Total return swaps	0	15,174,796	0	0	$15,174,796
Options	0	17,836,980	169,993	0	$18,006,973
Credit default swaps	0	0	0	0	$0
Forwards	0	0	0	0	$0
Currency forwards	0	3,791,253	0	0	$3,791,253
Total Derivative assets	$0	$2,841,806,887	$169,993	$0	$2,841,976,880
Separate account assets (a)	$8,172,157,080	$63,137,066,647	$1,075,349,370	$25,160,629,244	$97,545,202,341
Total assets at fair value	$8,340,493,682	$66,916,774,628	$1,332,947,138	$25,160,629,244	$101,750,844,692
Liabilities at fair value					
Derivative liabilities:					
Currency swaps	0	9,420,502	0	0	$9,420,502
Interest rate swaps	0	2,255,066,651	0	0	$2,255,066,651
Total return swaps	0	37,732,887	0	0	$37,732,887
Options	0	4,745,056	0	0	$4,745,056
Credit default swaps	0	0	0	0	$0
Forwards	0	0	0	0	$0
Currency forwards	0	84,416,585	0	0	$84,416,585
Prudential Global Funding Non-Performance Risk (b)	0	4	0	0	$4
Total Derivative liabilities	$0	$2,391,381,685	$0	$0	$2,391,381,685
Total liabilities at fair value	$0	$2,391,381,685			$2,391,381,685

NOTES TO FINANCIAL STATEMENTS

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of December 31, 2022, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $4 decrease in value.

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

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

	Balance at 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance 12/31/2022
a. Bonds:										
Industrial and Misc	$7,956,794	$26,228,212	$0	($13,863,142)	($775,608)	$11	$0	($27,303)	($6,517,079)	$13,001,885
Preferred Stock:										
Industrial and Misc	98,701,136	0	(4)	(46,895)	(5,845,769)	19,306,548	0	(9,457,618)	(13,457,619)	$89,199,779
Common Stock:										
Industrial and Misc	194,042,987	0	(143,880)	(560,571)	(4,877,637)	143,883	0	(33,378,671)	0	$155,226,111
Derivatives (net)	6,166,414	0	0	0	1,320,386	0	0	(7,316,807)	0	$169,993
Separate accounts assets (a)	1,294,818,048	$95,458,147	($49,901,395)	$627,912	($227,859,680)	$267,178,572		($198,470,175)	($106,502,059)	$1,075,349,370
Total Assets	**$1,601,685,379**	**$121,686,359**	**($50,045,279)**	**($13,842,696)**	**($238,038,308)**	**$286,629,014**	**$0**	**($248,650,574)**	**($126,476,757)**	**$1,332,947,138**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$81,194,804,045	$90,453,274,249	$160,502,564	$78,116,401,863	$2,917,899,618	$0	$0
Unaffiliated preferred Stock	151,231,292	145,807,044	0	42,361,043	108,870,249	0	0
Unaffiliated common Stock	312,444,109	312,444,109	7,834,038	149,383,970	155,226,111	0	0
Mortgage loans	18,156,258,376	19,813,552,632	0	0	18,156,258,376	0	0
Real Estate	384,285,312	333,576,828	0	0	384,285,312	0	0
Contract Loans	1,834,071,930	1,834,071,930	0	0	1,834,071,930	0	0
Cash, cash equivalents, and short-term investments	2,645,589,161	2,716,045,225	286,850,147	2,353,968,200	4,770,814	0	0
Derivative financial instruments	4,376,140,385	4,018,916,369	2,735,711	4,373,234,681	169,993	0	0
Other Invested Assets	81,809,771	78,028,344	0	60,664,794	21,144,977	0	0
Separate Accounts	$147,769,564,422	$152,758,673,119	$8,224,054,572	$103,979,667,913	$10,405,212,693	$25,160,629,244	$0
Liabilities:							
Deposit-Type Contracts	$16,593,321,134	$16,829,419,575	$0	$14,591,758,449	$2,001,562,685	$0	$0
Notes payable and other borrowings	65,189,364	65,189,364	0	65,189,364	0	0	0
Securities sold under agreement to repurchase	3,148,148,013	3,148,148,013	0	3,148,148,013	0	0	0
Cash collateral held for loaned securities	5,076,414,766	5,076,414,766	0	5,076,414,766	0	0	0
Derivative financial instruments	3,054,901,692	2,680,942,747	19,017,286	3,035,884,406	0	0	0
Separate account liabilities-investment contracts	$100,604,693,009	$108,928,988,674	$0	$28,669,613,491	$71,935,079,518	$0	$0

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

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

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

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

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

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

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

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

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

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

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

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

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

21. OTHER ITEMS

21A. Extraordinary Items

The Company did not have extraordinary items during 2022 or 2021.

21B. Troubled Debt Restructuring Debtors

The Company did not have any troubled debt restructuring during 2022.

21C. Other Disclosures and Unusual Items

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

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

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

In order to exclude these assets from the sale of PRIAC, PRIAC novated to the Company, through assumption reinsurance, the rights and obligations, assets, liabilities and surplus associated with any Excluded Business prior to the close of the sale. The LRT Excluded Business was novated effective December 31, 2021. The impact of the novation on the Company was an increase in assets of $258.6M, an increase in liabilities of $257.3M and an increase in surplus of $1.3M. The PRT and separate account components of the Excluded Business novated effective February 1, 2022 subsequent to all necessary policyholder and regulator approvals .The impact that PRT and separate account novation had on the Company upon novation in 2022 is an increase in assets of $6,834.5M, an increase in liabilities of $6,769.1M and an increase in surplus of $65.4M

On January 1, 2015, the Company entered into a reinsurance agreement with its subsidiary PLIC, in which the Company reinsured substantially all of the outstanding liabilities of its regulatory closed block (the "Closed Block"), primarily on a coinsurance basis. The only exceptions to the 100% coinsurance arrangement are as follows (1) the policyholder dividend liability which will be reinsured from the Company to PLIC on a 100% modified coinsurance basis (2) 10% of the Closed

NOTES TO FINANCIAL STATEMENTS

Block's New York policies, which will be retained by the Company on both the coinsurance and modified coinsurance agreements; and (3) certain Closed Block policies that were previously reinsured externally. In connection with this reinsurance transaction, the Company ceded approximately $58 billion of assets into a newly established statutory guaranteed separate account of PLIC. Concurrently, the Company ceded approximately $5 billion of assets to PLIC to support the securities lending program. The Closed Block is a regulatory mechanism that consists of Prudential Insurance's liabilities for certain participating individual life insurance policies and annuities issued in the United States that were, together with certain assets, allocated to the Closed Block in an amount that has been determined to produce cash flows which, together with revenues from policies included in the Closed Block, are expected to be sufficient to support obligations and liabilities relating to these policies, including provision for payment of benefits, certain expenses, and taxes and to provide for continuation of the Closed Block policyholder dividend scales in effect in 2000, assuming experience underlying such scales continues.

Also effective January 1, 2015, the Company recaptured existing agreements whereby the Company reinsured 90% of the Closed Block's long-term risk under modified coinsurance agreements and reinsured 90% of the Closed Block's short-term risk with its captive reinsurance subsidiary, NJCAP on a coinsurance basis. Concurrently, NJCAP cancelled its $2 billion letter of credit facility it had entered into in connection with the reinsurance arrangement.

As a result of an agreement with the New York State Department of Financial Services ("NY DFS") regarding the Company's reserving methodologies for certain variable annuity and life insurance products, the Company holds additional statutory reserves on a New York basis, which reduces its New York statutory surplus. The Company is not domiciled in New York, and these changes do not impact statutory reserves reported in the Company's state of domicile, or any states other than New York, and therefore do not impact its RBC ratio; however, the agreed reserve methodologies may require the Company to increase additional New York statutory reserves in the future. New York's version of PBR, which became effective in January 2020, allows for modifications to the NAIC valuation model and New York's modifications might require the Company to increase its New York Statutory Reserves. If the Company were required to establish material additional reserves on a New York statutory accounting basis or post material amounts of additional collateral with respect to annuity or insurance products, its ability to deploy capital held within the Company for other purposes could be affected.

In October 2017, the NAIC adopted the Insurance Data Security Model Law. The model law requires that insurance companies establish a cybersecurity program and includes specific technical safeguards as well as requirements regarding governance, incident planning, data management, system testing, vendor oversight and regulator notification. The NY DFS adopted a similar regulation effective March 2017 and released its proposed amendments to the regulation in November 2022, which are expected to become effective in 2023. Other states have either implemented the Model Law or are anticipated to implement it or similar laws in the near future.

The Company is monitoring regulatory guidance and rulemaking in these areas, and may be subject to increased compliance costs and regulatory requirements. In order to respond to the threat of security breaches and cyber-attacks, the Company developed a program overseen by the Chief Information Security Officer and the Information Security Office that is designed to protect and preserve the confidentiality, integrity, and continued availability of all information owned by, or in the care of the Company. As part of this program, the Company also maintains an incident response plan. The program provides for the coordination of various corporate functions and governance groups, and serves as a framework for the execution of responsibilities across businesses and operational roles. The program establishes security standards for the Company's technological resources, and includes training for employees, contractors and third parties. As part of the program, the Company conducts periodic exercises and a response readiness assessment with outside advisors to gain a third-party independent assessment of the Company's technical program and its' internal response preparedness. The Company regularly engages with the outside security community and monitors cyber threat information.

Claim reserves for Group Long Term Disability contained in Exhibit 6 are discounted at interest rates ranging from 2% to 6.75%. For non-buyout claims, the interest rate is based on the date of disability. For buyout claims, the interest rate is based on the effective date of the buyout. Group Long Term Disability reserves are calculated using the 2012 GLTD Valuation Table blended with Prudential experience.

Reserves for Single Premium policies contained in Exhibit 6 are discounted using a seriatim reserve calculation using 1994 GAM with projection and a valuation rate of 2.75%.

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM for older products and 1994 GAM for the new generation products for mortality, and interest rates ranging from 3.0% to 4.5% depending on the effective date of coverage of each participant.

Group Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates ranging from 3.0% to 5.5% depending on the effective date of coverage of each participant.

Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 2017 Milliman Long Term Care Guidelines with modifications and interest rates ranging from 3.0% to 4.5% depending on the disablement date claim for each claimant.

Metlife Long Term Care active life reserves are using 1983 GAM mortality table for disability years 2020 and prior and 1984 GAM mortality tables for disability year 2021 and beyond and interest rates ranging from 2.75% to 5.5%. For Disable Life Reserve they are using Metlife Termination Experience and interest rates ranging from 3% to 4.0%.

Claim reserves for US Individual Disability are discounted using the 1964 CDT table with interest rate ranging from 3.5% and 6.0% for disability years 1988 and prior , the 1985 CIDA table with interest rate ranging from 3.5% and 6.0% for disability years 1989 through 2020, and the 2013 IDI table with interest rate 3.0% for disability year 2021 and beyond.

Claim reserves for other Individual Guaranteed Renewable Accident and Health policies contained in Exhibits 6 and 8 are not discounted.

Claim reserves for Individual Cancelable Accident and Health policies contained in Exhibits 6 and 8 are not discounted.

NOTES TO FINANCIAL STATEMENTS

The Company had no cash deposits that were held in an escrow account and as such would not have been reported in the financial statements as of December 31, 2022.

The Company has, consistent with past practice, guaranteed that a minimum amount of $471 million of annual and termination dividends will be paid and credited to the U.S. holders of policies issued after 1983 by December 31, 2023, as declared by the Company's Board of Directors.

The Company elected to use rounding in reporting amounts in the pages, exhibits, and schedules except for a few schedules where truncation was used. The amounts in this statement pertain to the entire Company business including, as appropriate, Separate Account business.

21D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2022 or 2021.

21E. State Transferable and Non-transferable Tax Credits

(1) The Company's transferable and non-transferable state tax credits as of December 31, 2022 are listed in the table below:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
RJTCF-43 State Tax Credit Fund L.L.C.	FL	$1,886,320	$429,249
Ocotillo Springs Apartments	OH	6,006,000	
Elm Place	TX	2,387,500	
RJTCF-48 State Tax Credit Fund L.L.C.	FL	2,434,126	
Champion Mill Investor LLC	OH	2,294,410	
CREA Corporate Tax Credit Fund 89, LP	IN	3,014,609	
El Dorado Family Apartments II	CA	1,782,000	
La Vista Residential	CA	99,641	
TCF P/MO-1, LLC	CA	135,650	
Totals:		$20,040,256	$429,249

(2) The estimated utilization of the tax credits is based upon a prorate share of the total tax credits.

(3) There was no impairment recognized for the year ended December 31, 2022.

(4) There were $20,040,256 admitted state tax credits for the year ended December 31, 2022.

21F. Sub-prime Mortgage Related Risk Exposure

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

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

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

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$52,680,005	$52,680,005	$98,613,682	$853,091
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs	0	0	0	0
f. Other Assets	0	0	0	0
g. Total	$52,680,005	$52,680,005	$98,613,682	$853,091

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

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

21G. Retained Assets

The Company offers retained asset accounts, called Alliance Accounts (the "Account" or "Accounts"), as a settlement option available to beneficiaries when an insured dies. The beneficiary is provided with information at the time of claim about each of the various settlement options available as well as the opportunity to select any of the available settlement options. For group life insurance policies, if the beneficiary does not select a settlement option, they are provided an Account as permitted by applicable state law. In 2021, the Company stopped offering the Account as a settlement option for all individual life insurance and non-custodial annuity contract beneficiaries.

NOTES TO FINANCIAL STATEMENTS

When an Account is opened the beneficiary receives a book of drafts, similar to a checkbook. The beneficiary owns the Account in full while the funds are held in the Company's General Account. The beneficiary can access the death benefit proceeds immediately by writing a draft for any amount desired, up to and including the full death benefit.

The Accounts earn interest immediately when established. The interest is accrued daily, compounded daily and credited every month and is accrued until all funds are withdrawn. The interest rate may change without notice, but will not change more often than once a month. Some Accounts may be subject to certain minimum interest rates. The interest rate credited to Accounts may be more or less than the rate the Company earns on the funds held in its General Account. During 2022, interest rates credited to Accounts ranged from 0.50% to 3.50%. There were no changes to interest rates credited during 2022.

There are no recurring fees for the maintenance or administration of an Account. Fees are only paid for special services such as returned drafts ($10 per draft), stop payment requests ($12 per draft) and draft or statement copy requests ($2 per draft or statement).

Amounts attributable to the Accounts are included in “Liability for deposit–type contracts” on the Statement of Liabilities, Surplus and Other Funds and in “Supplemental Contracts” on Exhibit 7 - “Deposit-type Contracts".

The number and balance of Accounts in force are as follows:

	In Force			
	As of 12/31/2022		As of 12/31/2021	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	3,056	$192,821,875	6,432	$370,853,220
b. 13 to 24 Months	5,040	264,791,491	10,620	468,412,772
c. 25 to 36 Months	9,006	385,980,136	9,641	363,538,035
d. 37 to 48 Months	8,334	310,774,922	9,206	348,991,745
e. 49 to 60 Months	7,935	306,939,525	9,004	330,900,599
f. Over 60 Months	82,922	2,847,313,224	82,381	2,725,502,466
Total (a+b+c+d+e+f)	**116,293**	**$4,308,621,173**	**127,284**	**$4,608,198,836**

Activity in the Accounts during December 31, 2022 is summarized below:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/balance of Retained Asset Accounts at 01/01/2022	88,325	$3,212,211,183	38,959	$1,395,987,653
Number/balance of Retained Asset Accounts issued/added during the year	131	986,357	6,438	407,208,807
Investment earnings credited to Retained Asset Accounts during the year	N/A	90,867,020	N/A	12,960,238
Fees and other charges assessed to Retained Asset Accounts during the year	N/A	5,700	N/A	7,042
Number/amount of Retained Assets Accounts closed/withdrawn during the year	7,629	321,312,785	9,931	490,274,558
Number/balance of Retained Asset Accounts as of 12/31/2022	**80,827**	**$2,982,746,075**	**35,466**	**$1,325,875,098**

Account funds determined to be unclaimed property are reclassified from "Liability for deposit-type contracts" to "Remittances and items not allocated" on the Statement of Liabilities, Surplus and Other Funds and reflected in the "Closed/Withdrawn accounts" row on the table. The timing of ultimate escheatment of these funds is dictated by the respective jurisdictions. The amount escheated by the Company as of December 31, 2022, all of which was initially declared to be unclaimed property prior to December 31, 2022, is shown below.

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/amount of Retained Asset Accounts escheated as of 12/31/2022	**1,106**	**$1,501,230**	**4,490**	**$1,589,623**

21H. Insurance-Linked Securities (ILS) Contracts

The Company was not a benefactor of any possible proceeds from insurance linked securities as of December 31, 2022.

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

(1) The Company is owner and beneficiary of variable life insurance policies which it holds through subsidiaries that are recorded under the equity method of accounting.

(2) The composition of the investments that underlie the cash surrender value are as follows as of December 31, 2022:

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	Aggregate Cash Surrender Value	Percentage
Bonds	$2,138,237,096	57.23 %
Stocks	$1,105,109,741	29.58 %
Mortgage Loans	$0	0.00 %
Real Estate	$0	0.00 %
Cash and Short-Term Investments	$450,707,235	12.06 %
Derivatives	($940)	0.00 %
Other Invested Assets	$42,125,841	1.13 %

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through February 24, 2023 for the statutory statement issued March 1, 2023.

In February of 2023, the Company received approval from the Department to record a $405,000,000 payable as of December 31, 2022 for a capital contribution to its subsidiary, Pruco Life. The capital contribution was received by Pruco Life prior to March 1, 2023.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through February 24, 2023 for the statutory statement issued March 1, 2023.

There were no subsequent events to report.

NOTES TO FINANCIAL STATEMENTS

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(A) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes [ ] No [X]

If yes, give full details:

(B) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes [ ] No [X]

If yes, give full details:

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [ ] No [X]

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

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

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

Yes [ ] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

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

Please use the December 31, 2022 Schedule S, Parts 2 & 3 to make an estimate of the aggregate reduction in surplus in the event that all reinsurance agreements are terminated (aside from any agreements addressed in Section 2, above.)

(B) Have any new agreements been executed or existing agreements amended since January 1, 2022 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No [ ]

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

$9,415,477,940

23B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance as of December 31, 2022.

23C. Commutation of Reinsurance

The Company did not commute any ceded reinsurance as of December 31, 2022.

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

The Company did not have ceded reinsurance with certified reinsurers as of December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

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

The Company did not have any variable annuity contracts with an affiliated captive reinsurer as of December 31, 2022.

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

Actuarial Guideline XVLIII- NAIC Valuation of Life Insurance Policies Model Regulation (#830) ("AG 48") prescribes an actuarial method to determine the portion of the assets held by captive reinsurance companies to support reserves for certain term and universal life policies that must be a "primary security". AG 48 provides that reserves in excess of those calculated with the prescribed actuarial method may be supported or financed with a broader range of assets, referred to as "other security". The requirements in AG 48 became effective on January 1, 2015, and apply to term and universal life insurance policies written from and after January 1, 2015, or written prior to January 1, 2015, but not included in a captive reserve financing arrangement as of December 31, 2014. While the Company does not have ceded business subject to AG 48 requirements, certain of the Company's insurance subsidiaries cede a portion of statutory reserves for term and universal life policies to captive reinsurance companies and are subject to AG 48. As of December 31, 2022, primary securities held in trusts for the benefit of these subsidiaries were sufficient to meet the required level of primary securities for AG 48 covered business. In addition, as of December 31, 2022, captive reinsurance companies assuming AG 48 covered business did not have any risk-based capital shortfalls.

23H. Reinsurance Credit

The Company did not have any agreements with reinsurance credits during 2022 or 2021.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24A. The Company estimates accrued retrospective premium based on actual experience of the group and the Company's underwriting rules and experience rating practices.

24B. The Company records accrued retrospective premiums as an adjustment to earned premium.

24C. The amount of group life net premiums written by the Company for the period ended December 31, 2022 that are subject to retrospective rating features was $1,189,645,590. This represented 63% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended December 31, 2022 that are subject to retrospective rating features was $76,356,877. This represented 5% of the total net premiums written for group accident and health.

24D. The Company has no medical loss ratio rebates required pursuant to the Public Health Service Act for the periods ending December 31, 2022 and December 31, 2021.

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

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

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Please see Note 36 in the Company's Annual Statement for 2022.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company had no loss reserves eliminated by annuities nor was the Company contingently liable for any such amounts. The Company had no purchased structured settlement annuities exceeding 1% of policyholder surplus.

28. HEALTH CARE RECEIVABLES

The Company had no health care receivables during 2022 or 2021.

29. PARTICIPATING POLICIES

For the period ended December 31, 2022, premiums under individual and group accident and health participating policies were $1,325,331, or less than 1% of total individual and group accident and health premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $0 to policyholders.

For the period ended December 31, 2022, premiums under individual and group life participating policies were $7,444,698 or less than 1% of total individual and group life premiums earned. The Company accounts for its policyholder dividends based upon the Plan of Reorganization for the Company's demutualization. The Company paid and accrued dividends in the amount of $24,501,419 to policyholders and did not allocate any additional income to such policyholders.

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30. PREMIUM DEFICIENCY RESERVES

As of December 31, 2022, the Company had no liabilities related to premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

(1) The reserve for waiver of the deduction of deferred fractional premiums upon death of the insured, and for return of a portion of final premium for periods beyond the date of death is at least as great as that computed using the minimum standards of mortality, interest and valuation method, taking into account the aforementioned treatment of premiums. The Company does not promise surrender values in excess of the legally computed reserves.

(2) Reserves on policies issued at or subsequently subject to a premium for extra mortality or otherwise issued on lives classed as substandard for the plan of contract issued or on special class lives, including paid-up insurance, are reported in Section A of Exhibit 5 according to mortality and interest bases applicable to the respective years of issue. In addition, an extra mortality reserve is held for ordinary life insurance policies classed as group conversions, or otherwise substandard, equal to the excess, if any, over a basic reserve, of a substandard reserve based on mortality rates appropriately increased over the standard class mortality rates. For all other such policies, the extra mortality reserve is one-half the appropriate net additional premium. Weekly premium policies issued at ages higher than true ages are valued according to the higher ages, as are Ordinary second-to-die policies.

(3) As of December 31, 2022, the Company had $2,378,861,129 of insurance in force for which gross premiums for the life insurance benefits are less than the net premiums according to the standard of valuation required by the state.

(4) The Tabular Interest (Page 7, Line 4) has been determined by formula as described in the instructions for Page 7 except for individual unmetered annuities, group universal life insurance and group annuity fund accumulation reserves, for which tabular interest has been determined from the basic data.

The Tabular Less Actual Reserve Released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7.

The Tabular Cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7 except for certain variable and universal life insurance policies for which tabular cost has been determined from the basic data for the calculation of policy reserves.

(5) For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

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

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$85,015,180	$0	$0	$85,015,180	1.0 %
	b. At book value less current surrender charge of 5% or more	82,528,479	0	0	82,528,479	0.9 %
	c. At fair value	0	0	1,486,347,979	1,486,347,979	17.0 %
	d. Total with market value adjustment or at fair value (total of a through c)	167,543,659	0	1,486,347,979	1,653,891,638	18.9 %
	e. At book value without adjustment (minimal or no charge or adjustment)	2,145,354,249	0	0	2,145,354,249	24.6 %
(2)	Not subject to discretionary withdrawal	4,935,053,397	0	192,165	4,935,245,562	56.5 %
(3)	Total (gross: direct + assumed)	7,247,951,305	0	1,486,540,144	8,734,491,449	100.0 %
(4)	Reinsurance ceded	497,234	0	0	497,234	
(5)	Total (net) (3) - (4)	$ 7,247,454,071	$ 0	$ 1,486,540,144	$ 8,733,994,215	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$13,167,928	$0	$0	$13,167,928	

B. GROUP ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$7,054,336,806	$1,458,366,695	$0	$8,512,703,501	6.3 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c. At fair value	0	1,114,479,794	33,601,164,941	34,715,644,735	25.9 %
	d. Total with market value adjustment or at fair value (total of a through c)	7,054,336,806	2,572,846,489	33,601,164,941	43,228,348,236	32.2 %
	e. At book value without adjustment (minimal or no charge or adjustment)	1,748,401,760	11,312,930	0	1,759,714,690	1.3 %
(2)	Not subject to discretionary withdrawal	27,004,840,512	62,345,493,141	0	89,350,333,653	66.5 %
(3)	Total (gross: direct + assumed)	35,807,579,078	64,929,652,560	33,601,164,941	134,338,396,579	100.0 %
(4)	Reinsurance ceded	8,199,701,770	0	0	8,199,701,770	
(5)	Total (net) (3) - (4)	$ 27,607,877,308	$64,929,652,560	$ 33,601,164,941	$126,138,694,809	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$0	$0	$0	$0	

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS

(no life contingencies)

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$0	$0	$0	$0	0.0 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c. At fair value	2,942,490,961	0	6,543,288,567	9,485,779,528	34.0 %
	d. Total with market value adjustment or at fair value (total of a through c)	2,942,490,961	0	6,543,288,567	9,485,779,528	34.0 %
	e. At book value without adjustment (minimal or no charge or adjustment)	6,778,631,946	0	0	6,778,631,946	24.3 %
(2)	Not subject to discretionary withdrawal	11,646,244,329	0	0	11,646,244,329	41.7 %
(3)	Total (gross: direct + assumed)	21,367,367,236	0	6,543,288,567	27,910,655,803	100.0 %
(4)	Reinsurance ceded	4,537,947,661	0	0	4,537,947,661	
(5)	Total (net) (3) - (4)	$ 16,829,419,575	$ 0	$ 6,543,288,567	$ 23,372,708,142	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$0	$0	$0	$0	

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$34,721,957,230
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	133,374,149
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,829,419,575
(4)	Subtotal (1+2+3)	51,684,750,954
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	100,017,357,645
(6)	Exhibit 3, Line 0399999, Column 2	0
(7)	Policyholder dividend and coupon accumulations	0
(8)	Policyholder premiums	0
(9)	Guaranteed interest contracts	0
(10)	Other contract deposit funds	6,543,288,567
(11)	Subtotal (5+6+7+8+9+10)	106,560,646,212
(12)	Combined Total (4+11)	$158,245,397,166

NOTES TO FINANCIAL STATEMENTS

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

		Account Value	Cash Value	Reserve
A.	General Account			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ 63,596,788	$ 119,681,993	$ 160,272,467
	b. Universal Life	2,432,322,483	2,510,949,461	2,676,716,005
	c. Universal Life with Secondary Guarantees	4,324,147,362	3,775,184,423	13,545,062,484
	d. Indexed Universal Life	0	0	8,173,277
	e. Indexed Universal Life with Secondary Guarantees	448,667,119	424,360,223	546,982,325
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	1,767,932,289	1,910,418,782	2,105,827,963
	i. Variable Universal Life	1,554,983,791	1,553,660,583	1,733,716,277
	j. Miscellaneous Reserves	0	73,061,825,867	74,073,308,558
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	4,276,711,752
	b. Accidental Death Benefits	XXX	XXX	517,410,901
	c. Disability - Active Lives	XXX	XXX	213,115,668
	d. Disability - Disabled Lives	XXX	XXX	441,617,130
	e. Miscellaneous Reserves	XXX	XXX	1,654,465,453
(3)	Total (gross: direct + assumed)	10,591,649,832	83,356,081,332	101,953,380,260
(4)	Reinsurance Ceded	5,885,050,919	47,715,178,616	61,625,562,512
(5)	Total (net) (3) - (4)	$ 4,706,598,913	$ 35,640,902,716	$ 40,327,817,748

		Account Value	Cash Value	Reserve
B.	Separate Account with Guarantees			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ 0	$ 0	$ 0
	b. Universal Life	0	0	0
	c. Universal Life with Secondary Guarantees	0	0	0
	d. Indexed Universal Life	0	0	0
	e. Indexed Universal Life with Secondary Guarantees	0	0	0
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	0	0	0
	i. Variable Universal Life	1,773,765,433	1,773,765,433	1,773,765,433
	j. Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	0
	b. Accidental Death Benefits	XXX	XXX	0
	c. Disability - Active Lives	XXX	XXX	0
	d. Disability - Disabled Lives	XXX	XXX	0
	e. Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	1,773,765,433	1,773,765,433	1,773,765,433
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 1,773,765,433	$ 1,773,765,433	$ 1,773,765,433

NOTES TO FINANCIAL STATEMENTS

		Account Value	Cash Value	Reserve
C.	Separate Account Nonguaranteed			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ 0	$ 0	$ 0
	b. Universal Life	0	0	0
	c. Universal Life with Secondary Guarantees	0	0	0
	d. Indexed Universal Life	0	0	0
	e. Indexed Universal Life with Secondary Guarantees	0	0	0
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	10,496,735,426	10,494,869,370	10,496,731,877
	i. Variable Universal Life	20,735,429,476	20,735,429,466	20,735,429,476
	j. Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	0
	b. Accidental Death Benefits	XXX	XXX	0
	c. Disability - Active Lives	XXX	XXX	0
	d. Disability - Disabled Lives	XXX	XXX	0
	e. Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	31,232,164,902	31,230,298,836	31,232,161,353
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 31,232,164,902	$ 31,230,298,836	$ 31,232,161,353

D.		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance, Total (net)	$ 39,659,448,073
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	22,233,034
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	158,336,814
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	61,917,770
(5)	Exhibit 5, Miscellaneous Reserves Section, In part	425,882,057
(6)	Subtotal (1+2+3+4+5)	40,327,817,748
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	33,005,926,786
(8)	Exhibit 3, Line 0499999, Column 2	0
(9)	Exhibit 3, Line 0599999, Column 2	0
(10)	Subtotal (7+8+9)	33,005,926,786
(11)	Combined Total (6+10)	$ 73,333,744,534

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

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

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	50,796	24,838
(3) Ordinary - Renewal Business	2,608,379,199	2,609,095,584
(4) Credit Life	0	0
(5) Group Life	357,057,059	357,057,059
(6) Group Annuity	724,668,063	724,668,063
(7) Total	$3,690,155,117	$3,690,845,544

35. SEPARATE ACCOUNTS

35A.

(1) The Company issues traditional variable annuity contracts through its separate accounts for which investment income and investment gains and losses accrue directly to, and investment risk is borne by, the contract holder. In addition, the Company issues variable life and variable universal life contracts where the Company contractually guarantees to the contract holder a death benefit even when there is insufficient value to cover monthly mortality and expense charges, whereas otherwise the contract would typically lapse (“no lapse guarantee”).

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of December 31, 2022, the Company’s Separate Account statement included legally insulated assets of $152,466,452,678. The assets legally insulated from the General Account as of December 31, 2022 are attributed to the following products/transactions:

NOTES TO FINANCIAL STATEMENTS

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Pension Risk Transfer Group Annuity Contracts - Not reclassed to the General Account	$9,128,964,236	$0
Pension Risk Transfer Group Annuity Contracts - Reclassed to the General Account	55,485,608,699	277,157,603
Group Annuity Contracts - Not reclassed to the General Account	44,303,009,460	5,903,150
Group Annuity Contracts - Reclassed to the General Account for GAAP	11,406,079	1,640,598
Variable Annuities	1,610,006,351	898,618
Private Placement Group Flexible Premium Variable Life Insurance Contract	31,116,353,732	6,452,479
Registered Group Flexible Premium Variable Life Insurance Contract	6,675,611	5
Group Variable Universal Life	140,138,610	167,988
Variable Life	10,664,289,900	0
Total	**$152,466,452,678**	**$292,220,441**

*In addition to assets supporting contract holder liabilities as reported on Lines 1 and 2 of the separate account liability page, the legally insulated asset column above includes assets supporting other liabilities as reported on Lines 3 through 16 on the separate account liabilities page. The majority of these other liabilities relate to payable for securities purchased and cash collateral held for loaned securities.

(3) Some Separate Account liabilities are guaranteed by the General Account. As of December 31, 2022, the Company's General Account had a maximum guarantee for Separate Account liabilities of $3,584,136,860. To compensate the General Account for the risk taken, the Separate Account, excluding those assessed as a component of an overall insurance charge (where it is impractical to bifurcate each underlying charge), has paid risk charges related to certain guarantees as follows for the past five (5) years:

a.	December 31, 2022	$22,139,750
b.	2021	$23,456,542
c.	2020	$20,132,344
d.	2019	$21,257,919
e.	2018	$26,174,414

For the year ended December 31, 2022, the Company's General Account has paid $20,710,553 towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceded four years ending December 31, 2021, 2020, 2019, and 2018 was $15,546,601, $22,365,016, $23,606,619, and $22,670,862, respectively.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended December 31, 2022, the amount of loaned securities within the Separate Accounts was $2,818,983,534.

NOTES TO FINANCIAL STATEMENTS

35B. General Nature and Characteristics of Separate Accounts

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 12/31/2022	$0	$8,759,375,442	$3,298,750,476	$8,974,328,473	$21,032,454,391
Reserves as of 12/31/22					
(2) For accounts with assets at:					
a. Fair Value	0	11,833,885,766	0	72,863,155,007	$84,697,040,773
b. Amortized Cost	0	37,710,075,054	17,159,457,170	0	$54,869,532,224
c. Total Reserves (a+b)	$0	$49,543,960,820	$17,159,457,170	$72,863,155,007	$139,566,572,997
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$2,738,566,030	$31,845,112	$0	$2,770,411,142
2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	0	0
3. At fair value	0	1,576,200,779	0	72,862,962,847	$74,439,163,626
4. At book value without market value adjustment and with current surrender charge less than 5%	0	11,312,930	0	0	$11,312,930
5. Subtotal (1+2+3+4)	$0	$4,326,079,739	$31,845,112	$72,862,962,847	$77,220,887,698
b. Not subject to discretionary withdrawal:	0	45,217,881,081	17,127,612,058	192,160	$62,345,685,299
c. Total (a+b)	$0	$49,543,960,820	$17,159,457,170	$72,863,155,007	$139,566,572,997

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:		
	a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$20,791,434,391
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$13,311,198,935
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	$7,480,235,456
(2)	Reconciling Adjustments		($3,886,536,515)
	Reconciling amount: Impact of expense allowance and other transfers to/(from) Separate Account Statement ceded/assumed on General Account Statement Summary of Operations Line 26 in conjunction with Modco Agreement. Additionally, for separate account assets subject to the novation disclosed in Note 21C, the transfer to the general account is offset by the impact of the novation to the Company.		
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement:		
	(1c) + (2) = (Page 4, Line 26)		$3,593,698,941

NOTES TO FINANCIAL STATEMENTS

36. LOSS/CLAIM ADJUSTMENT EXPENSES

The following table provides reconciliation of the activity in the liability for unpaid claims and claim adjustment expenses for accident and health business (included in "Future policy benefits and claims"):

	12/31/2022	12/31/2021
Balance at January 1	$147,320,267	$148,106,306
Less reinsurance recoverables	10,487,939	8,665,228
Net balance at January 1	$136,832,328	$139,441,078
Incurred related to:		
Current year	1,084,233,105	989,970,775
Prior years	200,976,700	167,511,786
Total incurred	1,285,209,805	1,157,482,561
Paid related to:		
Current year	385,007,694	343,531,555
Prior years	887,998,468	816,559,756
Total paid	1,273,006,162	1,160,091,311
Net balance at December 31	$149,035,971	$136,832,328
Plus reinsurance recoverables	8,457,946	10,487,939
Balance at December 31	$157,493,917	$147,320,267

As of December 31, 2022 and December 31, 2021, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change as of December 31, 2022.

There has been no significant changes in methodologies and assumptions used in calculating the liability for unpaid claims and claim adjustment expenses for accident and health business.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... New Jersey

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001137774

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/01/2018

3.4 By what department or departments?
The New Jersey Department of Banking and Insurance. In accordance with the plan established by the NAIC, examiners from the states of Arizona, Connecticut, and Indiana also participated in the examination. .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AST Investment Services, Inc.	Shelton, CT				YES
Prudential Annuities Distributors, Inc.	Shelton, CT				YES
Jennison Associates LLC	New York, NY				YES
Pruco Securities, LLC	Newark, NJ				YES
PGIM DC Solutions LLC	Newark, NJ				YES
PGIM Portfolio Advisory LLC	Newark, NJ				YES
PGIM Investments LLC	Newark, NJ				YES
Prudential Investment Management Services LLC	Newark, NJ				YES
PGIM, Inc.	Newark, NJ				YES
Prudential Select Strategies LLC	Newark, NJ				YES
PGIM Private Placement Investors L.P.	Newark, NJ				YES
PGIM Quantitative Solutions LLC	Newark, NJ				YES
PGIM Wadhwani LLP	London, United Kingdom				YES
PGIM Limited	London, United Kingdom				YES
PGIM Real Estate (UK) Limited	London, United Kingdom				YES
PGIM Real Estate Luxembourg S.A.	Luxembourg				YES
Montana Capital Partners AG	Switzerland				YES
PGIM Custom Harvest LLC	Delaware				YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, 300 Madison Avenue, New York, NY 10017 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Robert R. Haack, Vice President and Appointed Actuary,The Prudential Insurance Company of America, 213 Washington Street, Newark, New Jersey 07102 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ... See explanation in 12.2

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 4,927,199,378

12.2 If, yes provide explanation:

Included in 12.13 above are 216 securities of REIT investments that can be found on the Schedule D Part 1 and 2 of the General Account. The Company also has a number of partnership and LLC interests in entities which own real estate directly, or own partnership units and shares in real estate companies. See General Account and Separate Account Schedule BA, Part 1, Real Estate for a listing of investments and total book value. .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ 0
- 20.12 To stockholders not officers ..... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ 0
- 20.22 To stockholders not officers ..... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ 0
- 21.22 Borrowed from others ..... $ 0
- 21.23 Leased from others ..... $ 0
- 21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses ..... $ 207,013
- 22.23 Other amounts paid ..... $ 0

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Please reference Note 17B

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 5,076,414,766

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 4,856,714,010
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 4,950,550,277
25.093	Total payable for securities lending reported on the liability page.	$ 5,076,414,766

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$ 3,324,944,889
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 471,028,822
26.27	FHLB Capital Stock	$ 148,694,300
26.28	On deposit with states	$ 5,130,088
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 1,299,904,055
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 3,161,065,793
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Voluntary Trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	471,028,822

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [X] No [ ]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [X]
27.42	Permitted accounting practice	Yes [ ] No [X]
27.43	Other accounting guidance	Yes [ ] No [X]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

28.2 If yes, state the amount thereof at December 31 of the current year. $ 55,908,404

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

29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	383 Madison Avenue, New York, NY 10179
The Bank of New York Mellon	One Wall Street, New York, NY 10286
Northern Trust Company	50 S. LaSalle St. Chicago, IL 60603

1 Name of Custodian(s)	2 Custodian's Address
Citibank, N.A.	390 Greenwich Street, 3rd Floor New York, NY 10013
Deutsche Bank Trust Company Americas	50 Wall Street, New York, NY 10005

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

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

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

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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5493009SX8QJBZYIGB87	SEC	DS

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	90,761,829,425	81,503,606,669	(9,258,222,756)
31.2 Preferred stocks	145,978,303	151,231,293	5,252,990
31.3 Totals	90,907,807,728	81,654,837,962	(9,252,969,766)

31.4 Describe the sources or methods utilized in determining the fair values:

The sources and methods used to determine the market valuation of bonds and preferred stock include third party pricing services and discounted cash flow models using prevailing market interest rates and credit characteristics. Under certain circumstances, when prevailing market rates are unavailable, non-public information, management judgment, or non-binding broker quotes are used to determine fair value.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Portfolio Managers review prices on a daily basis, to ensure they are reasonable and in the context of the current market. If a vendor price is thought to be unreasonable, or not in line with market activity, the price will be challenged with the source. If the price challenge is accepted, no further action is necessary, as the vendor will reflect the revised price going forward. If the vendor denies the challenge, the Pricing team may be asked to contact the Lead Underwriter or market-maker in the security for a price. The price is reviewed upon receipt, to ensure it is reasonable and in line with market activity. .....

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

33.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of December 31st, 2022) with an aggregate statement value of approximately 0.22% of qualifying assets, have not been filed with the SVO. .....

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

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

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

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 3,041,409

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	769,487
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 92,022,000

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 2,360,415

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only ..... $ 17,669

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ 0

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 33,721

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned ..... $ 17,669

1.65 Total incurred claims ..... $ 33,721

1.66 Number of covered lives 7

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	954,182	1,664,370
2.2	Premium Denominator	24,916,153,884	33,229,120,251
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	238,577,587	227,113,821
2.5	Reserve Denominator	90,196,042,155	98,583,672,281
2.6	Reserve Ratio (2.4/2.5)	0.003	0.002

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 10,421,582

3.4 State the authority under which Separate Accounts are maintained:

Title 17B: Chapter 28-7 Statutes of New Jersey .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $ 182,941,938

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $ 0

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. .....$ 0

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. .....$ 0

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 2,023,766,682
7.2 Total Incurred Claims .....$ 328,305,810
7.3 Number of Covered Lives 3,726,877

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid .....$ 2,734,732,007
9.22 Received.....$ 7,585,667,850

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 .....$ 390,029,759
10.22 Page 4, Line 1 .....$ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $.....6,679,821,809

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash .....$ 21,831,401,023
12.12 Stock .....$ 0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	0	0	0
13.32 Paid claims	0	0	0
13.33 Claim liability and reserve (beginning of year)	0	0	0
13.34 Claim liability and reserve (end of year)	0	0	0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	0	0
13.42	$25,000 - 99,999	0	0
13.43	$100,000 - 249,999	0	0
13.44	$250,000 - 999,999	0	0
13.45	$1,000,000 or more	0	0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? 0
18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
27.11 First Year ..... 0.0 %
27.12 Subsequent Years ..... 0.0 %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ 0
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? 0
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2022	2 2021	3 2020	4 2019	5 2018
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	455,377,172	517,093,858	524,681,020	523,602,386	410,417,556
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	694,301,966	713,250,124	748,141,735	785,672,471	858,297,366
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,977,169,901	1,840,579,237	1,736,651,135	1,652,976,212	1,639,885,193
5.	Industrial (Line 21, Col. 2)	1,857,603	1,928,413	2,002,780	2,074,163	2,150,376
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	270,554,479	270,101,337	275,046,484	291,279,531	422,459,915
7.	Total (Line 21, Col. 10)	3,399,261,121	3,342,952,969	3,286,523,154	3,255,604,763	3,333,210,406
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	86,141	84,001	97,760	88,128	85,020
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	719,588	0	0	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	81,134,055	96,588,227	54,559,452	71,018,610	138,469,566
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	81,939,784	96,672,228	54,657,212	71,106,738	138,554,586
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	165,978	175,482	215,501	266,779	278,287
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	3,878,788,338	6,729,982,648	6,333,205,627	5,828,591,832	5,148,603,986
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	167,183,575	208,966,048	588,063,157	1,155,328,858	986,763,614
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	1,900,733,930	2,329,130,521	2,129,652,186	2,553,886,297	3,073,063,056
17.2	Group annuities (Line 20.4, Col. 7)	17,091,958,413	22,172,154,325	14,521,957,912	18,597,777,510	19,801,277,035
18.1	A & H-group (Line 20.4, Col. 8)	1,671,314,440	1,584,624,434	1,384,139,013	1,401,602,184	1,261,047,866
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	206,009,210	204,086,793	204,532,010	208,579,586	208,210,768
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	24,916,153,884	33,229,120,251	25,161,765,406	29,746,033,046	30,479,244,612
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	146,774,953,102	162,998,862,718	154,207,391,990	146,040,210,883	133,492,840,349
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	133,018,463,133	144,377,527,737	143,076,696,066	134,944,195,178	123,054,684,401
23.	Aggregate life reserves (Page 3, Line 1)	76,361,037,715	84,904,344,247	80,503,096,041	75,717,414,035	71,727,677,879
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	12,781,985,551	12,231,485,952	11,721,747,840	12,354,867,909	11,199,537,753
25.	Deposit-type contract funds (Page 3, Line 3)	16,829,419,575	16,340,875,094	18,817,115,509	16,720,616,538	16,718,014,117
26.	Asset valuation reserve (Page 3, Line 24.01)	3,978,479,327	4,281,479,422	3,769,555,425	3,204,619,618	2,548,802,040
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	14,046,210,410	19,120,435,827	11,594,843,285	11,480,813,853	10,692,335,634
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,766,225,810	6,084,499,108	6,442,696,624	6,450,609,478	4,788,475,745
	Risk-Based Capital Analysis					
30.	Total adjusted capital	18,811,844,350	24,412,234,930	16,474,685,342	15,797,085,691	14,391,846,983
31.	Authorized control level risk - based capital	2,456,057,776	2,674,353,040	2,091,751,222	1,923,748,253	1,869,059,417
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	65.3	62.9	66.2	65.1	67.1
33.	Stocks (Lines 2.1 and 2.2)	7.2	8.7	5.1	5.4	5.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.3	13.6	14.6	15.5	15.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.2	0.3	0.3	0.4	0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	2.0	4.2	3.1	4.2	3.0
37.	Contract loans (Line 6)	1.3	1.9	2.0	2.1	2.3
38.	Derivatives (Page 2, Line 7)	2.9	2.4	3.3	2.5	2.3
39.	Other invested assets (Line 8)	6.4	5.8	5.1	4.7	4.3
40.	Receivables for securities (Line 9)	0.2	0.1	0.2	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.3	0.1	0.2	0.1	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2022	2 2021	3 2020	4 2019	5 2018
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	2,516,921,498	2,439,206,508	2,434,928,677	2,688,956,402	3,005,928,910
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	171,259	171,259	171,259	171,259	171,259
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	9,470,701,499	12,736,150,773	7,091,827,099	7,131,053,347	6,458,303,276
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	3,508,663,852	3,681,880,217	3,376,275,415	3,193,212,301	2,655,822,635
50.	Total of above Lines 44 to 49	15,496,458,108	18,857,408,757	12,903,202,450	13,013,393,309	12,120,226,080
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2).	6,815,452,029	4,049,224,895	3,695,581,860	3,638,270,759	3,775,524,792
53.	Total admitted assets (Page 2, Line 28, Col. 3)	299,533,626,221	324,304,204,456	310,652,820,990	292,318,260,622	271,164,345,897
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	5,258,003,104	5,135,571,606	4,817,612,997	5,196,450,133	4,879,890,795
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	85,615,110	2,183,356	(205,280,641)	(139,566,778)	(79,173,531)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(3,611,398,240)	2,669,601,044	(633,232,417)	1,327,809,303	(212,200,652)
57.	Total of above Lines 54, 55 and 56	1,732,219,974	7,807,356,006	3,979,099,939	6,384,692,658	4,588,516,612
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	31,740,672,502	33,064,940,096	27,757,121,930	31,258,795,326	28,703,985,263
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	1,279,091,329	1,157,935,730	1,065,595,433	1,026,325,731	985,677,774
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(550,122,172)	3,639,019,923	4,202,177,263	3,460,869,062	3,031,762,772
61.	Increase in A & H reserves (Line 19, Col. 6)	550,499,600	509,738,113	(633,120,068)	1,155,330,157	1,620,786,420
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	12,079,733	16,986,656	(110,680,494)	(125,368,248)	26,418,585
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	5.4	6.8	7.3	8.4	6.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.1	3.3	3.6	4.1	4.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	97.2	94.1	27.1	137.6	243.3
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	29.8	29.8	23.4	22.8	26.9
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	368,568	XXX	XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	429,510	XXX	XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	3,959,169,973	XXX	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	4,059,654,053	XXX	XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	8,694,835	10,408,519	9,517,672	5,212,394	33,695,407
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	760,098,209	524,293,136	(206,040,300)	185,205,589	152,517,315
74.	Ordinary - individual annuities (Page 6, Col. 4)	125,378,186	403,432,914	587,460,541	130,673,359	588,546,513
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	XXX	(3,801,552)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	3,327	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(24,419,793)	(446,829,943)	(123,139,389)	33,180,671	140,926,835
78.	Group annuities (Page 6, Col. 5)	(472,752,224)	528,210,699	528,193,057	304,420,633	1,624,836,261
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	0	(237,357,706)
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	76,500,259	222,159,407	1,361,427,937	(410,630,131)	(609,491,768)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	556,464,546	(278,184,320)	(181,778,006)	(277,796,693)	(286,232,804)
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	1,029,964,018	963,490,412	1,975,641,512	(29,730,851)	1,403,638,501

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [ ] No [ ]

If no, please explain: .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	306,933	1,928,413	5,777,210	1,230,343,982	0	0	5,481	20,120,190	2,110,680,574	3,342,952,969
2.	Issued during year	0	0	10,816	805,729	0	0	304	670,018	81,134,055	81,939,784
3.	Reinsurance assumed	0	0	83,479	17,808,695	0	0	0	0	0	17,808,695
4.	Revived during year	0	0	3,186	2,102,404	0	0	0	0	0	2,102,404
5.	Increased during year (net)	0	221	206	13,853,058	0	0	0	4,212,321	129,943,968	143,797,247
6.	Subtotals, Lines 2 to 5	0	221	97,687	34,569,886	0	0	304	4,882,339	211,078,023	245,648,130
7.	Additions by dividends during year	XXX	38,349	XXX	1,207,728	XXX	0	XXX	XXX	0	1,246,077
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	306,933	1,966,983	5,874,897	1,266,121,596	0	0	5,785	25,002,529	2,321,758,597	3,589,847,176
	Deductions during year:										
10.	Death	12,327	80,919	135,192	6,570,555	0	0	XXX	88,707	4,417,513	11,068,987
11.	Maturity	537	7,202	955	21,503	0	0	XXX	0	0	28,705
12.	Disability	0	0	0	0	0	0	XXX	264	21,894	21,894
13.	Expiry	515	315	19,561	464,628	0	0	0	0	0	464,943
14.	Surrender	3,877	20,944	182,103	12,959,794	0	0	0	0	0	12,980,738
15.	Lapse	0	0	9,220	35,413,122	0	0	379	546,921	69,594,810	105,007,932
16.	Conversion	0	0	355	2,491,682	0	0	XXX	XXX	XXX	2,491,682
17.	Decreased (net)	0	0	7,818	38,853,339	0	0	0	0	0	38,853,339
18.	Reinsurance	0	0	0	1,551,766	0	0	0	0	0	1,551,766
19.	Aggregate write-ins for decreases	0	0	0	18,116,069	0	0	0	0	0	18,116,069
20.	Totals (Lines 10 to 19)	17,256	109,380	355,204	116,442,458	0	0	379	635,892	74,034,217	190,586,055
21.	In force end of year (b) (Line 9 minus Line 20)	289,677	1,857,603	5,519,693	1,149,679,138	0	0	5,406	24,366,637	2,247,724,380	3,399,261,121
22.	Reinsurance ceded end of year	XXX	1,848,136	XXX	711,973,371	XXX	0	XXX	XXX	1,269,530,313	1,983,351,820
23.	Line 21 minus Line 22	XXX	9,467	XXX	437,705,767	XXX	(a) 0	XXX	XXX	978,194,067	1,415,909,301
	DETAILS OF WRITE-INS										
0801.		0	0	0	0	0	0	0	0	0	0
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.	Net foreign exchange loss	0	0	0	18,116,069	0	0	0	0	0	18,116,069
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	18,116,069	0	0	0	0	0	18,116,069

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ 0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	1,672,205	XXX	24,939,056
25.	Other paid-up insurance	289,677	185,395	1,606,118	12,801,890
26.	Debit ordinary insurance	XXX	XXX	826,574	8,299,229

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	2,276	34,095
28.	Term policies - other	9,800	719,589	250,730	687,948,425
29.	Other term insurance - decreasing	XXX	0	XXX	38,286
30.	Other term insurance	XXX	0	XXX	1,507,423
31.	Totals (Lines 27 to 30)	9,800	719,589	253,006	689,528,229
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	72,303
33.	Totals, extended term insurance	XXX	XXX	310,990	4,701,434
34.	Totals, whole life and endowment	1,016	86,141	4,955,693	455,377,172
35.	Totals (Lines 31 to 34)	10,816	805,730	5,519,689	1,149,679,138

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	1,857,601
37.	Ordinary	805,729	0	1,029,275,401	120,403,737
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	81,134,055	0	2,247,724,380	0
40.	Totals (Lines 36 to 39)	81,939,784	0	3,276,999,781	122,261,338

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	24,366,637	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	5,208,847	270,554,479
45.	Group Permanent Insurance included in Line 21	0	0	59,639	1,908,574

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	26,636,403

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual amount of coverage

47.2 Wife: Amount provided by benefit scale assuming 1.0 wife per family policy using actual age. Children: Ultimate amount provided using a sample average of 2.0 children per policy insured until 21st policy anniversary following primary insured's date of death for years of issue 1960 and later.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of Premium	0	0	1,256,922	37,554,208	0	0	5,479,416	953,830,939
49.	Disability Income	0	0	0	256,200	0	0	470,206	9,371,900
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	261,010	1,766,768	0	0	0	0	0	0
52.	Total	261,010	(a) 1,766,768	1,256,922	(a) 37,810,408	0	(a) 0	5,949,622	(a) 963,202,839

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	0	88,172	215	47,370
2.	Issued during year	0	105	0	8,164
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	0	88,277	215	55,534
	Deductions during year:				
6.	Decreased (net)	0	7,596	7	10,980
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	7,596	7	10,980
9.	In force end of year (line 5 minus line 8)	0	80,681	208	44,554
10.	Amount on deposit	0	(a) 3,086,714,196	96,082,705	(a) 1,878,699,050
11.	Income now payable	0	0	0	1,704
12.	Amount of income payable	(a) 0	(a) 0	(a) 13,815,187	(a) 68,674,489

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	28,761	214,842	2,308	784,765
2.	Issued during year	1,069	0	10	9
3.	Reinsurance assumed	473	18,952	10	69,232
4.	Increased during year (net)	3	0	24	211,533
5.	Totals (Lines 1 to 4)	30,306	233,794	2,352	1,065,539
	Deductions during year:				
6.	Decreased (net)	1,841	34,029	88	42,996
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,841	34,029	88	42,996
9.	In force end of year (line 5 minus line 8)	28,465	199,765	2,264	1,022,543
	Income now payable:				
10.	Amount of income payable	(a) 280,909,877	XXX	XXX	(a) 1,106,627,125
	Deferred fully paid:				
11.	Account balance	XXX	(a) 17,035,295,522	XXX	(a) 9,083,354,016
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 209,774,928	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	7,853,195	1,597,713,372	0	0	74,432	235,175,045
2.	Issued during year	769,491	160,241,307	0	0	0	914,034
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	8,622,686	XXX	0	XXX	74,432	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	(4,334)	XXX	0	XXX	2,146	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	(4,334)	XXX	0	XXX	2,146	XXX
10.	In force end of year (line 5 minus line 9)	8,627,020	(a) 1,697,046,780	0	(a) 0	72,286	(a) 234,941,905

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	12,056	904,255
2.	Issued during year	799	0
3.	Reinsurance assumed	550	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	13,405	904,255
	Deductions During Year:		
6.	Decreased (net)	1,584	52,665
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	1,584	52,665
9.	In force end of year (line 5 minus line 8)	11,821	851,590
10.	Amount of account balance	(a) 11,787,615,632	(a) 76,390,699

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	940,107,221
2.	Current year's realized pre-tax capital gains/(losses) of $ (2,751,091,711) transferred into the reserve net of taxes of $ (577,729,259)	(2,173,362,452)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	162,840,788
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(1,070,414,443)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	7,180,598
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(1,077,595,042)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2022	120,512,218	(125,249,275)	11,917,656	7,180,599
2.	2023	104,325,399	(194,985,196)	30,884,611	(59,775,185)
3.	2024	85,770,466	(153,511,334)	29,577,775	(38,163,093)
4.	2025	68,919,500	(141,616,028)	23,967,959	(48,728,569)
5.	2026	57,502,077	(129,856,846)	17,127,233	(55,227,535)
6.	2027	48,967,843	(117,222,089)	9,365,224	(58,889,022)
7.	2028	44,256,337	(106,437,299)	5,354,329	(56,826,633)
8.	2029	37,253,965	(99,298,019)	4,872,613	(57,171,442)
9.	2030	35,038,141	(91,127,565)	4,447,495	(51,641,929)
10.	2031	29,782,184	(82,265,665)	4,296,499	(48,186,983)
11.	2032	29,585,073	(73,619,901)	4,070,316	(39,964,511)
12.	2033	27,856,814	(69,166,171)	3,597,021	(37,712,336)
13.	2034	25,815,172	(66,821,294)	2,251,317	(38,754,805)
14.	2035	24,814,376	(65,704,748)	1,623,378	(39,266,994)
15.	2036	22,573,416	(63,133,849)	1,019,676	(39,540,758)
16.	2037	21,981,728	(62,224,348)	770,807	(39,471,813)
17.	2038	19,676,471	(59,593,278)	660,770	(39,256,038)
18.	2039	19,077,269	(56,811,029)	633,635	(37,100,125)
19.	2040	18,189,795	(54,633,839)	611,591	(35,832,453)
20.	2041	18,248,737	(51,734,484)	608,712	(32,877,036)
21.	2042	16,731,201	(48,636,122)	632,971	(31,271,949)
22.	2043	16,178,545	(45,107,201)	652,411	(28,276,245)
23.	2044	13,755,202	(42,076,930)	645,962	(27,675,766)
24.	2045	12,146,576	(37,313,385)	639,648	(24,527,161)
25.	2046	9,259,893	(33,986,132)	633,399	(24,092,840)
26.	2047	6,716,621	(29,628,638)	605,690	(22,306,328)
27.	2048	4,092,048	(25,240,917)	510,542	(20,638,328)
28.	2049	1,777,070	(20,089,710)	393,868	(17,918,772)
29.	2050	(345,127)	(14,423,381)	276,880	(14,491,629)
30.	2051	(351,789)	(8,757,053)	151,618	(8,957,224)
31.	2052 and Later	0	(3,090,725)	39,182	(3,051,542)
32.	Total (Lines 1 to 31)	940,107,221	(2,173,362,452)	162,840,788	(1,070,414,443)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,428,104,953	316,725,312	1,744,830,265	897,654,746	1,638,994,411	2,536,649,157	4,281,479,422
2. Realized capital gains/(losses) net of taxes - General Account	(8,480,026)	265,308	(8,214,718)	227,117,329	(7,832,633)	219,284,695	211,069,977
3. Realized capital gains/(losses) net of taxes - Separate Accounts	13,534,966	82,489	13,617,456	2,375,331	0	2,375,331	15,992,786
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(469,994,008)	(126,998,458)	(596,992,466)	(584,139,411)	46,397,187	(537,742,224)	(1,134,734,689)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	354,338,855	(109,484,103)	244,854,752	(2,823,302)	(14,380,751)	(17,204,054)	227,650,698
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	376,222,231	80,714,240	456,936,471	2,607,793	1,961,845	4,569,638	461,506,109
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,693,726,971	161,304,788	1,855,031,760	542,792,485	1,665,140,058	2,207,932,543	4,062,964,303
9. Maximum reserve	1,655,192,968	355,125,827	2,010,318,795	743,414,845	1,627,253,492	2,370,668,337	4,380,987,131
10. Reserve objective	1,002,007,407	273,805,318	1,275,812,725	739,603,433	1,625,123,266	2,364,726,699	3,640,539,425
11. 20% of (Line 10 - Line 8)	(138,343,913)	22,500,106	(115,843,807)	39,362,190	(8,003,358)	31,358,831	(84,484,976)
12. Balance before transfers (Lines 8 + 11)	1,555,383,059	183,804,894	1,739,187,953	582,154,675	1,657,136,700	2,239,291,374	3,978,479,327
13. Transfers	0	0	0	29,883,207	(29,883,207)	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,555,383,059	183,804,894	1,739,187,953	612,037,882	1,627,253,492	2,239,291,374	3,978,479,327

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	5,771,793,677	XXX	XXX	5,771,793,677	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	11,073,364,339	XXX	XXX	11,073,364,339	0.0002	2,214,673	0.0007	7,751,355	0.0013	14,395,374
2.2	1	NAIC Designation Category 1.B	2,030,921,094	XXX	XXX	2,030,921,094	0.0004	812,368	0.0011	2,234,013	0.0023	4,671,119
2.3	1	NAIC Designation Category 1.C	3,647,143,860	XXX	XXX	3,647,143,860	0.0006	2,188,286	0.0018	6,564,859	0.0035	12,765,004
2.4	1	NAIC Designation Category 1.D	3,703,811,414	XXX	XXX	3,703,811,414	0.0007	2,592,668	0.0022	8,148,385	0.0044	16,296,770
2.5	1	NAIC Designation Category 1.E	5,176,379,345	XXX	XXX	5,176,379,345	0.0009	4,658,741	0.0027	13,976,224	0.0055	28,470,086
2.6	1	NAIC Designation Category 1.F	10,595,265,250	XXX	XXX	10,595,265,250	0.0011	11,654,792	0.0034	36,023,902	0.0068	72,047,804
2.7	1	NAIC Designation Category 1.G	10,306,657,553	XXX	XXX	10,306,657,553	0.0014	14,429,321	0.0042	43,287,962	0.0085	87,606,589
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	46,533,542,854	XXX	XXX	46,533,542,854	XXX	38,550,849	XXX	117,986,700	XXX	236,252,745
3.1	2	NAIC Designation Category 2.A	10,506,885,487	XXX	XXX	10,506,885,487	0.0021	22,064,460	0.0063	66,193,379	0.0105	110,322,298
3.2	2	NAIC Designation Category 2.B	13,194,689,952	XXX	XXX	13,194,689,952	0.0025	32,986,725	0.0076	100,279,644	0.0127	167,572,562
3.3	2	NAIC Designation Category 2.C	8,945,428,511	XXX	XXX	8,945,428,511	0.0036	32,203,543	0.0108	96,610,628	0.0180	161,017,713
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	32,647,003,951	XXX	XXX	32,647,003,951	XXX	87,254,727	XXX	263,083,650	XXX	438,912,573
4.1	3	NAIC Designation Category 3.A	1,795,323,892	XXX	XXX	1,795,323,892	0.0069	12,387,735	0.0183	32,854,427	0.0262	47,037,486
4.2	3	NAIC Designation Category 3.B	678,247,560	XXX	XXX	678,247,560	0.0099	6,714,651	0.0264	17,905,736	0.0377	25,569,933
4.3	3	NAIC Designation Category 3.C	481,197,652	XXX	XXX	481,197,652	0.0131	6,303,689	0.0350	16,841,918	0.0500	24,059,883
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,954,769,104	XXX	XXX	2,954,769,104	XXX	25,406,075	XXX	67,602,081	XXX	96,667,302
5.1	4	NAIC Designation Category 4.A	422,106,483	XXX	XXX	422,106,483	0.0184	7,766,759	0.0430	18,150,579	0.0615	25,959,549
5.2	4	NAIC Designation Category 4.B	890,928,523	XXX	XXX	890,928,523	0.0238	21,204,099	0.0555	49,446,533	0.0793	70,650,632
5.3	4	NAIC Designation Category 4.C	400,524,352	XXX	XXX	400,524,352	0.0310	12,416,255	0.0724	28,997,963	0.1034	41,414,218
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,713,559,359	XXX	XXX	1,713,559,359	XXX	41,387,113	XXX	96,595,075	XXX	138,024,399
6.1	5	NAIC Designation Category 5.A	291,770,709	XXX	XXX	291,770,709	0.0472	13,771,577	0.0846	24,683,802	0.1410	41,139,670
6.2	5	NAIC Designation Category 5.B	426,773,826	XXX	XXX	426,773,826	0.0663	28,295,105	0.1188	50,700,731	0.1980	84,501,218
6.3	5	NAIC Designation Category 5.C	61,898,043	XXX	XXX	61,898,043	0.0836	5,174,676	0.1498	9,272,327	0.2496	15,449,752
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	780,442,579	XXX	XXX	780,442,579	XXX	47,241,359	XXX	84,656,859	XXX	141,090,639
7.	6	NAIC 6	52,162,737	XXX	XXX	52,162,737	0.0000	0	0.2370	12,362,569	0.2370	12,362,569
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	90,453,274,260	XXX	XXX	90,453,274,260	XXX	239,840,123	XXX	642,286,934	XXX	1,063,310,227
		PREFERRED STOCKS										
10.	1	Highest Quality	41,136,009	XXX	XXX	41,136,009	0.0005	20,568	0.0016	65,818	0.0033	135,749
11.	2	High Quality	4,486,944	XXX	XXX	4,486,944	0.0021	9,423	0.0064	28,716	0.0106	47,562
12.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	87,739,400	XXX	XXX	87,739,400	0.0630	5,527,582	0.1128	9,897,004	0.1880	16,495,007
15.	6	In or Near Default	12,615,951	XXX	XXX	12,615,951	0.0000	0	0.2370	2,989,980	0.2370	2,989,980
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	145,978,303	XXX	XXX	145,978,303	XXX	5,557,573	XXX	12,981,519	XXX	19,668,298

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C	10,000,000	XXX	XXX	10,000,000	0.0006	6,000	0.0018	18,000	0.0035	35,000
19.4	1	NAIC Designation Category 1.D	165,000,000	XXX	XXX	165,000,000	0.0007	115,500	0.0022	363,000	0.0044	726,000
19.5	1	NAIC Designation Category 1.E	23,779,122	XXX	XXX	23,779,122	0.0009	21,401	0.0027	64,204	0.0055	130,785
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G	42,615,654	XXX	XXX	42,615,654	0.0014	59,662	0.0042	178,986	0.0085	362,233
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	241,394,776	XXX	XXX	241,394,776	XXX	202,563	XXX	624,189	XXX	1,254,018
20.1	2	NAIC Designation Category 2.A	60,107,561	XXX	XXX	60,107,561	0.0021	126,226	0.0063	378,678	0.0105	631,129
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	60,107,561	XXX	XXX	60,107,561	XXX	126,226	XXX	378,678	XXX	631,129
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	1,969,558	XXX	XXX	1,969,558	0.0184	36,240	0.0430	84,691	0.0615	121,128
22.2	4	NAIC Designation Category 4.B	1,485,950	XXX	XXX	1,485,950	0.0238	35,366	0.0555	82,470	0.0793	117,836
22.3	4	NAIC Designation Category 4.C	3,300,696	XXX	XXX	3,300,696	0.0310	102,322	0.0724	238,970	0.1034	341,292
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	6,756,204	XXX	XXX	6,756,204	XXX	173,927	XXX	406,132	XXX	580,256
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	296,623	XXX	XXX	296,623	0.0663	19,666	0.1188	35,239	0.1980	58,731
23.3	5	NAIC Designation Category 5.C	2	XXX	XXX	2	0.0836	0	0.1498	0	0.2496	1
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	296,625	XXX	XXX	296,625	XXX	19,666	XXX	35,239	XXX	58,732
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	308,555,166	XXX	XXX	308,555,166	XXX	522,382	XXX	1,444,238	XXX	2,524,135
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	5,209,650	XXX	XXX	5,209,650	0.0005	2,605	0.0016	8,335	0.0033	17,192
27.	1	Highest Quality	681,137,026	XXX	XXX	681,137,026	0.0005	340,569	0.0016	1,089,819	0.0033	2,247,752
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	169,993	XXX	XXX	169,993	0.0000	0	0.2370	40,288	0.2370	40,288
33.		Total Derivative Instruments	686,516,669	XXX	XXX	686,516,669	XXX	343,173	XXX	1,138,443	XXX	2,305,232
34.		Total (Lines 9 + 17 + 25 + 33)	91,594,324,398	XXX	XXX	91,594,324,398	XXX	246,263,251	XXX	657,851,133	XXX	1,087,807,892

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	2,792,798,992	0	XXX	2,792,798,992	0.0011	3,072,079	0.0057	15,918,954	0.0074	20,666,713
36.		Farm Mortgages - CM2 - High Quality	486,832,177	0	XXX	486,832,177	0.0040	1,947,329	0.0114	5,549,887	0.0149	7,253,799
37.		Farm Mortgages - CM3 - Medium Quality	106,952,250	0	XXX	106,952,250	0.0069	737,971	0.0200	2,139,045	0.0257	2,748,673
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	8,509,014,984	0	XXX	8,509,014,984	0.0011	9,359,916	0.0057	48,501,385	0.0074	62,966,711
44.		Commercial Mortgages - All Other - CM2 - High Quality	5,493,443,790	0	XXX	5,493,443,790	0.0040	21,973,775	0.0114	62,625,259	0.0149	81,852,312
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	2,221,764,186	0	XXX	2,221,764,186	0.0069	15,330,173	0.0200	44,435,284	0.0257	57,099,340
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	201,246,255	0	XXX	201,246,255	0.0120	2,414,955	0.0343	6,902,747	0.0428	8,613,340
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	1,500,000	0	XXX	1,500,000	0.0480	72,000	0.0868	130,200	0.1371	205,650
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	19,813,552,635	0	XXX	19,813,552,635	XXX	54,908,198	XXX	186,202,761	XXX	241,406,537
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	19,813,552,635	0	XXX	19,813,552,635	XXX	54,908,198	XXX	186,202,761	XXX	241,406,537

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	8,754,698	XXX	XXX	8,754,698	0.0000	0	0.1215 (a)	1,063,696	0.1215 (a)	1,063,696
2.		Unaffiliated - Private	154,995,117	XXX	XXX	154,995,117	0.0000	0	0.1945	30,146,550	0.1945	30,146,550
3.		Federal Home Loan Bank	148,694,300	XXX	XXX	148,694,300	0.0000	0	0.0061	907,035	0.0097	1,442,335
4.		Affiliated - Life with AVR	5,108,035,673	XXX	XXX	5,108,035,673	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	586,649,648	0	0	586,649,648	XXX	541,290	XXX	2,633,067	XXX	3,630,371
7.		Fixed Income - High Quality	155,445,375	0	0	155,445,375	XXX	591,907	XXX	1,693,459	XXX	2,248,524
8.		Fixed Income - Medium Quality	12,551,184	0	0	12,551,184	XXX	124,257	XXX	330,096	XXX	471,925
9.		Fixed Income - Low Quality	6,306,434	0	0	6,306,434	XXX	154,508	XXX	360,728	XXX	515,236
10.		Fixed Income - Lower Quality	18,981,467	0	0	18,981,467	XXX	1,195,832	XXX	2,141,109	XXX	3,568,516
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1215 (a)	0	0.1215 (a)	0
13.		Unaffiliated Common Stock - Private	29,186,551	0	0	29,186,551	0.0000	0	0.1945	5,676,784	0.1945	5,676,784
14.		Real Estate	0	0	26,378,435	26,378,435	0.0000 (b)	0	0.0912 (b)	2,405,713	0.0912 (b)	2,405,713
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	3,553,545,166	XXX	XXX	3,553,545,166	0.0000	0	0.1945	691,164,535	0.1945	691,164,535
17.		Total Common Stock (Sum of Lines 1 through 16)	9,783,145,613	0	26,378,435	9,809,524,048	XXX	2,607,793	XXX	738,522,773	XXX	742,334,184
		REAL ESTATE										
18.		Home Office Property (General Account only)	230,775,933	0	0	230,775,933	0.0000	0	0.0912	21,046,765	0.0912	21,046,765
19.		Investment Properties	102,800,895	0	97,348,113	200,149,008	0.0000	0	0.0912	18,253,589	0.0912	18,253,589
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	333,576,827	0	97,348,113	430,924,940	XXX	0	XXX	39,300,355	XXX	39,300,355
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	11,467,930	XXX	XXX	11,467,930	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	11,467,930	XXX	XXX	11,467,930	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	17,849,391	XXX	XXX	17,849,391	0.0005	8,925	0.0016	28,559	0.0033	58,903
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	17,849,391	XXX	XXX	17,849,391	XXX	8,925	XXX	28,559	XXX	58,903
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	96,009,287	0	XXX	96,009,287	0.0011	105,610	0.0057	547,253	0.0074	710,469
39.		Mortgages - CM2 - High Quality	129,784,903	0	XXX	129,784,903	0.0040	519,140	0.0114	1,479,548	0.0149	1,933,795
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	225,794,190	0	XXX	225,794,190	XXX	624,750	XXX	2,026,801	XXX	2,644,264
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	225,794,190	0	XXX	225,794,190	XXX	624,750	XXX	2,026,801	XXX	2,644,264

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1215 (a)	0	0.1215 (a)	0
66.		Unaffiliated Private	4,661,862,360	XXX	XXX	4,661,862,360	0.0000	0	0.1945	906,732,229	0.1945	906,732,229
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other	2,899,114,252	XXX	XXX	2,899,114,252	0.0000	0	0.1945	563,877,722	0.1945	563,877,722
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	7,560,976,612	XXX	XXX	7,560,976,612	XXX	0	XXX	1,470,609,951	XXX	1,470,609,951
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	322,334,682	0	72,224,976	394,559,658	0.0000	0	0.0912	35,983,841	0.0912	35,983,841
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	322,334,682	0	72,224,976	394,559,658	XXX	0	XXX	35,983,841	XXX	35,983,841
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	4,022,663	0	0	4,022,663	0.0003	1,207	0.0006	2,414	0.0010	4,023
76.		Non-guaranteed Federal Low Income Housing Tax Credit	200,012,441	0	0	200,012,441	0.0063	1,260,078	0.0120	2,400,149	0.0190	3,800,236
77.		Guaranteed State Low Income Housing Tax Credit	10,311,150	0	0	10,311,150	0.0003	3,093	0.0006	6,187	0.0010	10,311
78.		Non-guaranteed State Low Income Housing Tax Credit	9,729,106	0	0	9,729,106	0.0063	61,293	0.0120	116,749	0.0190	184,853
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	224,075,360	0	0	224,075,360	XXX	1,325,672	XXX	2,525,499	XXX	3,999,423
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
82.		Fixed Income Instruments - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Other - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA	433,020,167	XXX	0	433,020,167	0.0000	0	0.1580	68,417,186	0.1580	68,417,186
97.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	433,020,167	XXX	0	433,020,167	XXX	0	XXX	68,417,186	XXX	68,417,186
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	8,795,518,332	0	72,224,976	8,867,743,308	XXX	1,959,346	XXX	1,579,591,837	XXX	1,581,713,568

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
12574#FK8	R		Corporate Bond First to Default	1.C	48,669,130	29,201	87,604	170,342
	CW	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.CFE	642,414	(385)	(1,156)	(2,248)
	CW	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE	1.DFE	6,725,415	(4,035)	(12,106)	(23,539)
	CW	210518-CX-2	Consumers Energy CORPORATE	1.EFE	741,963	(445)	(1,336)	(2,597)
	CW	210518-DA-1	Consumers Energy CORPORATE	1.FFE	993,944	(596)	(1,789)	(3,479)
	CW	244199-BG-9	DEERE & CO CORPORATE	1.FFE	3,743,942	(2,246)	(6,739)	(13,104)
	CW	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,126,588	(1,876)	(5,628)	(10,943)
	CW	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE	1.DFE	962,457	(577)	(1,732)	(3,369)
	CW	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	508,984	(305)	(916)	(1,781)
	CW	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	9,445,050	(5,667)	(17,001)	(33,058)
	CW	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,110,479	(666)	(1,999)	(3,887)
	CW	641062-AZ-7	NESTLE HLDGS INC. CORPORATE	1.DFE	2,426,367	(1,456)	(4,367)	(8,492)
	CW	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	1,496,915	(898)	(2,694)	(5,239)
	CW	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	2,207,870	(1,325)	(3,974)	(7,728)
	CW	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,863,658	(2,318)	(6,955)	(13,523)
	CW	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXABLE	1.CFE	7,806,704	(4,684)	(14,052)	(27,323)
	CW	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE	1.CFE	2,866,380	(1,720)	(5,159)	(10,032)
12607@YM6	R		Corporate Bond First to Default	4.B	138,854,809	3,304,744	7,706,442	11,011,186
	CW	00081T-AK-4	ACCO BRANDS CORP CORPORATE	3.CFE	1,580,865	(20,709)	(55,330)	(79,043)
	CW	00653V-AA-9	ADAPTHEALTH LLC CORPORATE	4.BFE	325,196	(7,740)	(18,048)	(25,788)
	CW	013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE	3.CFE	648,848	(8,500)	(22,710)	(32,442)
	CW	02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE	4.BFE	2,236,241	(53,223)	(124,111)	(177,334)
	CW	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.CFE	1,401,733	(18,363)	(49,061)	(70,087)
	CW	037411-AR-6	APACHE CORP CORPORATE	3.AFE	2,087,390	(14,403)	(38,199)	(54,690)
	CW	037411-AY-1	APACHE CORP CORPORATE	3.AFE	5,139,476	(35,462)	(94,052)	(134,654)
	CW	05508W-AB-1	B&G FOODS INC CORPORATE	5.AFE	1,152,782	(27,436)	(63,979)	(91,416)
	CW	07556Q-BR-5	BEAZER HOMES USA INC CORPORATE	4.BFE	748,779	(17,821)	(41,557)	(59,378)
	CW	09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE	3.CFE	629,368	(8,245)	(22,028)	(31,468)
	CW	11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP FOREIGN	4.AFE	721,158	(13,269)	(31,010)	(44,351)
	CW	131347-CN-4	CALPINE CORP CORPORATE	4.AFE	675,480	(12,429)	(29,046)	(41,542)
	CW	131347-CQ-7	CALPINE CORP CORPORATE	4.AFE	2,149,499	(39,551)	(92,428)	(132,194)
	CW	23918K-AS-7	DAVITA HEALTHCARE PARTNERS INC CORPORATE	4.AFE	202,386	(3,724)	(8,703)	(12,447)
	CW	23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORPORATE	4.AFE	246,010	(4,527)	(10,578)	(15,130)
	CW	26439X-AC-7	DCP MIDSTREAM LP NOTES	2.CFE	6,422,211	(23,120)	(69,360)	(115,600)
	CW	29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV CORP FOREIGN	3.BFE	1,409,334	(13,952)	(37,206)	(53,132)
	CW	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	1,098,695	(3,955)	(11,866)	(19,777)
	CW	345370-CA-6	FORD MOTOR CO NOTES	3.BFE	1,573,649	(15,579)	(41,544)	(59,327)
	CW	364760-AP-3	THE GAP INC CORPORATE	3.CFE	306,103	(4,010)	(10,714)	(15,305)
	CW	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	3,303,336	(4,625)	(13,874)	(28,078)
	CW	38141G-YK-4	GOLDMAN SACHS GROUP INC CORP FLOATER	1.FFE	2,351,138	(2,586)	(7,994)	(15,988)
	CW	398433-AP-7	GRIFFON CORPORATION CORPORATE	4.CFE	805,993	(19,183)	(44,733)	(63,915)
	CW	404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE	4.BFE	1,758,431	(41,851)	(97,593)	(139,444)
	CW	42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	2,984,540	(10,744)	(32,233)	(53,722)
	CW	44267D-AD-9	Howard Hughes Corp/The CORPORATE	3.CFE	1,344,863	(17,618)	(47,070)	(67,243)
	CW	44267D-AF-4	Howard Hughes Corp/The CORPORATE	3.CFE	1,031,210	(13,509)	(36,092)	(51,561)
	CW	445587-AE-8	HUNT CO INC CORPORATE	4.BFE	1,347,076	(32,060)	(74,763)	(106,823)
	CW	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	2,246,944	(1,573)	(4,943)	(9,887)
	CW	448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	3,114,838	(2,180)	(6,853)	(13,705)
	CW	448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	2,064,269	(1,445)	(4,541)	(9,083)
	CW	448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	2,724,019	(1,907)	(5,993)	(11,986)
	CW	47216F-AA-5	JAZZ SECURITIES DAC CORP FOREIGN	3.BFE	1,072,690	(10,620)	(28,319)	(40,440)
	CW	475795-AD-2	JELD-WEN INC CORPORATE	4.BFE	468,936	(11,161)	(26,026)	(37,187)
	CW	48666K-AY-5	KB HOME CORPORATE	3.BFE	1,103,239	(10,922)	(29,126)	(41,592)
	CW	50050N-AA-1	Kontoor Brands Inc CORPORATE	3.CFE	489,009	(6,406)	(17,115)	(24,450)
	CW	50076Q-AE-6	KRAFT FOODS INC CORP	2.CFE	1,010,670	(3,638)	(10,915)	(18,192)
	CW	50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE	2.CFE	11,333,853	(40,802)	(122,406)	(204,009)
	CW	50212Y-AD-6	LPL HOLDINGS CORPORATE	3.BFE	525,774	(5,205)	(13,880)	(19,822)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	510,237	(6,684)	(17,858)	(25,512)
	CW	513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	788,122	(10,324)	(27,584)	(39,406)
	CW	55305B-AS-0	M/I HOMES INC CORPORATE	3.BFE	1,453,882	(14,393)	(38,382)	(54,811)
	CW	575385-AE-9	MASONITE INTERNATIONAL CORP CORP FOREIGN	3.BFE	663,393	(6,568)	(17,514)	(25,010)
	CW	57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	21,360	(280)	(748)	(1,068)
	CW	57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	596,236	(7,811)	(20,868)	(29,812)
	CW	624758-AF-5	MUELLER WATER PRODUCTS INC CORPORATE	3.BFE	336,598	(3,332)	(8,886)	(12,690)
	CW	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	1,068,419	(7,372)	(19,552)	(27,993)
	CW	629377-CH-3	NRG ENERGY INC CORPORATE	3.AFE	312,399	(2,156)	(5,717)	(8,185)
	CW	64083Y-AA-9	NESCO HOLDINGS II INC CORPORATE	4.CFE	503,271	(11,978)	(27,932)	(39,909)
	CW	64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN	1.CFE	1,291,204	(775)	(2,324)	(4,519)
	CW	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.AFE	11,116,658	(76,705)	(203,435)	(291,256)
	CW	68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP FOREIGN	3.BFE	490,437	(4,855)	(12,948)	(18,489)
	CW	68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP FOREIGN	3.BFE	512,642	(5,075)	(13,534)	(19,327)
	CW	69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPORATE	4.AFE	520,870	(9,584)	(22,397)	(32,034)
	CW	70959W-AK-9	Penske Automotive Group Inc CORPORATE	3.CFE	1,041,293	(13,641)	(36,445)	(52,065)
	CW	72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE	2.CFE	1,258,492	(4,531)	(13,592)	(22,653)
	CW	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	666,961	(15,874)	(37,016)	(52,890)
	CW	81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIGN	3.CFE	1,038,089	(13,599)	(36,333)	(51,904)
	CW	817565-CG-7	SERVICE CORP INTL CORPORATE	3.CFE	497,564	(6,518)	(17,415)	(24,878)
	CW	85236F-AA-1	SRM ESCROW ISSUER LLC CORPORATE	4.AFE	864,244	(15,902)	(37,163)	(53,151)
	CW	853496-AG-2	STANDARD INDUSTRIES INC CORPORATE	3.BFE	2,888,883	(28,600)	(76,267)	(108,911)
	CW	87265H-AG-4	TRI POINTE GROUP INC CORPORATE	3.CFE	1,133,055	(14,843)	(39,657)	(56,653)
	CW	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	4.AFE	10,047,225	(184,869)	(432,031)	(617,904)
	CW	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	4.AFE	1,149,007	(21,142)	(49,407)	(70,664)
	CW	88033G-DL-1	TENET HEALTHCARE CORP CORPORATE	3.CFE	684,688	(8,969)	(23,964)	(34,234)
	CW	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	10,087,023	(132,140)	(353,046)	(504,351)
	CW	88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP FOREIGN	3.CFE	3,531,600	(46,264)	(123,606)	(176,580)
	CW	89055F-AB-9	TOPBUILD CORP CORPORATE	3.BFE	1,764,723	(17,471)	(46,589)	(66,530)
	CW	92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORPORATE	2.CFE	1,079,273	(3,885)	(11,656)	(19,427)
	CW	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPORATE	3.BFE	1,035,182	(10,248)	(27,329)	(39,026)
	CW	95000U-2Z-5	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	6,705,496	(14,082)	(42,245)	(70,408)
	CW	95081Q-AP-9	WESCO DISTRIBUTION INC CORPORATE	3.BFE	193,267	(1,913)	(5,102)	(7,286)
	CW	978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE	3.CFE	1,166,982	(15,287)	(40,844)	(58,349)
12607@YL8	R		Corporate Bond First to Default	2.B	265,482,115	663,705	2,017,664	3,371,623
	CW	00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN	1.FFE	5,333,795	(5,867)	(18,135)	(36,270)
	CW	054536-AA-5	AXA SA NT SUB NOTES	1.FFE	2,115,628	(2,327)	(7,193)	(14,386)
	CW	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	7,657,572	(10,721)	(32,162)	(65,089)
	CW	06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER	1.GFE	2,324,337	(3,254)	(9,762)	(19,757)
	CW	072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE	1.CFE	3,394,038	(2,036)	(6,109)	(11,879)
	CW	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE	1.DFE	4,077,565	(2,854)	(8,971)	(17,941)
	CW	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	316,435	(348)	(1,076)	(2,152)
	CW	136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	1.FFE	2,608,011	(2,869)	(8,867)	(17,734)
	CW	15189X-AS-7	CENTERPOINT ENERGY CORPORATE	1.FFE	5,508,379	(6,059)	(18,728)	(37,457)
	CW	172967-LJ-8	CITIGROUP INC CORP FLOATER	1.GFE	14,109,513	(19,753)	(59,260)	(119,931)
	CW	19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE	1.DFE	3,030,745	(2,122)	(6,668)	(13,335)
	CW	20825C-BC-7	Conocophillips CORPORATE	1.FFE	7,631,707	(8,395)	(25,948)	(51,896)
	CW	20825C-BE-3	Conocophillips CORPORATE	1.FFE	2,626,401	(2,889)	(8,930)	(17,860)
	CW	210518-DB-9	Consumers Energy CORPORATE	1.EFE	3,316,121	(2,985)	(8,954)	(18,239)
	CW	210518-DH-6	Consumers Energy CORPORATE	1.FFE	554,989	(610)	(1,887)	(3,774)
	CW	23338V-AG-1	DTE ELECTRIC CO CORPORATE	1.EFE	1,655,617	(1,490)	(4,470)	(9,106)
	CW	233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT	1.GFE	2,019,280	(2,827)	(8,481)	(17,164)
	CW	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	3,413,211	(3,755)	(11,605)	(23,210)
	CW	25468P-CP-9	WALT DISNEY CO CORPORATE	2.AFE	215,690	(453)	(1,359)	(2,265)
	CW	25468P-CR-5	WALT DISNEY CO CORPORATE	2.AFE	427,047	(897)	(2,690)	(4,484)
	CW	25468P-DB-9	WALT DISNEY CO CORPORATE	2.AFE	7,341,173	(15,416)	(46,249)	(77,082)
	CW	26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE	1.FFE	1,589,849	(1,749)	(5,405)	(10,811)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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	CW	278865-BA-7	Ecolab Inc CORPORATE	1.GFE	4,814,771	(6,741)	(20,222)	(40,926)
	CW	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	986,568	(1,381)	(4,144)	(8,386)
	CW	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	1.FFE	4,076,919	(4,485)	(13,862)	(27,723)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	5,616,135	(11,794)	(35,382)	(58,969)
	CW	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	113,251	(102)	(306)	(623)
	CW	392274-X9-2	GREATER ORLANDO FL AVIATION AU CORPORATE MUNI	1.EFE	11,160,685	(10,045)	(30,134)	(61,384)
	CW	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	1,469,651	(1,617)	(4,997)	(9,994)
	CW	437076-BH-4	Home Depot Inc CORPORATE	1.FFE	3,215,895	(3,537)	(10,934)	(21,868)
	CW	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	18,025,623	(16,223)	(48,669)	(99,141)
	CW	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	8,073,943	(4,844)	(14,533)	(28,259)
	CW	45834Q-AA-7	INTEGRIS BAPTIST OG CORPORATE	1.GFE	3,037,141	(4,252)	(12,756)	(25,816)
	CW	459200-AN-1	IBM CORP DEBENTURES	1.GFE	5,454,606	(7,636)	(22,909)	(46,364)
	CW	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	2,116,908	(423)	(1,482)	(2,752)
	CW	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	3,546,478	(3,901)	(12,058)	(24,116)
	CW	485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	4,735,861	(5,209)	(16,102)	(32,204)
	CW	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	616,552	(863)	(2,590)	(5,241)
	CW	544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORPORATE MUNI	1.DFE	10,055,944	(7,039)	(22,123)	(44,246)
	CW	571676-AF-2	MARS INC CORPORATE	1.FFE	2,046,295	(2,251)	(6,957)	(13,915)
	CW	57636Q-AH-7	Mastercard Inc CORPORATE	1.DFE	5,917,673	(4,142)	(13,019)	(26,038)
	CW	58933Y-AW-5	Merck & Co Inc CORPORATE	1.EFE	13,629,476	(12,267)	(36,800)	(74,962)
	CW	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	2,447,004	(1,468)	(4,405)	(8,565)
	CW	649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	8,053,848	(4,832)	(14,497)	(28,188)
	CW	64990G-A8-5	DORMITORY AUTHORITY OF STATE O CORPORATE MUNI	1.AFE	5,355,524	(1,071)	(3,749)	(6,962)
	CW	665789-AZ-6	NORTHERN STATES PWR - WISC CORPORATE	1.EFE	1,514,872	(1,363)	(4,090)	(8,332)
	CW	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,561,048	(3,193)	(10,034)	(20,069)
	CW	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,136,551	(2,896)	(9,100)	(18,201)
	CW	67077M-AU-2	NUTRIEN LTD CORP FOREIGN	2.BFE	233,011	(583)	(1,771)	(2,959)
	CW	743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	3,098,898	(3,409)	(10,536)	(21,073)
	CW	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE	1.EFE	1,178,264	(1,060)	(3,181)	(6,480)
	CW	744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	1,357,534	(1,222)	(3,665)	(7,466)
	CW	74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	1,688,131	(1,857)	(5,740)	(11,479)
	CW	74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	3,485,722	(3,834)	(11,851)	(23,703)
	CW	748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	1.DFE	1,075,665	(753)	(2,366)	(4,733)
	CW	773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE	1.GFE	10,797,692	(15,117)	(45,350)	(91,780)
	CW	806605-AG-6	MERCK & CO INC BOND	1.EFE	1,030,146	(927)	(2,781)	(5,666)
	CW	822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN	1.DFE	2,508,320	(1,756)	(5,518)	(11,037)
	CW	837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORPORATE MUNI	1.EFE	2,025,352	(1,823)	(5,468)	(11,139)
	CW	842400-FZ-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	357,746	(751)	(2,254)	(3,756)
	CW	845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	1,208,597	(1,692)	(5,076)	(10,273)
	CW	88579E-AC-9	3M COMPANY CORPORATE	1.EFE	3,377,894	(3,040)	(9,120)	(18,578)
	CW	89837L-AF-2	PRINCETON UNIVERSITY CORPORATE	1.AFE	812,007	(162)	(568)	(1,056)
	CW	907818-FS-2	UNION PACIFIC CORP CORPORATE	1.GFE	6,722,936	(9,412)	(28,236)	(57,145)
	CW	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.FFE	1,537,942	(1,692)	(5,229)	(10,458)
	CW	91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,180,081	(2,398)	(7,412)	(14,825)
	CW	93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	882,032	(1,235)	(3,705)	(7,497)
	CW	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	1,459,540	(3,065)	(9,195)	(15,325)
	CW	95709T-AJ-9	Westar Energy Inc CORPORATE	1.FFE	320,083	(352)	(1,088)	(2,177)
	CW	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	2,098,197	(420)	(1,469)	(2,728)
12607@YF1	R		Corporate Bond First to Default	2.B	125,908,877	314,772	956,907	1,599,043
	CW	002824-BH-2	ABBOTT LABORATORIES CORPORATE	1.EFE	4,903,955	(4,414)	(13,241)	(26,972)
	CW	037833-DZ-0	APPLE INC CORPORATE	1.BFE	3,311,691	(1,325)	(3,643)	(7,617)
	CW	039482-AC-8	ARCHER DANIELS MIDLAND CO CORPORATE	1.FFE	20,289,440	(22,318)	(68,984)	(137,968)
	CW	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	1.GFE	6,049,647	(8,470)	(25,409)	(51,422)
	CW	075887-BX-6	BECTON DICKINSON & CO CORPORATE	2.BFE	306,693	(767)	(2,331)	(3,895)
	CW	149123-CJ-8	CATERPILLAR INC CORPORATE	1.FFE	4,503,485	(4,954)	(15,312)	(30,624)
	CW	171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	5,430,214	(5,973)	(18,463)	(36,925)
	CW	202795-JP-6	COMMONWEALTH EDISON CORPORATE	1.FFE	5,201,911	(5,722)	(17,687)	(35,373)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	38141G-ZN-7	GOLDMAN SACHS GROUP INC CORP FLOATER	1.FFE	6,784,575	(7,463)	(23,068)	(46,135)
	CW	58013M-EC-4	MCDONALDS CORP CORPORATE	2.AFE	6,714,527	(14,101)	(42,302)	(70,503)
	CW	58013M-EF-7	MCDONALDS CORP CORPORATE	2.AFE	2,169,671	(4,556)	(13,669)	(22,782)
	CW	58013M-EN-0	MCDONALDS CORP CORPORATE	2.AFE	1,198,409	(2,517)	(7,550)	(12,583)
	CW	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE	1.DFE	3,336,639	(2,336)	(7,341)	(14,681)
	CW	61945C-AB-9	THE MOSAIC CO CORPORATE	2.BFE	1,402,311	(3,506)	(10,658)	(17,809)
	CW	641062-AY-0	NESTLE HLDGS INC. CORPORATE	1.DFE	9,038,152	(6,327)	(19,884)	(39,768)
	CW	68233J-BP-8	Oncor Electric Delivery Co CORPORATE	1.FFE	1,629,070	(1,792)	(5,539)	(11,078)
	CW	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORPORATE	1.FFE	3,137,204	(3,451)	(10,666)	(21,333)
	CW	717265-AM-4	PHELPS DODGE CORP BOND	2.CFE	603,101	(1,508)	(4,584)	(7,659)
	CW	74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	1,671,606	(1,839)	(5,683)	(11,367)
	CW	767201-AT-3	RIO TINTO FINANCE LTD BD CORP FOREIGN	1.FFE	4,423,258	(4,866)	(15,039)	(30,078)
	CW	907818-ER-5	UNION PACIFIC CORP CORPORATE	1.GFE	4,408,910	(6,172)	(18,517)	(37,476)
	CW	907818-FZ-6	UNION PACIFIC CORP CORPORATE	1.GFE	4,974,212	(6,964)	(20,892)	(42,281)
	CW	914455-UJ-7	UNIV OF MICHIGAN MI CORPORATE MUNI TAXABLE	1.AFE	23,086,578	(4,617)	(16,161)	(30,013)
	CW	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	1,333,618	(2,801)	(8,402)	(14,003)
	R		Corporate Bond First to Default	2.BZ	796,610,211	1,991,526	6,054,238	10,116,950
	CW	00206R-JD-5	AT&T INC CORP	2.BFE	4,314,306	(10,786)	(32,789)	(54,792)
	CW	002824-AY-6	ABBOTT LABORATORIES CORPORATE	1.EFE	16,156,943	(14,541)	(43,624)	(88,863)
	CW	031162-AW-0	AMGEN INC CORPORATE	2.AFE	12,350,385	(25,936)	(77,807)	(129,679)
	CW	031162-BC-3	AMGEN INC CORPORATE	2.AFE	2,237,795	(4,699)	(14,098)	(23,497)
	CW	035229-CL-5	ANHEUSER BUSCH COS INC BONDS	2.AFE	19,393,666	(40,727)	(122,180)	(203,633)
	CW	035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES	2.AFE	14,548,852	(30,553)	(91,658)	(152,763)
	CW	037389-AU-7	AON CORP CORPORATE	2.AFE	15,487,366	(32,523)	(97,570)	(162,617)
	CW	06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	2.AFE	3,194,783	(6,709)	(20,127)	(33,545)
	CW	07274N-BA-0	BAYER US FINANCE II LLC CORPORATE	2.BFE	5,315,940	(13,290)	(40,401)	(67,512)
	CW	097023-AS-4	BOEING CO CORPORATE	2.CFE	5,350,080	(13,375)	(40,661)	(67,946)
	CW	097023-AX-3	BOEING CO CORPORATE	2.CFE	8,816,440	(22,041)	(67,005)	(111,969)
	CW	097023-BA-2	BOEING CO CORPORATE	2.CFE	11,081,372	(27,703)	(84,218)	(140,733)
	CW	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2.BFE	4,619,494	(11,549)	(35,108)	(58,668)
	CW	124857-AK-9	CBS CORP CORPORATE	2.BFE	458,007	(1,145)	(3,481)	(5,817)
	CW	12527G-AE-3	CF INDUSTRIES INC CORPORATE	2.BFE	459,778	(1,149)	(3,494)	(5,839)
	CW	125523-BD-1	CIGNA CORP NEW CORPORATE	2.AFE	5,834,124	(12,252)	(36,755)	(61,258)
	CW	161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE	2.CFE	1,091,112	(2,728)	(8,292)	(13,857)
	CW	172967-DR-9	CITIGROUP INC CORPORATE	2.BFE	5,166,920	(12,917)	(39,269)	(65,620)
	CW	186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE	2.CFE	4,867,220	(12,168)	(36,991)	(61,814)
	CW	191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN	1.GFE	25,339,388	(35,475)	(106,425)	(215,385)
	CW	195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	3.AFE	14,545,718	(36,364)	(110,547)	(184,731)
	CW	196522-AE-6	COLORADO INTST GAS CO CORPORATE	2.BFE	802,113	(2,005)	(6,096)	(10,187)
	CW	205887-BS-0	CONAGRA FOODS INC CORPORATE	2.CFE	882,982	(2,207)	(6,711)	(11,214)
	CW	21987B-AK-4	CODELCO INC CORP FOREIGN	1.GFE	4,345,221	(6,083)	(18,250)	(36,934)
	CW	224044-BT-3	COX COMMUNICATIONS INC CORPORATE	2.BFE	6,825,353	(17,063)	(51,873)	(86,682)
	CW	231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI	1.BFE	6,164,086	(2,466)	(6,780)	(14,177)
	CW	25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE	2.CFE	3,945,395	(9,863)	(29,985)	(50,107)
	CW	25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE	2.CFE	844,774	(2,112)	(6,420)	(10,729)
	CW	25746U-AV-1	DOMINION ENERGY INC CORPORATE	2.BFE	4,703,955	(11,760)	(35,750)	(59,740)
	CW	260003-AK-4	DOVER CORP CORPORATE	2.AFE	11,036,281	(23,176)	(69,529)	(115,881)
	CW	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	4,274,075	(4,701)	(14,532)	(29,064)
	CW	276480-AF-7	EASTERN GAS TRANSMISSION AND S CORPORATE	1.GFE	7,081,570	(9,914)	(29,743)	(60,193)
	CW	29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE	2.CFE	6,272,580	(15,681)	(47,672)	(79,662)
	CW	341081-FH-5	FLORIDA POWER & LIGHT CORPORATE	1.EFE	314,235	(283)	(848)	(1,728)
	CW	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1.FFE	4,994,289	(5,494)	(16,981)	(33,961)
	CW	38141E-C3-1	GOLDMAN SACHS CORPORATE	2.AFE	3,202,448	(6,725)	(20,175)	(33,626)
	CW	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED 144A	2.CFE	19,848,811	(49,622)	(150,851)	(252,080)
	CW	416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE	2.AFE	4,948,559	(10,392)	(31,176)	(51,960)
	CW	42809H-AD-9	HESS CORP CORPORATE	2.CFE	22,312,429	(55,781)	(169,574)	(283,368)
	CW	437076-AU-6	Home Depot Inc CORPORATE	1.FFE	9,509,470	(10,460)	(32,332)	(64,664)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	437076-BD-3	Home Depot Inc CORPORATE	1.FFE	539,847	(594)	(1,835)	(3,671)
	CW	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	4,070,039	(4,477)	(13,838)	(27,676)
	CW	455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN	2.BFE	8,533,978	(21,335)	(64,858)	(108,382)
	CW	455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN	2.BFE	27,925,666	(69,814)	(212,235)	(354,656)
	CW	465685-AD-7	ITC HOLDINGS CORP CORPORATE	2.BFE	4,881,104	(12,203)	(37,096)	(61,990)
	CW	49337W-AJ-9	KEYSPAN CORPORATION CORPORATE	2.BFE	14,654,399	(36,636)	(111,373)	(186,111)
	CW	494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE	2.BFE	9,725,658	(24,314)	(73,915)	(123,516)
	CW	494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPORATE	2.BFE	1,435,258	(3,588)	(10,908)	(18,228)
	CW	500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN	2.AFE	9,775,560	(20,529)	(61,586)	(102,643)
	CW	500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEED	1.CFE	449,430	(270)	(809)	(1,573)
	CW	53079E-AE-4	Liberty Mutual Group Inc. CORPORATE	2.BFE	4,388,019	(10,970)	(33,349)	(55,728)
	CW	530790-AD-9	LIBERTY MUTUAL NOTES 144A	2.AFE	376,130	(790)	(2,370)	(3,949)
	CW	534187-AR-0	LINCOLN NATL CORP IND CORPORATE	2.AFE	3,845,888	(8,076)	(24,229)	(40,382)
	CW	539830-AW-9	LOCKHEED MARTIN CORP CORP	1.GFE	3,109,829	(4,354)	(13,061)	(26,434)
	CW	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	4,920,666	(5,413)	(16,730)	(33,461)
	CW	548661-CR-6	LOWES COMPANIES INC CORPORATE	2.AFE	12,187,461	(25,594)	(76,781)	(127,968)
	CW	548661-DA-2	LOWES COMPANIES INC CORPORATE	2.AFE	12,900,028	(27,090)	(81,270)	(135,450)
	CW	559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE	2.AFE	4,869,300	(10,226)	(30,677)	(51,128)
	CW	573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE	2.BFE	4,901,739	(12,254)	(37,253)	(62,252)
	CW	58013M-EC-4	MCDONALDS CORP CORPORATE	2.AFE	10,971,191	(23,040)	(69,119)	(115,198)
	CW	58013M-EH-3	MCDONALDS CORP CORPORATE	2.AFE	1,620,646	(3,403)	(10,210)	(17,017)
	CW	581550-AE-3	MCKESSON CORP CORPORATE	2.AFE	772,391	(1,622)	(4,866)	(8,110)
	CW	59156R-AY-4	METLIFE INC CORPORATE	1.GFE	21,228,320	(29,720)	(89,159)	(180,441)
	CW	651639-AM-8	NEWMONT MINING CORP CORPORATE	2.AFE	24,029,488	(50,462)	(151,386)	(252,310)
	CW	65473Q-AW-3	NiSource Finance Corp CORPORATE	2.BFE	5,318,807	(13,297)	(40,423)	(67,549)
	CW	655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN	2.AFE	4,426,130	(9,295)	(27,885)	(46,474)
	CW	655844-AF-5	NORFOLK SOUTHERN CORP NOTES	2.AFE	10,049,140	(21,103)	(63,310)	(105,516)
	CW	655844-AV-0	NORFOLK SOUTHERN CORP BOND	2.AFE	10,924,703	(22,942)	(68,826)	(114,709)
	CW	665772-CE-7	NORTHERN STATES PWR MINN CORPORATE	1.FFE	5,027,438	(5,530)	(17,093)	(34,187)
	CW	67077M-AF-5	NUTRIEN LTD CORP FOREIGN	2.BFE	4,873,068	(12,183)	(37,035)	(61,888)
	CW	677347-CE-4	OHIO EDISON CORPORATE	2.BFE	5,149,795	(12,874)	(39,138)	(65,402)
	CW	68389X-AH-8	ORACLE CORP CORPORATE	2.BFE	14,742,411	(36,856)	(112,042)	(187,229)
	CW	693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE	2.AFE	4,894,204	(10,278)	(30,833)	(51,389)
	CW	71654Q-DD-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	3.CFE	471,200	(1,178)	(3,581)	(5,984)
	CW	837151-F2-0	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE MUNI	1.GFE	19,725,966	(27,616)	(82,849)	(167,671)
	CW	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	3,380,182	(4,732)	(14,197)	(28,732)
	CW	84265V-AE-5	SOUTHERN COPPER CORP CORPORATE	2.AFE	883,938	(1,856)	(5,569)	(9,281)
	CW	86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN	2.AFE	9,783,042	(20,544)	(61,633)	(102,722)
	CW	87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	2.CFE	9,608,467	(24,021)	(73,024)	(122,028)
	CW	880277-AD-0	TENAGA NASIONAL DEBENTURES 144A	2.AFE	325,685	(684)	(2,052)	(3,420)
	CW	88732J-AN-8	TIME WARNER CABLE INC CORPORATE	2.CFE	5,212,174	(13,030)	(39,613)	(66,195)
	CW	89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	2.AFE	9,308,040	(19,547)	(58,641)	(97,734)
	CW	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2.AFE	3,010,323	(6,322)	(18,965)	(31,608)
	CW	917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	2.BFE	11,756	(29)	(89)	(149)
	CW	91913Y-AL-4	VALERO ENERGY CORPORATE	2.BFE	960,632	(2,402)	(7,301)	(12,200)
	CW	92343V-BT-0	Verizon Communications CORPORATE	2.AFE	60,360,787	(126,758)	(380,273)	(633,788)
	CW	92343V-CX-0	Verizon Communications CORPORATE	2.AFE	5,304,052	(11,139)	(33,416)	(55,693)
	CW	92343V-CZ-5	Verizon Communications CORPORATE	2.AFE	1,950,806	(4,097)	(12,290)	(20,483)
	CW	92343V-DS-0	Verizon Communications CORPORATE	2.AFE	1,569,253	(3,295)	(9,886)	(16,477)
	CW	92553P-AU-6	VIACOM INC CL B CORPORATE	2.BFE	1,033,020	(2,583)	(7,851)	(13,119)
	CW	931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE	2.BFE	55,233,432	(138,084)	(419,774)	(701,465)
	CW	94973V-AH-0	ANTHEM INC NOTES	2.BFE	21,065,993	(52,665)	(160,102)	(267,538)
	CW	94973V-AN-7	ANTHEM INC CORPORATE	2.BFE	5,269,526	(13,174)	(40,048)	(66,923)
	CW	94973V-AT-4	ANTHEM INC CORPORATE	2.BFE	15,432,100	(38,580)	(117,284)	(195,988)
	CW	96949L-AC-9	WILLIAMS PRTNRS CORPORATE	2.BFE	936,323	(2,341)	(7,116)	(11,891)
	CW	98389B-AH-3	XCEL ENERGY INC. CORPORATE	2.AFE	4,884,373	(10,257)	(30,772)	(51,286)
	CW	98978V-AH-6	ZOETIS INC CORP	2.AFE	433,099	(910)	(2,729)	(4,548)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	R		Corporate Bond First to Default	2.BZ	29,071,132	72,678	220,941	369,203
	CW	002819-AC-4	ABBOTT LABS CORPORATE	1.EFE	228,568	(206)	(617)	(1,257)
	CW	010392-EZ-7	ALABAMA POWER CORPORATE	1.GFE	283,715	(397)	(1,192)	(2,412)
	CW	01959L-AA-0	Allina Health System CORPORATE	1.DFE	490,481	(343)	(1,079)	(2,158)
	CW	049560-AG-0	ATMOS ENERGY CORP BOND	1.EFE	539,288	(485)	(1,456)	(2,966)
	CW	141781-BC-7	Cargill Inc CORPORATE	1.FFE	541,343	(595)	(1,841)	(3,681)
	CW	141781-BF-0	Cargill Inc CORPORATE	1.FFE	106,988	(118)	(364)	(728)
	CW	250847-EH-9	DTE Electric Company CORPORATE	1.FFE	2,159,903	(2,376)	(7,344)	(14,687)
	CW	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1.EFE	2,675,893	(2,408)	(7,225)	(14,717)
	CW	454889-AQ-9	INDIANA MICH PWR CO CORPORATE	1.GFE	1,939,825	(2,716)	(8,147)	(16,489)
	CW	46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	1,676,063	(1,844)	(5,699)	(11,397)
	CW	46647P-AJ-5	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	3,876,678	(4,264)	(13,181)	(26,361)
	CW	540424-AP-3	LOEWS CORP CORP	1.GFE	3,878,385	(5,430)	(16,289)	(32,966)
	CW	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	4,542,967	(2,726)	(8,177)	(15,900)
	CW	693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE	1.FFE	1,339,691	(1,474)	(4,555)	(9,110)
	CW	69351U-AN-3	PPL Electric Utilities Corp CORPORATE	1.EFE	1,115,868	(1,004)	(3,013)	(6,137)
	CW	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI FRGN	1.EFE	599,935	(540)	(1,620)	(3,300)
	CW	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1.DFE	588,380	(412)	(1,294)	(2,589)
	CW	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1.FFE	545,679	(600)	(1,855)	(3,711)
	CW	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	289,846	(609)	(1,826)	(3,043)
	CW	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	286,433	(315)	(974)	(1,948)
	CW	898813-AM-2	TUCSON ELEC PWR CO CORPORATE	1.GFE	1,208,314	(1,692)	(5,075)	(10,271)
	CW	907818-DX-3	UNION PACIFIC CORP CORPORATE	1.GFE	156,888	(220)	(659)	(1,334)
	R		Corporate Bond First to Default	2.BZ	53,349,859	133,375	405,459	677,543
	CW	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2.BFE	1,236,699	(3,092)	(9,399)	(15,706)
	CW	15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE	2.AFE	2,378,853	(4,996)	(14,987)	(24,978)
	CW	171232-AQ-4	CHUBB CORPORATION CORPORATE	1.FFE	5,404,936	(5,945)	(18,377)	(36,754)
	CW	171232-AS-0	CHUBB CORPORATION CORPORATE	1.FFE	1,965,042	(2,162)	(6,681)	(13,362)
	CW	195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN	3.AFE	74,280	(186)	(565)	(943)
	CW	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.GFE	1,020,013	(1,428)	(4,284)	(8,670)
	CW	309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A	2.AFE	7,412,836	(15,567)	(46,701)	(77,835)
	CW	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED 144A	2.CFE	8,828,874	(22,072)	(67,099)	(112,127)
	CW	500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEED	1.CFE	136,755	(82)	(246)	(479)
	CW	530790-AD-9	LIBERTY MUTUAL NOTES 144A	2.AFE	6,445,183	(13,535)	(40,605)	(67,674)
	CW	605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK FUND MUNI	1.CFE	1,973,230	(1,184)	(3,552)	(6,906)
	CW	68233J-AF-1	Oncor Electric Delivery Co CORPORATE	1.FFE	6,837,322	(7,521)	(23,247)	(46,494)
	CW	709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE MUNI	1.FFE	515,553	(567)	(1,753)	(3,506)
	CW	717265-AM-4	PHELPS DODGE CORP BOND	2.CFE	1,285,950	(3,215)	(9,773)	(16,332)
	CW	88731E-AJ-9	TIME WARNER ENT SENIOR NOTES	2.CFE	4,201,536	(10,504)	(31,932)	(53,360)
	CW	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2.AFE	148,526	(312)	(936)	(1,560)
	CW	91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	3,481,412	(3,830)	(11,837)	(23,674)
	CW	917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	2.BFE	2,859	(7)	(22)	(36)
	R		Corporate Bond First to Default	2.BZ	262,361,726	655,904	1,993,949	3,331,994
	CW	00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO GOVT FOREIGN	2.BFE	2,879,278	(7,198)	(21,883)	(36,567)
	CW	013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES	1.FFE	756,872	(833)	(2,573)	(5,147)
	CW	01538T-AA-3	ALFA DESARROLLO SPA CORP FOREIGN	2.CFE	5,674,730	(14,187)	(43,128)	(72,069)
	CW	015398-AC-4	ALFA SAB DE CV CORP FOREIGN	2.CFE	3,127,854	(7,820)	(23,772)	(39,724)
	CW	026874-DL-8	AMERICAN INTL GROUP INC CORPORATE	2.BFE	4,436,429	(11,091)	(33,717)	(56,343)
	CW	072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.DFE	4,260,746	(2,983)	(9,374)	(18,747)
	CW	105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN	3.CFE	1,580,891	(3,952)	(12,015)	(20,077)
	CW	12636Y-AD-4	CRH AMERICA FINANCE INC CORPORATE	2.AFE	6,761,803	(14,200)	(42,599)	(70,999)
	CW	126650-CZ-1	CVS HEALTH CORP CORPORATE	2.BFE	5,872,513	(14,681)	(44,631)	(74,581)
	CW	136375-BD-3	CANADIAN NATL RAILWAY NT NOTES	1.FFE	797,822	(878)	(2,713)	(5,425)
	CW	191219-BE-3	Coca Cola Enterprises Inc DEBENTURES	1.FFE	3,741,293	(4,115)	(12,720)	(25,441)
	CW	195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	3.AFE	509,524	(1,274)	(3,872)	(6,471)
	CW	195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN	3.AFE	34,232,675	(85,582)	(260,168)	(434,755)
	CW	224044-CP-0	COX COMMUNICATIONS INC CORPORATE	2.BFE	2,089,305	(5,223)	(15,879)	(26,534)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	23330J-AB-7	DP WORLD LTD Corp Foregin	2.CFE	4,787,889	(11,970)	(36,388)	(60,806)
	CW	29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	2.BFE	60,530	(151)	(460)	(769)
	CW	29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE	2.AFE	1,276,595	(2,681)	(8,043)	(13,404)
	CW	299808-AJ-4	EVEREST RE GROUP LTD CORPORATE	1.GFE	3,055,284	(4,277)	(12,832)	(25,970)
	CW	31428X-BQ-8	FedEx Corporation CORPORATE	2.BFE	1,159,447	(2,899)	(8,812)	(14,725)
	CW	370334-CJ-1	GENERAL MILLS INC CORPORATE	2.BFE	2,695,034	(6,738)	(20,482)	(34,227)
	CW	40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	2.AFE	6,593,916	(13,847)	(41,542)	(69,236)
	CW	445545-AF-3	REPUBLIC OF HUNGARY GOVT FOREIGN	2.BFE	1,699,898	(4,250)	(12,919)	(21,589)
	CW	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	3,443,496	(2,410)	(7,576)	(15,151)
	CW	455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN	2.BFE	2,060,279	(5,151)	(15,658)	(26,166)
	CW	49456B-AJ-0	Kinder Morgan Inc/DE CORPORATE	2.BFE	2,694,537	(6,736)	(20,478)	(34,221)
	CW	50249A-AJ-2	LYB INTERNATIONAL FINANCE III CORPORATE	2.BFE	1,554,313	(3,886)	(11,813)	(19,740)
	CW	55903V-AQ-6	MAGALLANES INC CORPORATE	2.CFE	14,855,464	(37,139)	(112,902)	(188,664)
	CW	59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN	2.CFE	5,718,543	(14,296)	(43,461)	(72,625)
	CW	59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN	2.CFE	1,979,807	(4,950)	(15,047)	(25,144)
	CW	59284B-AG-3	MEXICHEM SAB DE CV CORP FOREIGN	2.CFE	1,953,171	(4,883)	(14,844)	(24,805)
	CW	68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE	1.FFE	5,707,042	(6,278)	(19,404)	(38,808)
	CW	69377F-AC-0	FREEPORT INDONESIA PT GOVT FOREIGN	2.CFE	3,505,996	(8,765)	(26,646)	(44,526)
	CW	698299-BB-9	Republic of Panama GOVT FOREIGN	2.BFE	5,714,395	(14,286)	(43,429)	(72,573)
	CW	698299-BH-6	Republic of Panama GOVT FOREIGN	2.BFE	1,008,791	(2,522)	(7,667)	(12,812)
	CW	698299-BM-5	Republic of Panama GOVT FOREIGN	2.BFE	2,986,753	(7,467)	(22,699)	(37,932)
	CW	71568P-AF-6	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIGN	2.BFE	6,898,659	(17,247)	(52,430)	(87,613)
	CW	71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIGN	2.BFE	685,781	(1,714)	(5,212)	(8,709)
	CW	71654Q-CC-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	3.CFE	7,121,140	(17,803)	(54,121)	(90,438)
	CW	71654Q-CL-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	3.CFE	1,847,898	(4,620)	(14,044)	(23,468)
	CW	718547-AL-6	PHILLIPS 66 CORPORATE	2.AFE	1,455,949	(3,057)	(9,172)	(15,287)
	CW	718547-AN-2	PHILLIPS 66 CORPORATE	2.AFE	565,173	(1,187)	(3,561)	(5,934)
	CW	74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT FOREIGN	2.CFE	15,627,116	(39,068)	(118,766)	(198,464)
	CW	74445P-AG-7	INDONESIA ASAHAN ALUMINIUM TBK GOVT FOREIGN	2.CFE	3,503,494	(8,759)	(26,627)	(44,494)
	CW	760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	2.BFE	18,933,537	(47,334)	(143,895)	(240,456)
	CW	77586R-AC-4	ROMANIA GOVT FOREIGN	2.CFE	16,399,634	(40,999)	(124,637)	(208,275)
	CW	77586R-AF-7	ROMANIA GOVT FOREIGN	2.CFE	12,390,968	(30,977)	(94,171)	(157,365)
	CW	77586T-AE-6	ROMANIA GOVT FOREIGN	2.CFE	9,635,834	(24,090)	(73,232)	(122,375)
	CW	824348-AX-4	SHERWIN WILLIAMS CO CORPORATE	2.BFE	2,289,150	(5,723)	(17,398)	(29,072)
	CW	824348-BK-1	SHERWIN WILLIAMS CO CORPORATE	2.BFE	4,502,897	(11,257)	(34,222)	(57,187)
	CW	893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORPORATE	2.AFE	2,035,829	(4,275)	(12,826)	(21,376)
	CW	902494-BD-4	TYSON FOODS CORPORATE	2.BFE	1,888,303	(4,721)	(14,351)	(23,981)
	CW	91086Q-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN	2.BFE	418,738	(1,047)	(3,182)	(5,318)
	CW	91086Q-BE-7	UNITED MEXICAN STATES GOVT FOREIGN	2.BFE	3,175,047	(7,938)	(24,130)	(40,323)
	CW	94106B-AD-3	WASTE CONNECTIONS INC CORP FOREIGN	2.AFE	1,753,660	(3,683)	(11,048)	(18,413)
	R		Corporate Bond First to Default	2.BZ	128,789,972	321,975	978,804	1,635,633
	CW	00217G-AC-7	APTIV PLC CORP FOREIGN	2.BFE	5,746,136	(14,365)	(43,671)	(72,976)
	CW	125523-CK-4	CIGNA CORP NEW CORPORATE	2.AFE	1,777,183	(3,732)	(11,196)	(18,660)
	CW	12626P-AN-3	CRH AMERICA INC CORPORATE	2.AFE	8,943,403	(18,781)	(56,343)	(93,906)
	CW	12636Y-AB-8	CRH AMERICA FINANCE INC CORPORATE	2.AFE	6,798,349	(14,277)	(42,830)	(71,383)
	CW	14448C-AS-3	CARRIER GLOBAL CORP CORPORATE	2.CFE	2,422,105	(6,055)	(18,408)	(30,761)
	CW	23330J-AB-7	DP WORLD LTD Corp Foregin	2.CFE	10,825,082	(27,063)	(82,271)	(137,479)
	CW	260543-CR-2	DOW CHEMICAL CO/THE CORPORATE	2.AFE	1,212,312	(2,546)	(7,638)	(12,729)
	CW	260543-DD-2	DOW CHEMICAL CO/THE CORPORATE	2.AFE	6,150,609	(12,916)	(38,749)	(64,581)
	CW	29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE	2.AFE	324,979	(682)	(2,047)	(3,412)
	CW	31428X-BG-0	FedEx Corporation CORPORATE	2.BFE	6,339,194	(15,848)	(48,178)	(80,508)
	CW	31428X-BQ-8	FedEx Corporation CORPORATE	2.BFE	4,427,611	(11,069)	(33,650)	(56,231)
	CW	423012-AG-8	Heineken N.V. CORP FOREIGN	2.AFE	3,810,755	(8,003)	(24,008)	(40,013)
	CW	455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN	2.BFE	10,059,188	(25,148)	(76,450)	(127,752)
	CW	456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA CORP FOREIGN	2.BFE	3,909,435	(9,774)	(29,712)	(49,650)
	CW	45687A-AN-2	INGERSOLL-RAND CO. CORPORATE	2.BFE	1,547,523	(3,869)	(11,761)	(19,654)
	CW	45846A-AA-8	INTERCHILE SA GOVT FOREIGN	2.AFE	2,872,501	(6,032)	(18,097)	(30,161)

ASSET VALUATION RESERVE

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	CW	50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIGN	2.BFE	3,120,429	(7,801)	(23,715)	(39,629)
	CW	53079E-BH-6	Liberty Mutual Group Inc. CORPORATE	2.BFE	4,403,720	(11,009)	(33,468)	(55,927)
	CW	559080-AM-8	MAGELLAN MIDSTREAM PRTNS CORPORATE	2.AFE	2,501,042	(5,252)	(15,757)	(26,261)
	CW	573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE	2.BFE	1,627,681	(4,069)	(12,370)	(20,672)
	CW	628530-BJ-5	MYLAN LABORATORIES INC CORPORATE	2.CFE	8,468,601	(21,172)	(64,361)	(107,551)
	CW	698299-BM-5	Republic of Panama GOVT FOREIGN	2.BFE	1,940,471	(4,851)	(14,748)	(24,644)
	CW	715638-DW-9	REPUBLIC OF PERU GOVT FOREIGN	2.BFE	2,102,805	(5,257)	(15,981)	(26,706)
	CW	71568P-AP-4	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIGN	2.BFE	9,295,966	(23,240)	(70,649)	(118,059)
	CW	718547-AL-6	PHILLIPS 66 CORPORATE	2.AFE	2,739,801	(5,754)	(17,261)	(28,768)
	CW	718547-AN-2	PHILLIPS 66 CORPORATE	2.AFE	3,439,888	(7,224)	(21,671)	(36,119)
	CW	760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	2.BFE	516,848	(1,292)	(3,928)	(6,564)
	CW	77586T-AE-6	ROMANIA GOVT FOREIGN	2.CFE	7,020,056	(17,550)	(53,352)	(89,155)
	CW	87264A-CT-0	T-MOBILE USA INC CORPORATE	2.CFE	1,782,927	(4,457)	(13,550)	(22,643)
	CW	92556V-AF-3	Viatrus Inc CORPORATE	2.CFE	2,663,373	(6,658)	(20,242)	(33,825)
	R		Corporate Bond First to Default	4.BZ	24,549,210	584,271	1,362,481	1,946,752
	CW	20825C-BC-7	Conocophillips CORPORATE	1.FFE	5,618,001	(6,180)	(19,101)	(38,202)
	CW	276480-AF-7	EASTERN GAS TRANSMISSION AND S CORPORATE	1.GFE	1,721,356	(2,410)	(7,230)	(14,632)
	CW	291011-BD-5	EMERSON ELEC CO CORPORATE	1.FFE	952,425	(1,048)	(3,238)	(6,476)
	CW	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1.GFE	3,217,838	(4,505)	(13,515)	(27,352)
	CW	38141E-C3-1	GOLDMAN SACHS CORPORATE	2.AFE	3,547,178	(7,449)	(22,347)	(37,245)
	CW	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	446,051	(491)	(1,517)	(3,033)
	CW	80413T-AC-3	Saudi Arabia GOVT FOREIGN	1.FFE	5,508,526	(6,059)	(18,729)	(37,458)
	CW	837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE	1.FFE	1,909,735	(2,101)	(6,493)	(12,986)
	CW	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	1,126,478	(2,366)	(7,097)	(11,828)
	CW	927804-GA-6	Virginia Electric Power CORPORATE	1.FFE	501,621	(552)	(1,706)	(3,411)
	R		Corporate Bond First to Default	4.BZ	47,514,753	1,130,851	2,637,069	3,767,920
	CW	013092-AE-1	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE	3.CFE	293,030	(3,839)	(10,256)	(14,651)
	CW	11135F-BR-1	BROADCOM INC CORPORATE	2.CFE	6,874,956	(24,750)	(74,250)	(123,749)
	CW	16115Q-AF-7	CHART INDUSTRIES INC CORPORATE	4.AFE	331,256	(6,095)	(14,244)	(20,372)
	CW	445587-AE-8	HUNT CO INC CORPORATE	4.BFE	458,211	(10,905)	(25,431)	(36,336)
	CW	457030-AK-0	INGLES MKTS INC CORPORATE	3.BFE	389,973	(3,861)	(10,295)	(14,702)
	CW	548661-CP-0	LOWES COMPANIES INC CORPORATE	2.AFE	17,343,191	(36,421)	(109,262)	(182,104)
	CW	55903V-AJ-2	MAGALLANES INC CORPORATE	2.CFE	1,417,176	(5,102)	(15,306)	(25,509)
	CW	69377F-AB-2	FREEPORT INDONESIA PT GOVT FOREIGN	2.CFE	2,992,437	(10,773)	(32,318)	(53,864)
	CW	715638-DF-6	REPUBLIC OF PERU GOVT FOREIGN	2.BFE	1,319,101	(3,298)	(10,025)	(16,753)
	CW	761713-AT-3	REYNOLDS AMERICAN INC CORPORATE	2.BFE	838,631	(2,097)	(6,374)	(10,651)
	CW	810186-AX-4	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.BFE	619,506	(14,744)	(34,383)	(49,127)
	CW	88033G-DJ-6	TENET HEALTHCARE CORP CORPORATE	4.CFE	213,589	(5,083)	(11,854)	(16,938)
	CW	902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES	2.AFE	2,018,829	(4,240)	(12,719)	(21,198)
	CW	91529Y-AN-6	UNUM GROUP CORPORATE	2.CFE	6,673,611	(24,025)	(72,075)	(120,125)
	CW	91913Y-AB-6	VALERO ENERGY NOTES	2.B	4,333,479	(10,834)	(32,934)	(55,035)
	CW	92660F-AN-4	VIDEOTRON GP CORP FOREIGN	3.AFE	318,194	(2,196)	(5,823)	(8,337)
	CW	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2.AFE	1,079,585	(2,267)	(6,801)	(11,336)
	R		Corporate Bond First to Default	4.BZ	41,618,518	990,521	2,309,828	3,300,349
	CW	012873-AH-8	OVINTIV INC NOTES	2.CFE	2,914,733	(10,493)	(31,479)	(52,465)
	CW	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	2,372,000	(43,645)	(101,996)	(145,878)
	CW	191219-BE-3	Coca Cola Enterprises Inc DEBENTURES	1.FFE	3,054,519	(3,360)	(10,385)	(20,771)
	CW	26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	3.CFE	6,590,041	(86,330)	(230,651)	(329,502)
	CW	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	2.CFE	502,459	(1,809)	(5,427)	(9,044)
	CW	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	7,213,346	(25,968)	(77,904)	(129,840)
	CW	645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS	1.GFE	9,913,594	(13,879)	(41,637)	(84,266)
	CW	698900-AG-2	PANCANADIAN ENERGY CORP CORPORATE	2.CFE	4,135,694	(14,889)	(44,666)	(74,442)
	CW	803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A	4.AFE	4,922,132	(90,567)	(211,652)	(302,711)
	R		Corporate Bond First to Default	2.BZ	37,906,647	94,767	288,091	481,414
	CW	03040W-AS-4	AMERICAN WATER CAPITAL CORP. CORPORATE	2.AFE	4,963,688	(10,424)	(31,271)	(52,119)
	CW	053611-AJ-8	AVERY DENNISON CORP CORPORATE	2.BFE	4,258,370	(10,646)	(32,364)	(54,081)
	CW	23311V-AH-0	DCP MIDSTREAM OPERATING LP CORPORATE	2.CFE	1,471,800	(3,680)	(11,186)	(18,692)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	302491-AU-9	FMC CORP CORPORATE	2.CFE	1,982,505	(4,956)	(15,067)	(25,178)
	CW	413875-AW-5	HARRIS CORP DEL CORPORATE	2.BFE	3,379,992	(8,450)	(25,688)	(42,926)
	CW	548661-DX-2	LOWES COMPANIES INC CORPORATE	2.AFE	1,712,028	(3,595)	(10,786)	(17,976)
	CW	645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS	1.GFE	350,838	(491)	(1,474)	(2,982)
	CW	655844-BZ-0	NORFOLK SOUTHERN CORP CORPORATE	2.AFE	5,302,973	(11,136)	(33,409)	(55,681)
	CW	883203-BY-6	TEXTRON INC CORPORATE	2.BFE	1,934,301	(4,836)	(14,701)	(24,566)
	CW	907818-EY-0	UNION PACIFIC CORP CORPORATE	1.GFE	1,074,722	(1,505)	(4,514)	(9,135)
	CW	913017-CY-3	UNITED TECHNOLOGIES CORP CORPORATE	2.AFE	5,740,006	(12,054)	(36,162)	(60,270)
	CW	941053-AH-3	WASTE CONNECTIONS INC CORP FOREIGN	2.AFE	5,735,424	(12,044)	(36,133)	(60,222)
	R		Corporate Bond First to Default	2.BZ	23,081,483	57,704	175,419	293,135
	CW	00206R-GV-8	AT&T INC CORPORATE	2.BFE	662,269	(1,656)	(5,033)	(8,411)
	CW	059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	2.BFE	132,550	(331)	(1,007)	(1,683)
	CW	06738E-BY-0	BARCLAYS BANK PLC CORP FOREIGN	2.BFE	12,728,317	(31,821)	(96,735)	(161,650)
	CW	205887-AX-0	CONAGRA FOODS INC NOTES	2.CFE	160,062	(400)	(1,216)	(2,033)
	CW	233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT	1.GFE	1,625,897	(2,276)	(6,829)	(13,820)
	CW	246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT	2.BFE	246,194	(615)	(1,871)	(3,127)
	CW	303901-BK-7	FAIRFAX FINANCIAL HOLDINGS CORP FOREIGN	2.BFE	7,526,193	(18,815)	(57,199)	(95,583)
	R		Corporate Bond First to Default	2.BZ	2,935,682,195	7,339,205	22,311,185	37,283,164
	CW	00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP SINK FUND MUNI	1.DFE	7,876,532	(5,514)	(17,328)	(34,657)
	CW	002819-AC-4	ABBOTT LABS CORPORATE	1.EFE	10,881,682	(9,794)	(29,381)	(59,849)
	CW	002824-AV-2	ABBOTT LABORATORIES CORPORATE	1.EFE	9,588,091	(8,629)	(25,888)	(52,735)
	CW	002824-AY-6	ABBOTT LABORATORIES CORPORATE	1.EFE	4,978,585	(4,481)	(13,442)	(27,382)
	CW	00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	9,165,967	(10,083)	(31,164)	(62,329)
	CW	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	4,705,901	(5,176)	(16,000)	(32,000)
	CW	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	18,837,246	(20,721)	(64,047)	(128,093)
	CW	009279-AC-4	AIRBUS SE CORP FOREIGN	1.FFE	1,298,334	(1,428)	(4,414)	(8,829)
	CW	010392-EC-8	ALABAMA POWER DEBENTURES	1.GFE	4,312,617	(6,038)	(18,113)	(36,657)
	CW	010392-FD-5	ALABAMA POWER CORPORATE	1.GFE	223,498	(313)	(939)	(1,900)
	CW	010392-FF-0	ALABAMA POWER CORPORATE	1.GFE	2,910,092	(4,074)	(12,222)	(24,736)
	CW	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1.FFE	1,949,903	(2,145)	(6,630)	(13,259)
	CW	017175-AD-2	ALLEGHANY CORP CORPORATE	1.GFE	472,994	(662)	(1,987)	(4,020)
	CW	01959L-AA-0	Allina Health System CORPORATE	1.DFE	19,295,989	(13,507)	(42,451)	(84,902)
	CW	020002-BA-8	ALLSTATE CORP CORP	1.GFE	25,204,529	(35,286)	(105,859)	(214,239)
	CW	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1.FFE	29,539,747	(32,494)	(100,435)	(200,870)
	CW	025816-BF-5	AMERICAN EXPRESS CO CORP	1.FFE	24,177,335	(26,595)	(82,203)	(164,406)
	CW	037735-CK-1	APPALACHIAN PWR CO CORPORATE	2.AFE	842,722	(1,770)	(5,309)	(8,849)
	CW	037735-CM-7	APPALACHIAN PWR CO CORPORATE	2.AFE	2,910,505	(6,112)	(18,336)	(30,560)
	CW	037735-CT-2	APPALACHIAN PWR CO CORPORATE	2.AFE	1,389,095	(2,917)	(8,751)	(14,586)
	CW	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	1,593,388	(1,753)	(5,418)	(10,835)
	CW	039483-BE-1	ARCHER DANIELS MIDLAND C CORP	1.FFE	8,434,573	(9,278)	(28,678)	(57,355)
	CW	039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	1.FFE	3,142,195	(3,456)	(10,683)	(21,367)
	CW	040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVICE	1.GFE	940,902	(1,317)	(3,952)	(7,998)
	CW	040555-CM-4	ARIZONA PUB SVC CO CORPORATE	1.GFE	1,315,587	(1,842)	(5,525)	(11,182)
	CW	040555-CP-7	ARIZONA PUB SVC CO CORPORATE	1.GFE	6,685,598	(9,360)	(28,080)	(56,828)
	CW	04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	31,681,188	(12,672)	(34,849)	(72,867)
	CW	04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	8,949,342	(3,580)	(9,844)	(20,583)
	CW	046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	1.GFE	16,823,023	(23,552)	(70,657)	(142,996)
	CW	057224-AZ-0	Baker Hughes Inc CORPORATE	1.GFE	1,734,841	(2,429)	(7,286)	(14,746)
	CW	06051G-EN-5	BANK OF AMERICA CORP CORPORATE	1.GFE	1,562,944	(2,188)	(6,564)	(13,285)
	CW	06051G-FC-8	BANK OF AMERICA CORP CORPORATE	1.GFE	6,529,359	(9,141)	(27,423)	(55,500)
	CW	06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	23,334,188	(32,668)	(98,004)	(198,341)
	CW	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.DFE	511,334	(358)	(1,125)	(2,250)
	CW	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE	1.DFE	6,093,620	(4,266)	(13,406)	(26,812)
	CW	084664-BU-4	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	427,994	(257)	(770)	(1,498)
	CW	084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	1,474,176	(885)	(2,654)	(5,160)
	CW	110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	10,172,994	(11,190)	(34,588)	(69,176)
	CW	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	5,237,818	(5,762)	(17,809)	(35,617)

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	CW	114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP SINK FUND MUNI	1.EFE	3,692,810	(3,324)	(9,971)	(20,310)
	CW	12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPORATE	1.GFE	11,368,795	(15,916)	(47,749)	(96,635)
	CW	12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES	1.DFE	3,899,946	(2,730)	(8,580)	(17,160)
	CW	130178-3W-4	CALIFORNIA EDL FACS AUTH REV CORPORATE MUNI	1.AFE	4,190,081	(838)	(2,933)	(5,447)
	CW	13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPORATE	1.DFE	1,423,790	(997)	(3,132)	(6,265)
	CW	13063A-5E-0	CALIFORNIA ST CORP MUNI	1.CFE	12,603,952	(7,562)	(22,687)	(44,114)
	CW	13063A-5G-5	CALIFORNIA ST CORP MUNI	1.CFE	5,615,887	(3,370)	(10,109)	(19,656)
	CW	13063A-7D-0	CALIFORNIA ST CORPORATE MUNI FRGN	1.CFE	1,399,648	(840)	(2,519)	(4,899)
	CW	13063B-BU-5	CALIFORNIA ST CORP MUNI	1.CFE	307,099	(184)	(553)	(1,075)
	CW	13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN	1.CFE	2,122,374	(1,273)	(3,820)	(7,428)
	CW	13063B-JC-7	CALIFORNIA ST CORP MUNI	1.CFE	21,751,835	(13,051)	(39,153)	(76,131)
	CW	13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI	1.DFE	14,769,754	(10,339)	(32,493)	(64,987)
	CW	136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	1.FFE	13,226,376	(14,549)	(44,970)	(89,939)
	CW	136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	1.FFE	7,019,880	(7,722)	(23,868)	(47,735)
	CW	141781-AT-1	Cargill Inc NOTES	1.FFE	7,150,356	(7,865)	(24,311)	(48,622)
	CW	141781-BC-7	Cargill Inc CORPORATE	1.FFE	9,302,937	(10,233)	(31,630)	(63,260)
	CW	141781-BF-0	Cargill Inc CORPORATE	1.FFE	502,930	(553)	(1,710)	(3,420)
	CW	149123-BE-0	CATERPILLAR INC DEBENTURES	1.FFE	2,525,601	(2,778)	(8,587)	(17,174)
	CW	149123-BK-6	CATERPILLAR INC BONDS	1.FFE	2,040,009	(2,244)	(6,936)	(13,872)
	CW	149123-BS-9	CATERPILLAR INC CORPORATE	1.FFE	3,291,030	(3,620)	(11,190)	(22,379)
	CW	149123-CD-1	CATERPILLAR INC CORPORATE	1.FFE	1,019,511	(1,121)	(3,466)	(6,933)
	CW	14916R-AD-6	Catholic Health Initiatives CORP	1.GFE	3,085,112	(4,319)	(12,957)	(26,223)
	CW	15189X-AM-0	CENTERPOINT ENERGY CORPORATE	1.FFE	3,229,472	(3,552)	(10,980)	(21,960)
	CW	15189X-BA-5	CENTERPOINT ENERGY CORPORATE	1.FFE	6,810,974	(7,492)	(23,157)	(46,315)
	CW	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE MUNI FRGN	1.BFE	7,115,756	(2,846)	(7,827)	(16,366)
	CW	171232-AS-0	CHUBB CORPORATION CORPORATE	1.FFE	1,396,847	(1,537)	(4,749)	(9,499)
	CW	171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	5,340,867	(5,875)	(18,159)	(36,318)
	CW	172967-AS-0	CITIGROUP INC NOTES	1.GFE	1,111,518	(1,556)	(4,668)	(9,448)
	CW	172967-EW-7	CITIGROUP INC CORPORATE	1.GFE	4,479,274	(6,271)	(18,813)	(38,074)
	CW	172967-FX-4	CITIGROUP INC CORPORATE	1.GFE	1,706,680	(2,389)	(7,168)	(14,507)
	CW	172967-JU-6	CITIGROUP INC CORPORATE	1.GFE	874,403	(1,224)	(3,672)	(7,432)
	CW	18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI	1.EFE	6,822,193	(6,140)	(18,420)	(37,522)
	CW	18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI	1.EFE	3,613,789	(3,252)	(9,757)	(19,876)
	CW	18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE	1.CFE	184,047	(110)	(331)	(644)
	CW	191216-AF-7	COCA COLA CO DEBENTURES	1.FFE	2,091,870	(2,301)	(7,112)	(14,225)
	CW	191219-AX-2	Coca Cola Enterprises Inc DEBENTURES	1.FFE	2,615,046	(2,877)	(8,891)	(17,782)
	CW	191219-BC-7	Coca Cola Enterprises Inc DEBENTURES	1.FFE	5,595,253	(6,155)	(19,024)	(38,048)
	CW	191219-BD-5	Coca Cola Enterprises Inc CORPORATE	1.FFE	141,627	(156)	(482)	(963)
	CW	20030N-AC-5	COMCAST CORP COMPANY GUARNT	1.GFE	14,693,931	(20,572)	(61,715)	(124,898)
	CW	20030N-AV-3	COMCAST CORP CORPORATE	1.GFE	10,558,785	(14,782)	(44,347)	(89,750)
	CW	20030N-AY-7	COMCAST CORP CORPORATE	1.GFE	1,441,083	(2,018)	(6,053)	(12,249)
	CW	20030N-BB-6	COMCAST CORP CORPORATE	1.GFE	1,227,129	(1,718)	(5,154)	(10,431)
	CW	20030N-BE-0	COMCAST CORP CORPORATE	1.GFE	596,290	(835)	(2,504)	(5,068)
	CW	20030N-BK-6	COMCAST CORP CORPORATE	1.GFE	868,602	(1,216)	(3,648)	(7,383)
	CW	20030N-BQ-3	COMCAST CORP CORPORATE	1.GFE	1,517,608	(2,125)	(6,374)	(12,900)
	CW	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1.FFE	12,655,288	(13,921)	(43,028)	(86,056)
	CW	207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE	1.EFE	5,138,501	(4,625)	(13,874)	(28,262)
	CW	20825C-AP-9	Conocophillips CORPORATE	1.FFE	1,345,960	(1,481)	(4,576)	(9,153)
	CW	20825C-AQ-7	Conocophillips CORPORATE	1.FFE	2,572,283	(2,830)	(8,746)	(17,492)
	CW	20825C-BC-7	Conocophillips CORPORATE	1.FFE	18,442,259	(20,286)	(62,704)	(125,407)
	CW	20825C-BE-3	Conocophillips CORPORATE	1.FFE	10,200,576	(11,221)	(34,682)	(69,364)
	CW	20826F-AC-0	CONOCOPHILLIPS CO CORPORATE	1.FFE	641,406	(706)	(2,181)	(4,362)
	CW	20826F-AR-7	CONOCOPHILLIPS CO CORPORATE	1.FFE	12,185,162	(13,404)	(41,430)	(82,859)
	CW	20826F-BD-7	CONOCOPHILLIPS CO CORPORATE	1.FFE	3,599,375	(3,959)	(12,238)	(24,476)
	CW	209111-EH-2	CONS EDISON CO OF NY CORPORATE	2.AFE	2,011,902	(4,225)	(12,675)	(21,125)
	CW	210518-CX-2	Consumers Energy CORPORATE	1.EFE	6,770,295	(6,093)	(18,280)	(37,237)
	CW	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP FOREIGN	1.DFE	11,676,048	(8,173)	(25,687)	(51,375)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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	CW	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1.FFE	16,739,138	(18,413)	(56,913)	(113,826)
	CW	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI	1.DFE	19,392,931	(13,575)	(42,664)	(85,329)
	CW	235241-LW-4	DALLAS TEX AREA RAPID TRAN CORPORATE MUNI TAXABLE	1.BFE	573,802	(230)	(631)	(1,320)
	CW	235851-AR-3	DANAHER CORP CORPORATE	1.GFE	15,438,928	(21,615)	(64,844)	(131,231)
	CW	235851-AW-2	DANAHER CORP CORPORATE	1.GFE	1,024,673	(1,435)	(4,304)	(8,710)
	CW	240091-KV-9	DAYTON TX INDPT SCH DIST CORPORATE MUNI	1.AFE	7,447,277	(1,489)	(5,213)	(9,681)
	CW	244199-BF-1	DEERE & CO CORPORATE	1.FFE	40,668,000	(44,735)	(138,271)	(276,542)
	CW	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	2,974,073	(3,271)	(10,112)	(20,224)
	CW	253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPORATE MUNI	1.AFE	12,457,405	(2,491)	(8,720)	(16,195)
	CW	254687-AH-9	WALT DISNEY COMPANY DEBENTURES	2.AFE	1,947,984	(4,091)	(12,272)	(20,454)
	CW	254687-DZ-6	WALT DISNEY COMPANY CORPORATE	1.GFE	1,478,836	(2,070)	(6,211)	(12,570)
	CW	254687-EB-8	WALT DISNEY COMPANY CORPORATE	1.GFE	7,770,643	(10,879)	(32,637)	(66,050)
	CW	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	6,565,114	(13,787)	(41,360)	(68,934)
	CW	25468P-CX-2	WALT DISNEY CO CORPORATE	2.AFE	13,578,927	(28,516)	(85,547)	(142,579)
	CW	25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE MUNI FRGN	1.BFE	2,324,612	(930)	(2,557)	(5,347)
	CW	254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE MUNI	1.CFE	12,853,166	(7,712)	(23,136)	(44,986)
	CW	262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE MUNI	1.AFE	7,875,386	(1,575)	(5,513)	(10,238)
	CW	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1.FFE	1,799,962	(1,980)	(6,120)	(12,240)
	CW	263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE	1.FFE	3,193,488	(3,513)	(10,858)	(21,716)
	CW	26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	1,892,482	(2,082)	(6,434)	(12,869)
	CW	276480-AF-7	EASTERN GAS TRANSMISSION AND S CORPORATE	1.GFE	752,270	(1,053)	(3,160)	(6,394)
	CW	291011-BB-9	EMERSON ELEC CO CORPORATE	1.FFE	3,426,501	(3,769)	(11,650)	(23,300)
	CW	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.CFE	34,947,535	(20,969)	(62,906)	(122,316)
	CW	29365T-AJ-3	Entergy Tx CORPORATE	1.GFE	5,234,614	(7,328)	(21,985)	(44,494)
	CW	29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORATE	1.EFE	10,122,509	(9,110)	(27,331)	(55,674)
	CW	30251B-AC-2	FMR LLC CORPORATE	1.EFE	800,867	(721)	(2,162)	(4,405)
	CW	303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI	1.CFE	7,902,176	(4,741)	(14,224)	(27,658)
	CW	341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE	1.EFE	7,846,684	(7,062)	(21,186)	(43,157)
	CW	341081-FB-8	FLORIDA POWER & LIGHT CORPORATE	1.EFE	13,177,392	(11,860)	(35,579)	(72,476)
	CW	341081-FC-6	FLORIDA POWER & LIGHT CORPORATE	1.EFE	9,879,186	(8,891)	(26,674)	(54,336)
	CW	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	2,747,218	(2,473)	(7,417)	(15,110)
	CW	341081-FP-7	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,511,562	(2,458)	(7,725)	(15,451)
	CW	343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI	1.CFE	10,089,605	(6,054)	(18,161)	(35,314)
	CW	353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI	1.BFE	25,185,537	(10,074)	(27,704)	(57,927)
	CW	35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE MUNI	1.AFE	3,309,358	(662)	(2,317)	(4,302)
	CW	35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE MUNI	1.AFE	4,373,236	(875)	(3,061)	(5,685)
	CW	35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE MUNI	1.AFE	9,851,176	(1,970)	(6,896)	(12,807)
	CW	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1.GFE	13,717,569	(19,205)	(57,614)	(116,599)
	CW	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	3,060,085	(6,426)	(19,279)	(32,131)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	64,347,325	(135,129)	(405,388)	(675,647)
	CW	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	17,602,405	(15,842)	(47,526)	(96,813)
	CW	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT	1.GFE	2,629,124	(3,681)	(11,042)	(22,348)
	CW	38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP MUNI	1.CFE	8,910	(5)	(16)	(31)
	CW	387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE MUNI	1.DFE	11,865,651	(8,306)	(26,104)	(52,209)
	CW	4042Q1-AA-5	HSBC BANK USA CORPORATE	1.FFE	919,245	(1,011)	(3,125)	(6,251)
	CW	4042Q1-AB-3	HSBC BANK USA CORPORATE	1.FFE	778,913	(857)	(2,648)	(5,297)
	CW	4042Q1-AD-9	HSBC BANK USA MONEY MARKET	1.FFE	3,512,020	(3,863)	(11,941)	(23,882)
	CW	437076-AV-4	Home Depot Inc CORPORATE	1.FFE	801,106	(881)	(2,724)	(5,448)
	CW	437076-BA-9	Home Depot Inc CORPORATE	1.FFE	4,806,690	(5,287)	(16,343)	(32,685)
	CW	437076-BS-0	Home Depot Inc CORPORATE	1.FFE	9,674,240	(10,642)	(32,892)	(65,785)
	CW	438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	15,396,971	(16,937)	(52,350)	(104,699)
	CW	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	4,975,304	(5,473)	(16,916)	(33,832)
	CW	45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE MUNI	1.CFE	19,675,266	(11,805)	(35,415)	(68,863)
	CW	452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK FUND MUNI	1.DFE	6,880,902	(4,817)	(15,138)	(30,276)
	CW	452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE MUNI	1.DFE	9,939,731	(6,958)	(21,867)	(43,735)
	CW	452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE MUNI	1.DFE	4,968,898	(3,478)	(10,932)	(21,863)
	CW	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1.EFE	22,714,335	(20,443)	(61,329)	(124,929)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	6,034,715	(5,431)	(16,294)	(33,191)
	CW	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	2,803,286	(1,682)	(5,046)	(9,812)
	CW	455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE	1.GFE	11,779,961	(16,492)	(49,476)	(100,130)
	CW	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1.FFE	11,620,683	(12,783)	(39,510)	(79,021)
	CW	455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE	1.FFE	1,070,570	(1,178)	(3,640)	(7,280)
	CW	4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN	1.AFE	9,632,126	(1,926)	(6,742)	(12,522)
	CW	462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND MUNI	1.EFE	2,948,958	(2,654)	(7,962)	(16,219)
	CW	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1.GFE	2,559,933	(3,584)	(10,752)	(21,759)
	CW	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1.FFE	4,567,076	(5,024)	(15,528)	(31,056)
	CW	478115-AD-0	JOHNS HOPKINS UNIVERSITY CORPORATE	1.CFE	5,897,916	(3,539)	(10,616)	(20,643)
	CW	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	1,011,867	(202)	(708)	(1,315)
	CW	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	10,382,607	(2,077)	(7,268)	(13,497)
	CW	478160-BA-1	JOHNSON & JOHNSON CORPORATE	1.AFE	24,410,643	(4,882)	(17,087)	(31,734)
	CW	478160-BJ-2	JOHNSON & JOHNSON CORPORATE	1.AFE	5,503,809	(1,101)	(3,853)	(7,155)
	CW	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	5,339,476	(1,068)	(3,738)	(6,941)
	CW	478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE	1.GFE	4,875,869	(6,826)	(20,479)	(41,445)
	CW	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	8,117,107	(8,929)	(27,598)	(55,196)
	CW	48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE	1.DFE	358,908	(251)	(790)	(1,579)
	CW	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE	1.FFE	4,658,713	(5,125)	(15,840)	(31,679)
	CW	491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE	1.FFE	13,428,979	(14,772)	(45,659)	(91,317)
	CW	491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE	1.FFE	18,388,996	(20,228)	(62,523)	(125,045)
	CW	494368-BC-6	KIMBERLY CLARK CORP CORPORATE	1.FFE	12,346,043	(13,581)	(41,977)	(83,953)
	CW	495289-X6-2	KING CNTY WASH SWR REV CORPORATE MUNI	1.BFE	11,324,970	(4,530)	(12,457)	(26,047)
	CW	532457-AP-3	Eli Lilly & Co NOTES	1.FFE	1,300,856	(1,431)	(4,423)	(8,846)
	CW	532457-BR-8	Eli Lilly & Co CORPORATE	1.FFE	4,932,898	(5,426)	(16,772)	(33,544)
	CW	539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT	1.GFE	697,008	(976)	(2,927)	(5,925)
	CW	539830-BB-4	LOCKHEED MARTIN CORP CORP	1.GFE	1,151,613	(1,612)	(4,837)	(9,789)
	CW	539830-BD-0	LOCKHEED MARTIN CORP CORPORATE	1.GFE	38,765,717	(54,272)	(162,816)	(329,509)
	CW	540424-AP-3	LOEWS CORP CORP	1.GFE	9,471,181	(13,260)	(39,779)	(80,505)
	CW	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE MUNI FRGN	1.DFE	143,232	(100)	(315)	(630)
	CW	544445-SY-6	LOS ANGELES DEPARTMENT OF AIRP CORPORATE MUNI	1.DFE	1,497,575	(1,048)	(3,295)	(6,589)
	CW	544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN	1.DFE	5,018,832	(3,513)	(11,041)	(22,083)
	CW	544495-WA-8	LOS ANGELES CALIF CORP MUNI	1.CFE	152,583	(92)	(275)	(534)
	CW	544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE MUNI FRGN	1.CFE	291,654	(175)	(525)	(1,021)
	CW	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	16,773,496	(18,451)	(57,030)	(114,060)
	CW	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	19,549,256	(21,504)	(66,467)	(132,935)
	CW	564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI	1.AFE	5,394,761	(1,079)	(3,776)	(7,013)
	CW	571676-AG-0	MARS INC CORPORATE	1.FFE	8,427,201	(9,270)	(28,652)	(57,305)
	CW	575718-AA-9	MASS INSTITUTE OF TECH CORPORATE	1.AFE	3,688,861	(738)	(2,582)	(4,796)
	CW	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE	1.AFE	10,077,903	(2,016)	(7,055)	(13,101)
	CW	57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE	1.AFE	4,866,744	(973)	(3,407)	(6,327)
	CW	57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN	1.BFE	13,227,890	(5,291)	(14,551)	(30,424)
	CW	57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP SINK FUND MUNI	1.EFE	4,560,419	(4,104)	(12,313)	(25,082)
	CW	57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP SINK FUND MUNI	1.DFE	3,940,981	(2,759)	(8,670)	(17,340)
	CW	57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE MUNI FRGN	1.AFE	4,959,164	(992)	(3,471)	(6,447)
	CW	57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE MUNI	1.BFE	492,736	(197)	(542)	(1,133)
	CW	578454-AB-6	MAYO CLINIC CORP	1.CFE	5,426,083	(3,256)	(9,767)	(18,991)
	CW	578454-AC-4	MAYO CLINIC CORP	1.CFE	17,954,482	(10,773)	(32,318)	(62,841)
	CW	585055-AQ-9	MEDTRONIC INC CORPORATE	1.GFE	12,655,943	(17,718)	(53,155)	(107,576)
	CW	585055-AT-3	MEDTRONIC INC CORPORATE	1.GFE	931,418	(1,304)	(3,912)	(7,917)
	CW	585055-AW-6	MEDTRONIC INC CORPORATE	1.GFE	13,542,523	(18,960)	(56,879)	(115,111)
	CW	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE	1.DFE	831,159	(582)	(1,829)	(3,657)
	CW	589331-AS-6	MERCK AND CO CORPORATE	1.EFE	9,050,502	(8,145)	(24,436)	(49,778)
	CW	590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI	1.DFE	16,113,199	(11,279)	(35,449)	(70,898)
	CW	59156R-BG-2	METLIFE INC CORPORATE	1.GFE	1,021,780	(1,430)	(4,291)	(8,685)
	CW	59156R-BN-7	METLIFE INC CORPORATE	1.GFE	934,468	(1,308)	(3,925)	(7,943)
	CW	591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORPORATE MUNI	1.CFE	13,487,312	(8,092)	(24,277)	(47,206)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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	CW	591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE MUNI	1.CFE	4,076,873	(2,446)	(7,338)	(14,269)
	CW	59259N-ZH-9	MTA BRIDGES AND TUNNELS CORP SINK FUND MUNI	1.CFE	870,423	(522)	(1,567)	(3,046)
	CW	594918-AJ-3	MICROSOFT CORP CORPORATE	1.AFE	955,447	(191)	(669)	(1,242)
	CW	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	4,557,630	(4,102)	(12,306)	(25,067)
	CW	59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE	1.GFE	3,070,655	(4,299)	(12,897)	(26,101)
	CW	59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE	1.GFE	1,413,115	(1,978)	(5,935)	(12,011)
	CW	605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK FUND MUNI	1.CFE	1,971,944	(1,183)	(3,550)	(6,902)
	CW	610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE	1.GFE	7,491,588	(10,488)	(31,465)	(63,679)
	CW	617482-V9-2	MORGAN STANLEY CORPORATE	1.GFE	65,565,191	(91,791)	(275,374)	(557,304)
	CW	62952E-AA-5	NYU Hospitals Center CORPORATE	1.FFE	2,263,804	(2,490)	(7,697)	(15,394)
	CW	62952E-AB-3	NYU Hospitals Center CORP	1.FFE	226,384	(249)	(770)	(1,539)
	CW	63946B-AG-5	NBCUniversal Media, LLC CORPORATE	1.GFE	19,931,853	(27,905)	(83,714)	(169,421)
	CW	63946B-AJ-9	NBCUniversal Media, LLC CORPORATE	1.GFE	15,671,296	(21,940)	(65,819)	(133,206)
	CW	641062-BE-3	NESTLE HLDGS INC. CORPORATE	1.DFE	19,665,796	(13,766)	(43,265)	(86,530)
	CW	641423-CA-4	NEVADA POWER CO CORPORATE	1.FFE	7,326,561	(8,059)	(24,910)	(49,821)
	CW	644188-BH-6	NEW ENGLAND POWER CO CORPORATE	1.GFE	10,367,972	(14,515)	(43,545)	(88,128)
	CW	646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI	1.EFE	6,252,386	(5,627)	(16,881)	(34,388)
	CW	646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI	1.EFE	9,117,882	(8,206)	(24,618)	(50,148)
	CW	647370-GX-7	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE MUNI	1.CFE	3,024,109	(1,814)	(5,443)	(10,584)
	CW	64966H-YV-6	NEW YORK N Y CORP MUNI	1.CFE	181,497	(109)	(327)	(635)
	CW	64966J-AR-7	NEW YORK N Y CORPORATE MUNI FRGN	1.CFE	1,981,523	(1,189)	(3,567)	(6,935)
	CW	64971W-WR-7	NEW YORK CITY TRANSITIONAL FIN CORPORATE MUNI	1.AFE	4,751,509	(950)	(3,326)	(6,177)
	CW	64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE MUNI	1.BFE	252,701	(101)	(278)	(581)
	CW	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE MUNI FRGN	1.BFE	2,943,720	(1,177)	(3,238)	(6,771)
	CW	64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN CORP MUNI	1.BFE	278,036	(111)	(306)	(639)
	CW	64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN CORP MUNI	1.BFE	13,312,434	(5,325)	(14,644)	(30,619)
	CW	64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN CORPORATE MUNI FRGN	1.BFE	578,780	(232)	(637)	(1,331)
	CW	64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI	1.BFE	1,287,988	(515)	(1,417)	(2,962)
	CW	64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE MUNI	1.BFE	17,705,545	(7,082)	(19,476)	(40,723)
	CW	64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxabale	1.BFE	6,296,612	(2,519)	(6,926)	(14,482)
	CW	662352-AB-9	Northwell Health CORPORATE	1.GFE	276,151	(387)	(1,160)	(2,347)
	CW	66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE MUNI FRGN	1.EFE	6,004,187	(5,404)	(16,211)	(33,023)
	CW	665772-CC-1	NORTHERN STATES PWR MINN CORPORATE	1.FFE	6,753,559	(7,429)	(22,962)	(45,924)
	CW	665772-CE-7	NORTHERN STATES PWR MINN CORPORATE	1.FFE	4,295,255	(4,725)	(14,604)	(29,208)
	CW	665772-CG-2	NORTHERN STATES PWR MINN CORPORATE	1.FFE	5,049,766	(5,555)	(17,169)	(34,338)
	CW	665772-CN-7	NORTHERN STATES PWR MINN CORPORATE	1.EFE	10,888,710	(9,800)	(29,400)	(59,888)
	CW	665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE	1.FFE	1,665,448	(1,832)	(5,663)	(11,325)
	CW	668444-AC-6	NORTHWESTERN UNIVERSITY CORPORATE	1.BFE	575,806	(230)	(633)	(1,324)
	CW	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1.DFE	5,718,777	(4,003)	(12,581)	(25,163)
	CW	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	54,575,280	(38,203)	(120,066)	(240,131)
	CW	677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI	1.CFE	10,001,117	(6,001)	(18,002)	(35,004)
	CW	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1.GFE	6,367,297	(8,914)	(26,743)	(54,122)
	CW	678858-BN-0	Oklahoma Gas & Elec Co CORPORATE	1.GFE	757,772	(1,061)	(3,183)	(6,441)
	CW	68233J-AS-3	Oncor Electric Delivery Co CORPORATE	1.FFE	7,512,520	(8,264)	(25,543)	(51,085)
	CW	68233J-AT-1	Oncor Electric Delivery Co CORPORATE	1.FFE	1,675,012	(1,843)	(5,695)	(11,390)
	CW	68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRGN	1.BFE	2,026,454	(811)	(2,229)	(4,661)
	CW	69351U-AN-3	PPL Electric Utilities Corp CORPORATE	1.EFE	10,525,077	(9,473)	(28,418)	(57,888)
	CW	69351U-AR-4	PPL Electric Utilities Corp CORPORATE	1.EFE	17,736,785	(15,963)	(47,889)	(97,552)
	CW	69351U-AU-7	PPL Electric Utilities Corp CORPORATE	1.EFE	4,676,832	(4,209)	(12,627)	(25,723)
	CW	713448-BP-2	PEPSICO INC CORPORATE	1.EFE	12,710,846	(11,440)	(34,319)	(69,910)
	CW	713448-CC-0	PEPSICO INC CORPORATE	1.EFE	26,053,683	(23,448)	(70,345)	(143,295)
	CW	713448-CQ-9	PEPSICO INC CORPORATE	1.EFE	347,636	(313)	(939)	(1,912)
	CW	713448-DD-7	PEPSICO INC CORPORATE	1.EFE	4,027,238	(3,625)	(10,874)	(22,150)
	CW	717081-CY-7	PFIZER INC CORPORATE	1.EFE	5,923,838	(5,331)	(15,994)	(32,581)
	CW	717081-DE-0	PFIZER INC CORPORATE	1.EFE	1,131,519	(1,018)	(3,055)	(6,223)
	CW	717081-DK-6	PFIZER INC CORPORATE	1.EFE	39,503,979	(35,554)	(106,661)	(217,272)
	CW	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1.FFE	985,881	(1,084)	(3,352)	(6,704)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1.FFE	1,186,086	(1,305)	(4,033)	(8,065)
	CW	718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1.FFE	1,813,240	(1,995)	(6,165)	(12,330)
	CW	718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN	1.BFE	8,404,530	(3,362)	(9,245)	(19,330)
	CW	73358W-CX-0	PORT AUTH N Y & N J CORP MUNI	1.DFE	172,342	(121)	(379)	(758)
	CW	73358W-EK-6	PORT AUTH N Y & N J CORP MUNI	1.DFE	1,523,401	(1,066)	(3,351)	(6,703)
	CW	73358W-JA-3	PORT AUTH N Y & N J CORP MUNI	1.DFE	3,194,655	(2,236)	(7,028)	(14,056)
	CW	73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI	1.DFE	18,435,846	(12,905)	(40,559)	(81,118)
	CW	73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI	1.DFE	24,220,083	(16,954)	(53,284)	(106,568)
	CW	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXABLE	1.DFE	14,120,594	(9,884)	(31,065)	(62,131)
	CW	73358X-AZ-5	PORT AUTHORITY OF NEW YORK AND CORPORATE MUNI	1.DFE	8,341,580	(5,839)	(18,351)	(36,703)
	CW	737679-DC-1	Potomac Elec Pwr Co CORPORATE	1.FFE	4,520,667	(4,973)	(15,370)	(30,741)
	CW	740189-AH-8	Precision Castparts Corp CORPORATE	1.CFE	9,670,634	(5,802)	(17,407)	(33,847)
	CW	740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE	1.AFE	4,075,322	(815)	(2,853)	(5,298)
	CW	740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE	1.AFE	4,529,054	(906)	(3,170)	(5,888)
	CW	74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE	1.GFE	215,938	(302)	(907)	(1,835)
	CW	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1.DFE	3,197,043	(2,238)	(7,034)	(14,067)
	CW	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	11,095,911	(12,206)	(37,726)	(75,452)
	CW	743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	9,247,109	(10,172)	(31,440)	(62,880)
	CW	743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	9,828,650	(10,812)	(33,417)	(66,835)
	CW	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE	1.EFE	3,696,027	(3,326)	(9,979)	(20,328)
	CW	744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	4,368,168	(4,805)	(14,852)	(29,704)
	CW	744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	1,407,875	(1,549)	(4,787)	(9,574)
	CW	74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	2,958,631	(3,254)	(10,059)	(20,119)
	CW	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	2,332,187	(2,565)	(7,929)	(15,859)
	CW	74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	4,721,789	(5,194)	(16,054)	(32,108)
	CW	74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	7,183,865	(7,902)	(24,425)	(48,850)
	CW	74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	6,141,465	(6,756)	(20,881)	(41,762)
	CW	745332-BU-9	PUGET SOUND ENERGY CORPORATE	1.FFE	22,758,966	(25,035)	(77,380)	(154,761)
	CW	745332-CA-2	PUGET SOUND ENERGY CORPORATE	1.FFE	1,142,379	(1,257)	(3,884)	(7,768)
	CW	745332-CG-9	PUGET SOUND ENERGY CORPORATE	1.FFE	22,728,131	(25,001)	(77,276)	(154,551)
	CW	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1.DFE	5,385,656	(3,770)	(11,848)	(23,697)
	CW	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1.DFE	12,017,784	(8,412)	(26,439)	(52,878)
	CW	74727P-AY-7	STATE OF QATAR GOVT FOREIGN	1.DFE	2,516,648	(1,762)	(5,537)	(11,073)
	CW	760719-BH-6	HSBC USA INC SUB DEBENTURES	1.GFE	684,920	(959)	(2,877)	(5,822)
	CW	76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	1.FFE	5,045,778	(5,550)	(17,156)	(34,311)
	CW	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	40,309,295	(24,186)	(72,557)	(141,083)
	CW	773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES	1.GFE	2,819,287	(3,947)	(11,841)	(23,964)
	CW	797440-BL-7	San Diego Gas Electric Engine CORPORATE	1.FFE	2,138,239	(2,352)	(7,270)	(14,540)
	CW	797440-BM-5	San Diego Gas Electric Engine CORPORATE	1.FFE	4,874,531	(5,362)	(16,573)	(33,147)
	CW	79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CORP MUNI	1.DFE	297,313	(208)	(654)	(1,308)
	CW	80413T-AF-6	Saudi Arabia GOVT FOREIGN	1.FFE	7,964,933	(8,761)	(27,081)	(54,162)
	CW	80413T-AJ-8	Saudi Arabia GOVT FOREIGN	1.FFE	2,428,811	(2,672)	(8,258)	(16,516)
	CW	806605-AH-4	MERCK & CO INC CORPORATE	1.EFE	10,126,559	(9,114)	(27,342)	(55,696)
	CW	812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE MUNI FRGN	1.CFE	6,878,777	(4,127)	(12,382)	(24,076)
	CW	822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE	1.EFE	7,538,867	(6,785)	(20,355)	(41,464)
	CW	822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN	1.DFE	34,887,588	(24,421)	(76,753)	(153,505)
	CW	828807-CT-2	SIMON PROPERTY GROUP LP CORPORATE	1.GFE	420,137	(588)	(1,765)	(3,571)
	CW	837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE	1.FFE	4,397,275	(4,837)	(14,951)	(29,901)
	CW	837151-F2-0	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE MUNI	1.GFE	4,961,910	(6,947)	(20,840)	(42,176)
	CW	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	5,070,149	(10,647)	(31,942)	(53,237)
	CW	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	7,002,124	(9,803)	(29,409)	(59,518)
	CW	842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	1.GFE	13,952,474	(19,533)	(58,600)	(118,596)
	CW	842400-FT-5	SOUTHERN CAL EDISON CORPORATE	2.AFE	7,401,961	(15,544)	(46,632)	(77,721)
	CW	842400-GK-3	SOUTHERN CAL EDISON CORPORATE	2.AFE	6,914,961	(14,521)	(43,564)	(72,607)
	CW	842400-GR-8	SOUTHERN CAL EDISON CORPORATE	1.GFE	4,264,154	(5,970)	(17,909)	(36,245)
	CW	845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	48,245	(68)	(203)	(410)
	CW	856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP FOREIGN	1.EFE	985,054	(887)	(2,660)	(5,418)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	85771P-AC-6	EQUINOR ASA CORP FOREIGN	1.DFE	4,615,361	(3,231)	(10,154)	(20,308)
	CW	85771P-AQ-5	EQUINOR ASA CORP FOREIGN	1.DFE	15,946,415	(11,162)	(35,082)	(70,164)
	CW	870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE MUNI	1.AFE	6,892,643	(1,379)	(4,825)	(8,960)
	CW	875127-BC-5	Tampa Electric CORPORATE	1.GFE	9,741,615	(13,638)	(40,915)	(82,804)
	CW	875127-BE-1	Tampa Electric CORPORATE	1.GFE	6,502,939	(9,104)	(27,312)	(55,275)
	CW	882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE	1.CFE	4,700,862	(2,821)	(8,462)	(16,453)
	CW	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	8,948,943	(1,790)	(6,264)	(11,634)
	CW	883556-BY-7	THERMO FISHER SCIENTIFIC CORPORATE	1.GFE	2,944,359	(4,122)	(12,366)	(25,027)
	CW	88579Y-AH-4	3M CO CORPORATE	1.EFE	2,429,517	(2,187)	(6,560)	(13,362)
	CW	88579Y-AW-1	3M CO CORPORATE	1.EFE	4,375,591	(3,938)	(11,814)	(24,066)
	CW	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	8,153,248	(8,969)	(27,721)	(55,442)
	CW	898380-AA-1	BOSTON UNIVERSITY CORPORATE	1.DFE	21,799,896	(15,260)	(47,960)	(95,920)
	CW	898813-AM-2	TUCSON ELEC PWR CO CORPORATE	1.GFE	1,504,444	(2,106)	(6,319)	(12,788)
	CW	899043-AA-1	TUFTS UNIVERSITY MA CORP	1.DFE	144,991	(101)	(319)	(638)
	CW	902613-AK-4	UBS GROUP AG CORP FOREIGN	1.GFE	9,928,158	(13,899)	(41,698)	(84,389)
	CW	906548-CJ-9	UNION ELECTRIC CO CORPORATE	1.FFE	2,966,365	(3,263)	(10,086)	(20,171)
	CW	906548-CL-4	UNION ELECTRIC CO CORPORATE	1.FFE	12,400,381	(13,640)	(42,161)	(84,323)
	CW	907818-EG-9	UNION PACIFIC CORP CORPORATE	1.GFE	11,995,149	(16,793)	(50,380)	(101,959)
	CW	907818-EM-6	UNION PACIFIC CORP CORPORATE	1.GFE	95,703	(134)	(402)	(813)
	CW	907818-EW-4	UNION PACIFIC CORP CORPORATE	1.GFE	1,974,020	(2,764)	(8,291)	(16,779)
	CW	907818-FE-3	UNION PACIFIC CORP CORPORATE	1.GFE	5,219,458	(7,307)	(21,922)	(44,365)
	CW	907818-FS-2	UNION PACIFIC CORP CORPORATE	1.GFE	15,716,860	(22,004)	(66,011)	(133,593)
	CW	907818-FZ-6	UNION PACIFIC CORP CORPORATE	1.GFE	8,261,483	(11,566)	(34,698)	(70,223)
	CW	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.FFE	11,207,702	(12,328)	(38,106)	(76,212)
	CW	91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	1,194,974	(1,314)	(4,063)	(8,126)
	CW	91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,186,991	(2,406)	(7,436)	(14,872)
	CW	91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	548,705	(604)	(1,866)	(3,731)
	CW	91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	585,921	(645)	(1,992)	(3,984)
	CW	91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	428,909	(472)	(1,458)	(2,917)
	CW	91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	29,229,824	(32,153)	(99,381)	(198,763)
	CW	914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MUNI	1.CFE	6,401,002	(3,841)	(11,522)	(22,404)
	CW	914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MUNI	1.CFE	6,611,947	(3,967)	(11,902)	(23,142)
	CW	914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MUNI	1.CFE	6,945,972	(4,168)	(12,503)	(24,311)
	CW	91412F-7Y-7	UNIVERSITY OF CALIFORNIA CORPORATE MUNI TAXABLE	1.CFE	4,310,328	(2,586)	(7,759)	(15,086)
	CW	91412G-C8-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI TAXABLE	1.CFE	6,143,662	(3,686)	(11,059)	(21,503)
	CW	91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI TAXABLE	1.DFE	1,346,546	(943)	(2,962)	(5,925)
	CW	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXABLE	1.CFE	149,521	(90)	(269)	(523)
	CW	91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI TAXABLE	1.CFE	139,196	(84)	(251)	(487)
	CW	914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG CORP MUNI	1.CFE	261,922	(157)	(471)	(917)
	CW	914440-QN-5	UNIV OF MASSACHUSETTS MA BLDG CORPORATE MUNI	1.CFE	5,948,663	(3,569)	(10,708)	(20,820)
	CW	91481C-AA-8	UNIV OF PENNSYLVANIA CORP	1.BFE	21,993,442	(8,797)	(24,193)	(50,585)
	CW	914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE	1.CFE	989,279	(594)	(1,781)	(3,462)
	CW	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1.AFE	1,179,583	(236)	(826)	(1,533)
	CW	915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXABLE	1.AFE	3,211,305	(642)	(2,248)	(4,175)
	CW	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,477,794	(13,603)	(40,810)	(68,017)
	CW	927804-FG-4	Virginia Electric Power CORPORATE	2.AFE	1,466,431	(3,080)	(9,239)	(15,398)
	CW	927804-FR-0	Virginia Electric Power CORPORATE	1.FFE	1,453,809	(1,599)	(4,943)	(9,886)
	CW	927804-FT-6	Virginia Electric Power CORPORATE	2.AFE	16,034,467	(33,672)	(101,017)	(168,362)
	CW	927804-FW-9	Virginia Electric Power CORPORATE	2.AFE	3,490,843	(7,331)	(21,992)	(36,654)
	CW	92826C-AF-9	Visa Inc CORPORATE	1.DFE	6,467,351	(4,527)	(14,228)	(28,456)
	CW	931142-CK-7	WAL MART STORES INC CORPORATE	1.CFE	1,653,092	(992)	(2,976)	(5,786)
	CW	931142-CS-0	WAL MART STORES INC CORPORATE	1.CFE	5,180,453	(3,108)	(9,325)	(18,132)
	CW	931142-DB-6	WAL MART STORES INC CORPORATE	1.CFE	779,381	(468)	(1,403)	(2,728)
	CW	931142-EC-3	WAL MART STORES INC CORPORATE	1.CFE	9,445,674	(5,667)	(17,002)	(33,060)
	CW	93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	8,551,978	(11,973)	(35,918)	(72,692)
	CW	93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN	1.BFE	8,914,121	(3,566)	(9,806)	(20,502)
	CW	93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE MUNI	1.BFE	6,291,084	(2,516)	(6,920)	(14,469)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE MUNI	1.CFE	5,042,811	(3,026)	(9,077)	(17,650)
	CW	949746-RF-0	WELLS FARGO CO	2.BFE	4,595,379	(11,488)	(34,925)	(58,361)
	CW	94974B-FP-0	Wells Fargo & Co NT CORPORATE	2.BFE	4,558,075	(11,395)	(34,641)	(57,888)
	CW	94974B-GE-4	Wells Fargo & Co NT CORPORATE	2.BFE	3,301,906	(8,255)	(25,094)	(41,934)
	CW	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	5,892,203	(12,374)	(37,121)	(61,868)
	CW	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	3,403,088	(7,146)	(21,439)	(35,732)
	CW	95709T-AK-6	Westar Energy Inc CORPORATE	1.FFE	850,277	(935)	(2,891)	(5,782)
	CW	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	15,279,571	(3,056)	(10,696)	(19,863)
	CW	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1.GFE	6,602,086	(9,243)	(27,729)	(56,118)
	CW	976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE	1.FFE	3,613,060	(3,974)	(12,284)	(24,569)
	CW	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1.FFE	22,856,923	(25,143)	(77,714)	(155,427)
	CW	983024-AG-5	WYETH CORPORATE	1.EFE	689,080	(620)	(1,861)	(3,790)
	CW	983024-AL-4	WYETH CORPORATE	1.EFE	993,780	(894)	(2,683)	(5,466)
	CW	98420E-AB-1	XLIT LTD CORP FOREIGN	1.FFE	3,188,584	(3,507)	(10,841)	(21,682)
0199999. Subtotal Default Component - Other Than Mortgage					9,918,901,273	9,682,899	26,004,966	37,713,244
0599999 - Total					9,918,901,273	9,682,899	26,004,966	37,713,244

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
35801610		VA	2019	43,709	26,000	0	Settled out of court
26852786		SD	2021	7,500	15,682	0	Settled out of court
34065710		SD	2021	10,000	10,331	0	Settled out of court
0199999. Death Claims - Ordinary				61,209	52,013	0	XXX
20400	C-2020-043230	LA	2019	150,000	60,000	0	Settled out of court
0399999. Death Claims - Group				150,000	60,000	0	XXX
0599999. Death Claims - Disposed Of				211,209	112,013	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				211,209	112,013	0	XXX
25687685		NY	2021	250,000	0	250,000	Insurance not in force
73939039		NY	2021	250,000	0	250,000	Insurance not in force
2799999. Death Claims - Ordinary				500,000	0	500,000	XXX
50555	C-2020-055347	WV	2014	150,000	0	150,000	eligibility provision not met
44997	C-2019-017001	NC	2016	302,000	0	302,000	eligibility provision not met
52958	C-2020-115152	CA	2020	10,000	0	10,000	eligibility provision not met
52724	C-2020-115454	TX	2020	170,000	0	170,000	eligibility provision not met
52624	C-2021-116201	LA	2020	138,000	0	138,000	eligibility provision not met
99494	C-2022-196429	NM	2022	125,000	0	125,000	eligibility provision not met
50902	C-2020-079081	NY	2012	668,300	0	668,300	eligibility provision not met
54338	C-2021-166350	NY	2021	109,000	0	109,000	eligibility provision not met
24768	C-2020-064315	NY	2020	211,000	0	211,000	eligibility provision not met
52012	C-2022-211874	MO	2022	38,000	0	38,000	In dispute
45200	C-2020-104788	FL	2020	68,400	0	68,400	In dispute
53121	C-2022-198594	FL	2022	77,000	0	77,000	In dispute
53121	C-2022-208541	FL	2022	73,500	0	73,500	In dispute
55900	C-2020-092537	NE	2020	557,000	0	557,000	In dispute
23747	C-2022-200085	NV	2022	119,000	0	119,000	In dispute
24444	C-2022-200085	NV	2022	118,999	0	118,999	In dispute
50901	C-2022-194757	MA	2022	27,000	0	27,000	In dispute
2999999. Death Claims - Group				2,962,199	0	2,962,199	XXX
3199999. Death Claims - Resisted				3,462,199	0	3,462,199	XXX
95468	C-2021-154628	IN	2021	25,000	0	25,000	eligibility provision not met
51526	C-2022-244913	NV	2022	63,000	0	63,000	eligibility provision not met
53121	C-2022-198594	FL	2022	38,500	0	38,500	In dispute
3499999. Additional Accidental Death Benefits-Group				126,500	0	126,500	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				126,500	0	126,500	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				3,588,699	0	3,588,699	XXX
5399999 - Totals				3,799,908	112,013	3,588,699	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	1,872,739,543	XXX	1,128,559	XXX	(100,600)	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	1,883,390,961	XXX	1,174,364	XXX	(100,600)	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	1,523,649,985	80.9	4,901,869	417.4	17,294,282	(17,191.1)	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	1,523,649,985	80.9	4,901,869	417.4	17,294,282	(17,191.1)	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	306,669,968	16.3	16,897,351	1,438.9	(1,612,340)	1,602.7	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	89,332,542	4.7	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses	430,868,393	22.9	2,951,723	251.3	2,852,712	(2,835.7)	0	0.0	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees	41,829,049	2.2	61,804	5.3	31,964	(31.8)	0	0.0	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred	562,029,984	29.8	3,013,527	256.6	2,884,676	(2,867.5)	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	238,074	0.0	180	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	(509,197,050)	(27.0)	(23,638,563)	(2,012.9)	(18,667,218)	18,555.9	0	0.0	0	0.0	0	0.0	0	0.0
13.	Dividends or refunds	(500)	0.0	(500)	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	(509,196,550)	(27.0)	(23,638,063)	(2,012.8)	(18,667,218)	18,555.9	0	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS														
1101.	Interest on taxes and miscellaneous items	123,233	0.0	87	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	Self-insured liabilities and miscellaneous deductions	114,841	0.0	93	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	238,074	0.0	180	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written	0	XXX	0	XXX	0	XXX	1,236,468,602	XXX	430,414,978	XXX	204,828,004	XXX
2.	Premiums earned	0	XXX	0	XXX	0	XXX	1,235,777,146	XXX	441,661,845	XXX	204,878,206	XXX
3.	Incurred claims	0	0.0	0	0.0	124,899,403	0.0	1,042,128,563	84.3	369,423,651	83.6	(34,997,783)	(17.1)
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	124,899,403	0.0	1,042,128,563	84.3	369,423,651	83.6	(34,997,783)	(17.1)
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	291,384,957	66.0	0	0.0
7.	Commissions (a)	0	0.0	0	0.0	0	0.0	61,406,995	5.0	10,041,197	2.3	17,884,350	8.7
8.	Other general insurance expenses	0	0.0	0	0.0	0	0.0	271,912,376	22.0	60,679,726	13.7	92,471,856	45.1
9.	Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	28,715,481	2.3	7,999,177	1.8	5,020,623	2.5
10.	Total other expenses incurred	0	0.0	0	0.0	0	0.0	362,034,852	29.3	78,720,100	17.8	115,376,829	56.3
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	147,892	0.0	67,365	0.0	22,637	0.0
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	(124,899,403)	0.0	(168,534,161)	(13.6)	(297,934,228)	(67.5)	124,476,523	60.8
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	(124,899,403)	0.0	(168,534,161)	(13.6)	(297,934,228)	(67.5)	124,476,523	60.8
	DETAILS OF WRITE-INS												
1101.	Interest on taxes and miscellaneous items	0	0.0	0	0.0	0	0.0	76,609	0.0	34,806	0.0	11,731	0.0
1102.	Self-insured liabilities and miscellaneous deductions	0	0.0	0	0.0	0	0.0	71,283	0.0	32,559	0.0	10,906	0.0
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	147,892	0.0	67,365	0.0	22,637	0.0

(a) Includes $ ..... 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	89,178,497	111,841	0	0	0	0	0	0	0	0	2,459,955	86,741,422	(134,721)
2. Advance premiums	11,055,080	32,582	0	0	0	0	0	0	0	0	1,520,433	9,421,028	81,037
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	100,233,577	144,423	0	0	0	0	0	0	0	0	3,980,388	96,162,450	(53,684)
5. Total premium reserves, prior year	110,884,994	190,228	0	0	0	0	0	0	0	0	3,288,932	107,409,316	(3,482)
6. Increase in total premium reserves	(10,651,417)	(45,805)	0	0	0	0	0	0	0	0	691,456	(11,246,866)	(50,202)
B. Contract Reserves:													
1. Additional reserves (a)	8,524,997,163	49,636,960	10,860,523	0	0	0	0	0	0	0	0	8,464,499,680	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	8,524,997,163	49,636,960	10,860,523	0	0	0	0	0	0	0	0	8,464,499,680	0
4. Total contract reserves, prior year.	8,218,327,195	32,739,609	12,472,863	0	0	0	0	0	0	0	0	8,173,114,723	0
5. Increase in contract reserves	306,669,968	16,897,351	(1,612,340)	0	0	0	0	0	0	0	0	291,384,957	0
C. Claim Reserves and Liabilities:													
1. Total current year	4,316,845,863	1,472,054	1,421,243	0	0	0	0	0	0	40,364,856	3,137,477,717	1,103,147,076	32,962,917
2. Total prior year	4,060,083,563	1,407,746	429,510	0	0	0	0	0	0	0	3,033,018,726	957,266,881	67,960,700
3. Increase	256,762,300	64,308	991,733	0	0	0	0	0	0	40,364,856	104,458,991	145,880,195	(34,997,783)

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	883,368,659	1,053,457	332,050	0	0	0	0	0	0	38,082,494	640,320,612	203,580,046	0
1.2 On claims incurred during current year	383,519,026	3,784,104	15,970,499	0	0	0	0	0	0	46,452,053	297,348,960	19,963,410	0
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	3,076,169,882	60,059	36,518	0	0	0	0	0	0	5,729,524	2,323,126,594	741,663,532	5,553,655
2.2 On claims incurred during current year	1,240,675,981	1,411,995	1,384,725	0	0	0	0	0	0	34,635,332	814,351,123	361,483,544	27,409,262
3. Test:													
3.1 Lines 1.1 and 2.1	3,959,538,541	1,113,516	368,568	0	0	0	0	0	0	43,812,018	2,963,447,206	945,243,578	5,553,655
3.2 Claim reserves and liabilities, December 31, prior year	4,060,083,563	1,407,746	429,510	0	0	0	0	0	0	0	3,033,018,726	957,266,881	67,960,700
3.3 Line 3.1 minus Line 3.2	(100,545,022)	(294,230)	(60,942)	0	0	0	0	0	0	43,812,018	(69,571,520)	(12,023,303)	(62,407,045)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	48,455	0	0	0	0	0	0	0	0	0	0	0	48,455
2. Premiums earned	48,455	0	0	0	0	0	0	0	0	0	0	0	48,455
3. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:													
1. Premiums written	66,442,341	0	0	0	0	0	0	0	0	0	52,783,112	0	13,659,229
2. Premiums earned	66,454,406	0	0	0	0	0	0	0	0	0	52,795,430	0	13,658,976
3. Incurred claims	53,475,873	0	0	0	0	0	0	0	0	0	44,588,896	0	8,886,977
4. Commissions	8,298,026	0	0	0	0	0	0	0	0	0	6,970,681	0	1,327,345

(a) Includes $ ..... 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims	4,901,869	17,294,282	0	0	0	0	0	0	124,899,403	1,086,717,457	369,423,650	(26,110,805)	1,577,125,856
2. Beginning claim reserves and liabilities	1,407,746	429,510	0	0	0	0	0	0	0	3,236,068,531	957,266,881	76,673,976	4,271,846,644
3. Ending claim reserves and liabilities	1,472,055	429,510	0	0	0	0	0	0	0	3,348,717,248	1,103,147,075	81,241,658	4,535,007,546
4. Claims paid	4,837,560	17,294,282	0	0	0	0	0	0	124,899,403	974,068,740	223,543,456	(30,678,487)	1,313,964,954
B. Assumed Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
C. Ceded Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	44,588,896	0	8,886,977	53,475,873
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	210,567,204	0	9,333,057	219,900,261
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	220,222,251	0	12,196,157	232,418,408
4. Claims paid	0	0	0	0	0	0	0	0	0	34,933,849	0	6,023,877	40,957,726
D. Net:													
1. Incurred claims	4,901,869	17,294,282	0	0	0	0	0	0	124,899,403	1,042,128,561	369,423,650	(34,997,782)	1,523,649,983
2. Beginning claim reserves and liabilities	1,407,746	429,510	0	0	0	0	0	0	0	3,025,501,327	957,266,881	67,340,919	4,051,946,383
3. Ending claim reserves and liabilities	1,472,055	429,510	0	0	0	0	0	0	0	3,128,494,997	1,103,147,075	69,045,501	4,302,589,138
4. Claims paid	4,837,560	17,294,282	0	0	0	0	0	0	124,899,403	939,134,891	223,543,456	(36,702,364)	1,273,007,228
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	4,901,869	17,294,282	0	0	0	0	0	0	124,899,403	1,042,128,563	369,423,651	(34,997,783)	1,523,649,985
2. Beginning reserves and liabilities	1,407,746	429,510	0	0	0	0	0	0	0	3,025,501,328	957,266,881	67,340,919	4,051,946,384
3. Ending reserves and liabilities	1,472,055	429,510	0	0	0	0	0	0	0	3,128,494,997	1,103,147,075	69,045,501	4,302,589,138
4. Paid claims and cost containment expenses	4,837,560	17,294,282	0	0	0	0	0	0	124,899,403	939,134,894	223,543,457	(36,702,365)	1,273,007,231

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	XXXLO	30,718,459,000	582,995,271	332,478,303	110,331,221	0	0
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	OTH/I	AXXX	796,160,000	229,795,321	37,681,202	7,302,806	0	0
14299	33-1095301	08/01/2004	Prudential Arizona Reinsurance Captive Company	AZ	YRT/I	XXXLO	164,113,337,868	675,031,310	551,268,390	100,133,000	0	0
14300	27-1629186	01/01/2010	Prudential Arizona Reinsurance Term Company	AZ	YRT/I	XXXLO	120,168,617,338	394,356,926	312,854,143	126,960,000	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	XXXLO	22,102,186,539	233,941,595	175,770,417	80,605,000	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ	YRT/I	XXXLO	44,494,551,303	193,122,155	116,192,790	27,152,000	0	0
15456	46-4641980	01/01/2014	Prudential Term Reinsurance Company	AZ	YRT/I	XXXLO	192,201,544,772	500,904,043	336,329,076	72,388,000	0	0
16089	81-4923311	01/01/2017	Gibraltar Universal Life Reinsurance Company	AZ	YRT/I	XXXLO	17,372,200,804	120,290,620	86,207,786	33,343,000	0	0
14296	41-2214052	01/01/2018	Dryden Arizona Reinsurance Term Company	AZ	YRT/I	XXXLO	117,111,564,675	235,288,156	128,187,940	37,106,000	0	0
0199999. General Account - U.S. Affiliates - Captive							709,078,622,299	3,165,725,397	2,076,970,047	595,321,027	0	0
79227	22-1944557	07/31/1984	Pruco Life Insurance Company	AZ	OTH/G	FA	0	2,237,658	0	0	0	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	CO/I	VA	0	393,987,851	62,241,504	175,015	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	XXXLO	13,104,896,296	78,331,308	280,650,846	10,867,000	0	0
97195	22-2426091	12/01/2004	Pruco Life Insurance Company of New Jersey	NJ	YRT/I	XXXLO	8,710,636,371	50,373,294	43,929,401	10,960,000	0	0
0299999. General Account - U.S. Affiliates - Other							21,815,532,667	524,930,111	386,821,751	22,002,015	0	0
0399999. Total General Account - U.S. Affiliates							730,894,154,966	3,690,655,508	2,463,791,798	617,323,042	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	OTH/I	OL	2,290,237,599	716,150	0	0	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	YRT/I	OL	24,912,636,347	66,007,705	82,100,572	21,137,829	0	0
00000	AA-1580001	02/15/1999	The Prudential Life Insurance Co., Ltd.	JPN	CO/I	OL	88,319,567,971	23,345,491,253	3,621,932,712	196,662,588	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	OTH/I	OL	34,408,877	8,687	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	YRT/I	OL	49,590,666	133,168	103,606	0	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Lif	JPN	YRT/I	OL	207,065,065	868,860	1,267,294	97,955	0	0
00000	AA-1584103	01/19/2015	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Lif	JPN	CO/I	OL	19,172,848,724	7,735,547,089	1,089,440,173	95,517,913	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Lif	JPN	OTH/I	OL	205,457	9	0	0	0	0
00000	AA-3191481	01/01/2022	Lotus Reinsurance Company	BMU	YRT/I	XXXLO	10,998,393,690	40,145,040	31,366,764	21,730,000	0	0
0599999. General Account - Non-U.S. Affiliates - Other							145,984,954,396	31,188,917,961	4,826,211,121	335,146,285	0	0
0699999. Total General Account - Non-U.S. Affiliates							145,984,954,396	31,188,917,961	4,826,211,121	335,146,285	0	0
0799999. Total General Account - Affiliates							876,879,109,362	34,879,573,469	7,290,002,919	952,469,327	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	CO/I	OL	1,344,812,000	247,420,453	16,341,914	12,425,736	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	OL	7,123,530,000	1,339,921,620	118,230,612	22,903,472	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	XXXL	45,929,025,000	1,017,286,671	78,815,507	8,915,900	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	AXXX	35,867,882,000	11,851,664,554	338,715,071	91,100,558	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OL	3,376,858,000	0	12,767,862	0	741,971,760	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	OL	2,860,940,000	882,211,027	38,495,504	15,642,785	0	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	XXXL	3,981,078,000	108,605,054	6,827,959	1,739,698	0	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	AXXX	4,845,326,000	1,552,087,514	44,180,160	6,004,960	0	0
62308	06-0303370	01/01/1982	Connecticut General Life Insurance Company	CT	YRT/I	OL	107,000	5,852	8,040	0	0	0
65676	35-0472300	01/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	172,000	10,135	11,701	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	261,000	2,875	1,555	0	0	0
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	OTH/G	OL	408,667	53,973	0	73,708	0	0
65536	54-0283385	07/01/2007	Genworth Life and Annuity Insurance Company	VA	YRT/G	OL	38,553,478	0	132,609	20,540	0	0
72990	22-2882416	07/01/2007	Genworth Life Insurance Company of New York	NY	YRT/G	OL	2,478,548	0	12,326	0	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	OL	5,000	3,355	0	0	0	0
71323	75-1168687	01/01/1986	Langhorne Reinsurance AZ Limited	AZ	OTH/G	OL	682,500	222,054	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	NJ	OTH/G	OL	0	6,612,347	235,181	86,023	0	0
62308	06-0303370	01/01/1970	Connecticut General Life Insurance Company	CT	YRT/I	OL	3,086,879	41,222	69,806	0	0	0
87017	62-1003368	05/20/2004	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	OL	2,925,190	56,712	47,215	0	0	0
62308	06-0303370	04/01/2006	Connecticut General Life Insurance Company	CT	CO/G	FA	0	365,990,076	0	3,021,245	0	0
62308	06-0303370	04/01/2006	Connecticut General Life Insurance Company	CT	MCO/G	FA	0	0	0	0	286,677	0
60186	36-2554642	06/01/2006	Everlake Life Insurance Company	IL	CO/I	VA	0	1,266,592,102	3,010,955	0	0	0
60704	94-1516991	06/01/2006	Wilton Reassurance Life Company of New York	NY	CO/I	VA	0	152,596,032	2,873,276	0	0	0
86630	06-1241288	12/31/2015	Fortitude Life Insurance and Annuity Company	AZ	CO/I	VA	0	104,526,794	9,777,819	3,970	0	0
0899999. General Account - U.S. Non-Affiliates							105,378,131,262	18,895,910,422	670,555,072	161,938,595	742,258,437	0
00000	AA-1780118	04/10/2006	SCOR Life Ireland, DAC	IRL	YRT/I	XXXLO	16,761,218,000	43,928,526	28,270,775	3,188,974	0	0
00000	AA-1780118	11/01/2012	SCOR Life Ireland, DAC	IRL	YRT/I	XXXLO	1,298,888,000	2,922,986	1,880,463	440,922	0	0
00000	AA-1560071	10/09/1990	RBC Life Ins Co	CAN	YRT/I	OL	3,665,985	464,826	454,185	0	0	0
00000	AA-1120119	05/17/2011	Rothesay Life Limited	GBR	CO/G	FA	0	4,908,482	7,080,572	580,046	0	0

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Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
00000	AA-1120119	10/31/2011	Rothesay Life Limited	GBR	CO/G	FA	0	8,811,195	33,281,387	2,991,124	0	0
00000	AA-3191211	11/30/2011	Axia Insurance LTD.	BMU	CO/G	FA	0	20,456,205	32,768,033	5,104,700	0	0
00000	AA-1120119	01/26/2012	Rothesay Life Limited	GBR	CO/G	FA	0	9,395,814	20,095,211	1,659,107	0	0
00000	00-0000000	07/04/2014	BTPSI (No 1) IC Limited	GBR	CO/G	FA	0	2,728,777	1,090,767,223	178,824,177	0	0
00000	AA-1120119	07/30/2014	Rothesay Life Limited	GBR	CO/G	FA	0	19,925,232	94,652,945	5,008,196	0	0
00000	AA-1120101	10/24/2014	Legal & General Pensions Limited	GBR	CO/G	FA	0	20,132,413	56,537,348	14,838,116	0	0
00000	AA-1120119	12/16/2014	Rothesay Life Limited	GBR	CO/G	FA	0	1,662,113	14,669,291	1,244,548	0	0
00000	AA-1120110	04/27/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	1,129,921	6,157,072	2,541,681	0	0
00000	AA-1120110	06/26/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	12,432,530	88,626,448	16,255,158	0	0
00000	AA-1120101	06/29/2015	Legal & General Pensions Limited	GBR	CO/G	FA	0	8,434,299	121,986,667	19,113,722	0	0
00000	AA-1120101	04/21/2016	Legal & General Pensions Limited	GBR	CO/G	FA	0	2,810,365	16,012,818	2,563,632	0	0
00000	AA-1120110	06/09/2016	Pension Insurance Corporation	GBR	CO/G	FA	0	9,701,252	49,674,669	8,272,580	0	0
00000	AA-1120101	08/08/2016	Legal & General Pensions Limited	GBR	CO/G	FA	0	5,317,801	28,856,877	4,559,113	0	0
00000	AA-1120101	10/13/2016	Legal & General Pensions Limited	GBR	CO/G	FA	0	3,257,953	14,282,198	2,290,427	0	0
00000	AA-1121225	02/08/2017	Prudential Assurance Company Limited	GBR	CO/G	FA	0	4,469,360	36,953,037	5,804,211	0	0
00000	AA-1120119	03/09/2017	Rothesay Life Limited	GBR	CO/G	FA	0	3,930,556	46,597,727	3,951,755	0	0
00000	AA-1120110	06/12/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	2,344,887	8,101,912	1,453,667	0	0
00000	00-0000000	07/27/2017	Captive Fission Beta IC Limited	GGY	CO/G	FA	0	13,514,396	106,112,423	26,362,078	0	0
00000	AA-1120110	10/30/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	3,971,589	46,266,658	10,876,885	0	0
00000	AA-1120101	12/20/2017	Legal & General Pensions Limited	GBR	CO/G	FA	0	2,501,628	34,910,192	5,874,167	0	0
00000	AA-1120108	12/20/2017	Scottish Widows Limited	GBR	CO/G	FA	0	4,056,501	103,964,570	20,281,958	0	0
00000	AA-1120110	12/19/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	755,857	8,550,060	1,823,951	0	0
00000	AA-1120110	05/01/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	4,954,878	46,390,254	10,868,368	0	0
00000	AA-1120110	06/30/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	1,403,074	14,291,998	3,320,646	0	0
00000	AA-1120034	06/29/2018	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	5,830,500	56,893,109	8,887,894	0	0
00000	AA-1120110	08/30/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	7,344,271	67,274,786	15,767,115	0	0
00000	AA-1120108	09/28/2018	Scottish Widows Limited	GBR	CO/G	FA	0	7,383,848	52,312,464	8,160,161	0	0
00000	AA-1120108	10/11/2018	Scottish Widows Limited	GBR	CO/G	FA	0	1,999,838	7,532,153	1,267,470	0	0
00000	AA-1120101	11/30/2018	Legal & General Pensions Limited	GBR	CO/G	FA	0	1,689,214	17,371,857	2,817,494	0	0
00000	AA-1120108	12/11/2018	Scottish Widows Limited	GBR	CO/G	FA	0	1,229,785	20,449,869	3,003,190	0	0
00000	AA-1120101	12/20/2018	Legal & General Pensions Limited	GBR	CO/G	FA	0	0	4,348,302	685,523	0	0
00000	AA-1120110	12/31/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	3,176,437	35,249,749	8,188,909	0	0
00000	AA-1120110	02/27/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	2,026,586	25,440,841	9,868,448	0	0
00000	AA-1120101	03/29/2019	Legal & General Pensions Limited	GBR	CO/G	FA	0	1,551,512	4,715,427	751,162	0	0
00000	AA-1120101	04/12/2019	Legal & General Pensions Limited	GBR	CO/G	FA	0	2,853,941	32,506,948	5,082,589	0	0
00000	AA-1120110	04/12/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	4,931,905	55,932,674	21,842,988	0	0
00000	AA-1122016	04/12/2019	Phoenix Life Limited	GBR	CO/G	FA	0	2,338,006	28,737,635	4,382,171	0	0
00000	AA-1124114	06/26/2019	HSBC Bank (UK)	GBR	CO/G	FA	0	53,180,830	347,157,285	56,427,640	0	0
00000	AA-1120101	06/30/2019	Legal & General Pensions Limited	GBR	CO/G	FA	0	7,469,907	77,659,827	18,302,269	0	0
00000	AA-1120110	06/30/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	442,409	7,070,403	1,531,830	0	0
00000	AA-1120119	09/06/2019	Rothesay Life Limited	GBR	CO/G	FA	0	7,999,663	105,360,339	8,250,897	0	0
00000	AA-1120110	12/01/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	699,743	9,408,975	2,193,304	0	0
00000	AA-1120119	12/17/2019	Rothesay Life Limited	GBR	CO/G	FA	0	8,826,311	149,031,403	12,325,307	0	0
00000	AA-1120101	12/19/2019	Legal & General Pensions Limited	GBR	CO/G	FA	0	240,128	4,529,152	709,352	0	0
00000	AA-1120110	05/29/2020	Pension Insurance Corporation	GBR	CO/G	FA	0	965,951	20,528,110	7,979,601	0	0
00000	AA-1120101	06/01/2020	Legal & General Pensions Limited	GBR	CO/G	FA	0	1,191,599	24,812,073	3,830,556	0	0
00000	AA-1120110	06/30/2020	Pension Insurance Corporation	GBR	CO/G	FA	0	1,861,186	36,455,778	8,466,172	0	0
00000	AA-1122016	10/30/2020	Phoenix Life Limited	GBR	CO/G	FA	0	639,039	16,911,800	2,632,864	0	0
00000	AA-1120110	12/16/2020	Pension Insurance Corporation	GBR	CO/G	FA	0	596,405	14,652,435	3,415,440	0	0
00000	AA-1120108	12/16/2020	Scottish Widows Limited	GBR	CO/G	FA	0	1,470,127	50,371,818	6,629,426	0	0
00000	AA-1120034	12/22/2020	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	212,744	5,767,284	890,063	0	0
00000	AA-1124126	03/25/2021	Zurich GSG Limited	GBR	CO/G	FA	0	10,193,107	268,939,459	42,753,801	0	0
00000	AA-1120034	09/29/2021	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	610,949	22,507,731	3,570,592	0	0
00000	AA-1120101	12/17/2020	Legal & General Pensions Limited	GBR	CO/G	FA	0	772,804	21,044,763	3,250,750	0	0
00000	AA-1120101	12/17/2020	Legal & General Pensions Limited	GBR	CO/G	FA	0	1,255,405	27,417,092	4,296,370	0	0
00000	AA-1120101	12/17/2020	Legal & General Pensions Limited	GBR	CO/G	FA	0	801,344	24,619,042	3,802,549	0	0
00000	AA-1120101	06/28/2021	Legal & General Pensions Limited	GBR	CO/G	FA	0	492,818	14,718,183	2,270,783	0	0
00000	AA-1120034	06/25/2020	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	290,695,780	0	3,907,372	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
00000	AA-1120034	12/07/2020	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	324,638,552	0	3,066,191	0	0
00000	AA-1120034	09/23/2021	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	917,105,608	0	11,222,746	0	0
00000	AA-1122016	12/13/2021	Phoenix Life Limited	GBR	CO/G	FA	0	207,317,451	0	1,597,121	0	0
00000	AA-1120101	12/16/2021	Legal & General Pensions Limited	GBR	CO/G	FA	0	582,366	25,609,982	3,967,656	0	0
00000	AA-1120034	12/16/2021	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	645,365	31,907,526	5,494,170	0	0
00000	AA-1120034	12/16/2021	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	163,418	9,712,141	1,525,120	0	0
00000	AA-1120110	12/16/2021	Pension Insurance Corporation	GBR	CO/G	FA	0	342,600	18,925,607	4,436,651	0	0
00000	AA-1120034	06/24/2022	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	66,913	3,818,718	1,192,688	0	0
00000	AA-1122016	06/29/2022	Phoenix Life Limited	GBR	CO/G	FA	0	186,696	7,954,849	2,482,537	0	0
00000	AA-1120110	06/29/2022	Pension Insurance Corporation	GBR	CO/G	FA	0	415,396	17,866,791	13,880,753	0	0
00000	AA-1120101	06/30/2022	Legal & General Pensions Limited	GBR	CO/G	FA	0	117,149	5,045,643	1,567,119	0	0
00000	AA-1124126	08/01/2022	Zurich GSG Limited	GBR	CO/G	FA	0	178,866	11,799,548	8,889,009	0	0
00000	AA-1120034	09/28/2022	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	112,820	5,912,970	3,738,854	0	0
00000	AA-8310020	12/16/2022	Barclays' Retirement Fund	GBR	CO/G	FA	0	6,572,986	0	0	0	0
00000	AA-3190915	05/10/2019	Northstar Group (Bermuda) Limited	BMU	YRT/I	XXXLO	93,297,400	0	294,728	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates							18,157,069,385	2,111,743,694	3,954,770,282	711,296,576	0	0
1099999. Total General Account - Non-Affiliates							123,535,200,647	21,007,654,116	4,625,325,354	873,235,171	742,258,437	0
1199999. Total General Account							1,000,414,310,009	55,887,227,585	11,915,328,273	1,825,704,498	742,258,437	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	MCO/I	VA	0	0	0	0	8,922,468,075	0
1399999. Separate Accounts - U.S. Affiliates - Other							0	0	0	0	8,922,468,075	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	8,922,468,075	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	8,922,468,075	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OL	34,744,119,000	0	180,313,333	55,575,364	5,705,110,905	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	MCO/I	OL	3,879,153,000	0	23,058,792	17,575,650	973,261,973	0
62308	06-0303370	12/01/2004	Connecticut General Life Insurance Company	CT	CO/G	OA	0	12,582,206	0	0	0	0
62308	06-0303370	01/01/2005	Connecticut General Life Insurance Company	CT	CO/G	OA	0	22,103,445	0	0	0	0
60186	36-2554642	06/01/2006	Everlake Life Insurance Company	IL	MCO/I	VA	0	0	1,702,001	0	2,311,021,932	0
60704	94-1516991	06/01/2006	Wilton Reassurance Life Company of New York	NY	MCO/I	VA	0	0	299,694	0	200,992,675	0
86630	06-1241288	12/31/2015	Fortitude Life Insurance and Annuity Company	AZ	MCO/I	VA	0	0	0	0	2,072,039,193	0
1999999. Separate Accounts - U.S. Non-Affiliates							38,623,272,000	34,685,651	205,373,820	73,151,014	11,262,426,678	0
2199999. Total Separate Accounts - Non-Affiliates							38,623,272,000	34,685,651	205,373,820	73,151,014	11,262,426,678	0
2299999. Total Separate Accounts							38,623,272,000	34,685,651	205,373,820	73,151,014	20,184,894,753	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							874,895,558,228	22,621,251,581	3,339,720,690	852,412,651	20,927,153,190	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							164,142,023,781	33,300,661,655	8,780,981,403	1,046,442,861	0	0
9999999 - Totals							1,039,037,582,009	55,921,913,236	12,120,702,093	1,898,855,512	20,927,153,190	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
62863	36-3421358	01/01/2021	Trustmark Life Insurance Company	IL	QA/G	A	48,455	0	0	0	0	0
0899999. U.S. Non-Affiliates							48,455	0	0	0	0	0
1099999. Total - Non-Affiliates							48,455	0	0	0	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							48,455	0	0	0	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							48,455	0	0	0	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	35,337,837	90,755,558
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	5,660,837	6,004,960
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	0	270,992,563
0299999. Life and Annuity - U.S. Affiliates - Other					40,998,674	367,753,081
0399999. Total Life and Annuity - U.S. Affiliates					40,998,674	367,753,081
00000	AA-3191481	10/01/2021	Lotus Reinsurance Company	BMU	110,106,790	43,283,291
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	0	1,672,474
0599999. Life and Annuity - Non-U.S. Affiliates - Other					110,106,790	44,955,765
0699999. Total Life and Annuity - Non-U.S. Affiliates					110,106,790	44,955,765
0799999. Total Life and Annuity - Affiliates					151,105,464	412,708,846
62510	42-1468417	04/01/2021	Equitrust Life Insurance Company	AZ	0	41,456
00000	83-3747089	01/01/2019	Eureka One, IC	DC	1,411,500	2,574,275
00000	83-3747089	01/01/2019	Eureka One, IC	DC	8,443,300	8,693,981
65838	01-0233346	01/01/2021	John Hancock Life Insurance Company (USA)	MI	211,263	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	92,000	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	11,789,150	8,007,272
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	MO	7,420,732	1,353,840
00000	00-0000000	09/29/1965	6 Reinsurers of Servicemembers' Group Life Insurance	NJ	(10,151,789)	194,971,642
80659	82-4533188	04/01/2018	Canada Life Assurance Company	MI	1,122,885	0
80659	82-4533188	01/01/1986	Canada Life Assurance Company	MI	0	1,161
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	0	534
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	0	7,144
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	0	43,694
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	0	14,776
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	0	47,928
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	0	114,599
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	0	1,474,377
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	0	71
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	0	433
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	0	27
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	15
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	9
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	0	3,400
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	435
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	104
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	0	1,472
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	12
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	9
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	0	14
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	207
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	701
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	0	6,418
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	196,756	299,933
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	145
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company	IN	0	456
65676	35-0472300	04/15/1982	Lincoln National Life Insurance Company	IN	0	53
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company	IN	0	1,280
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	5,959,252
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	6,517
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	2,120
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	8,892
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	82
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	0	17,800
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company	IN	0	304,508
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company	IN	0	256,829
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company	IN	407,726	513,692
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company	IN	475,098	125,565
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	16,513
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	58,405	188,423
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	3,355
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	17,615
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	24,958
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	0	31
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	0	2,646
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	0	281,094
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	0	71,750
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	0	62,809
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	4,915
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	146,742	127,417
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	52,996
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	0	3,710
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	20,336	1,307,325
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	0	11,680
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	43,049	77,733
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	15,372
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	49,620
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	40
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	227
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	36
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	0	22,914
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	84
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	0	4
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	0	540
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	50,428	19,724
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	20,549
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	2,761
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	447
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	85
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	3,389
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	6,440
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	9,694
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	695
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	484,538
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	12,429
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	8,295
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	10,075
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	12,329
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	2,191,854
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	31,887
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	0	2,696
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	0	6,605
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	3,112
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	120,014	597,987
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	11,680
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	5,635	77,733

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Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	5,124
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	220,113	159,045
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	15,797
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	989,576
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	15,150
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	68,787
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	0	2,819
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	0	29,074
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	655,960
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	750
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	30,315
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	882,022
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	0	55
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	0	8,827
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	397,252
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	1,003
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	0	94,213
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	2,458
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	73,371	64,365
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	35,331
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	815	72,654
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	485,610	363,141
87572	23-2038295	07/11/2005	Scottish Re US, Inc.	DE	0	169,795
88340	59-2859797	10/01/1996	Hannover Life Reassurance Company of America	FL	0	338,931
88340	59-2859797	07/01/1997	Hannover Life Reassurance Company of America	FL	0	10,222
88340	59-2859797	10/15/1999	Hannover Life Reassurance Company of America	FL	0	635,997
88340	59-2859797	06/15/2001	Hannover Life Reassurance Company of America	FL	0	13,211
88340	59-2859797	06/15/2001	Hannover Life Reassurance Company of America	FL	0	94,213
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	73,371	521,506
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	99,679	34,435
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	0	16,016
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	1,368,395	2,477,737
88340	59-2859797	01/01/2003	Hannover Life Reassurance Company of America	FL	0	17,925
88340	59-2859797	01/01/2003	Hannover Life Reassurance Company of America	FL	267,713	195,978
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	0	3,267
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	435,202	377,709
88340	59-2859797	02/13/2004	Hannover Life Reassurance Company of America	FL	0	208,115
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	0	5
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	0	4
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	0	1,960
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	0	3
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	0	35
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	0	14
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	69
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	4
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	0	135
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	59
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	25
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	9
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	15
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	6
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	0	2,689
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	0	12
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	0	62
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	8,159
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	1,660
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	7,568
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	71
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	19
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	652
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	118
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	0	140
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	0	83
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	0	3,628
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	0	250
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	0	50
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	0	204
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	0	1
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	0	2,697
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	0	11,537
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	462,322	808,901
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	0	5,724
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	0	178,561
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	339,355	88,412
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	19,469	62,810
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	0	6,605
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	199,358	70,669
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	5,755
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	146,742	442,328
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	4,386
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	31,600	1,756,603
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	0	40,882
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	534,977	272,066
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	277,490	15,972
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	909,685	1,073,075
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	21,921
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	154,156
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	30,832
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	106,326
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	0	517,714
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	3,157,328	6,246,923
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	0	35
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	751
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	0	1,914
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	962,680
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	27,108
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	9,434
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	0	254,307
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	0	5,969
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	0	3,127
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	0	10,551
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	6,907
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	657,882
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	0	85,406
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	0	76

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Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	0	5,964
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	0	2,499
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	0	3,380
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	73,371	107,952
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	0	1,125,604
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	407,974	936,663
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	953,631	5,399,424
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	1,189,611	1,658,545
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	0	46,898
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	696,950	2,658,560
86258	13-2572994	01/01/2005	General Re Life Corp	CT	249,975	148,040
88340	59-2859797	05/01/2010	Hannover Life Reassurance Company of America	FL	71,565	207,089
88340	59-2859797	05/01/2012	Hannover Life Reassurance Company of America	FL	0	57,990
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	0	746
88340	59-2859797	01/01/2016	Hannover Life Reassurance Company of America	FL	1,807,565	4,816,506
88340	59-2859797	07/01/2016	Hannover Life Reassurance Company of America	FL	287,497	1,815,631
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	68,520	51,556
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	0	1,619,842
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	0	610,367
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	20,000	15,402
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	57,425	84,194
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	0	308,652
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	63,496	206,282
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	1,107,796	3,086,614
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	2,607,092	6,696,586
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	0	216,317
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	8,863,337	2,193,339
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	0	135,331
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	10,252	827,058
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	0	101,425
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	7,380,558	22,940,115
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	570,798	328,229
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	2,110,858	13,954,935
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	86,695	1,400,934
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	0	626
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	0	104,805
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	535,977	146,929
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	0	354,799
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	2,390,793	1,850,334
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	1,478,831	2,704,009
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	340,000	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	4,173,288	9,426,727
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	0	827
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	5,540,899	1,687,965
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	800,026	1,277,559
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	7,247,619	12,976,952
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	0	577,408
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	346,314	504,223
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	558,284	939,429
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	900,490	2,982,836
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	0	243,119
64688	75-6020048	10/01/2013	SCOR Global Life Americas Reinsurance Company	DE	0	36,268
64688	75-6020048	11/01/2007	SCOR Global Life Americas Reinsurance Company	DE	2,986,000	2,669,585
64688	75-6020048	04/27/2009	SCOR Global Life Americas Reinsurance Company	DE	64,786	175,770
64688	75-6020048	05/01/2008	SCOR Global Life Americas Reinsurance Company	DE	0	27,268
64688	75-6020048	05/01/2013	SCOR Global Life Americas Reinsurance Company	DE	400,564	1,635,177
64688	75-6020048	07/18/2011	SCOR Global Life Americas Reinsurance Company	DE	4,784,917	17,073,192
64688	75-6020048	09/17/2007	SCOR Global Life Americas Reinsurance Company	DE	50,000	125,147
87017	62-1003368	11/01/2007	SCOR Global Life Reinsurance Company of Delaware	DE	0	12,225
87017	62-1003368	05/01/2008	SCOR Global Life Reinsurance Company of Delaware	DE	0	1,690
87017	62-1003368	05/12/2001	SCOR Global Life Reinsurance Company of Delaware	DE	0	3,656
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	1,164,212	1,325,418
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	1,230,000	236,255
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	0	66,541
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	2,004,026	11,183,851
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	86,695	1,031,218
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	0	11,806
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	0	427
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	60,000	26,439
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	90,480	84,194
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	105,021	308,652
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	215,221	1,553,377
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	279,122	252,766
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	40,000	44,854
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	20,900,808	36,701,537
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	2,485,342	312,635
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	500,166	2,333,132
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	0	7,313
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	2,241,520	7,603,806
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	0	170,388
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	0	115,500
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	20,000	15,402
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	57,436	84,197
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Company	NY	0	308,585
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	0	18,485
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Company	NY	0	54
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	0	10,967
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	0	150,007
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	0	499,975
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	0	93,084
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	1,620,573	4,465,142
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	5,420,438	1,613,847
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	2,732,772	5,895,326
80659	82-4533188	06/15/2015	Canada Life Assurance Company	MI	86,695	1,054,665
80659	82-4533188	07/01/2016	Canada Life Assurance Company	MI	122,500	2,489,413
0899999. Life and Annuity - U.S. Non-Affiliates					133,712,606	465,079,879
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	24,376	110,492
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	KOR	1,988,273	142,955
00000	AA-5420050	05/01/2012	Korean Reinsurance Company	KOR	1,079,999	715,807
00000	AA-5420050	05/01/2013	Korean Reinsurance Company	KOR	376,764	1,024,808
00000	AA-5420050	07/15/2019	Korean Reinsurance Company	KOR	10,000	466,440
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	0	94,669
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	1,591,492	3,914,982
00000	AA-1461000	07/15/2019	Swiss Life Ltd	CHE	140,000	937,362
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	1,698,821	1,849,319

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	497,068	87,557
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	4,076,146	9,863,213
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	1,263,865	3,014,076
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda)	BMU	0	37,330
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda)	BMU	0	3,962
00000	CR-3191255	01/01/2021	Hannover Life Reassurance Company of America	BMU	684,362	0
0999999. Life and Annuity - Non-U.S. Non-Affiliates					13,431,166	22,262,972
1099999. Total Life and Annuity - Non-Affiliates					147,143,772	487,342,851
1199999. Total Life and Annuity					298,249,236	900,051,697
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	30,952	8,102
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	115,350	0
62510	42-1468417	04/01/2021	Equitrust Life Insurance Company	AZ	0	6,920
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	107,733	13,387
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	105,190	41,934
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	34,174	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	24,469	469
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	1,560,986	386,533
23841	02-0172170	01/01/2005	New Hampshire Insurance Company	IL	1,500	0
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	423,619	74,075
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	6,651,151	1,648,273
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	129,695	3,232,058
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	77,380	20,256
67105	41-0451140	01/01/2005	ReliaStar Life Insurance Company	MN	1,875	0
93572	43-1235868	01/01/2011	Reinsurance Group of America, Inc.	MO	1,513,913	881,533
93572	43-1235868	01/01/1996	Reinsurance Group of America, Inc.	MO	75,398	0
19453	13-5616275	01/01/2006	Transatlantic Reinsurance Company	NY	525	0
21113	13-5459190	05/01/2021	United States Fire Insurance Company	DE	37,840	131,006
97071	13-3126819	01/01/2010	SCOR Global Life USA Reinsurance Company	DE	1,138,432	310,061
16535	36-4233459	01/01/2011	Zurich American Insurance Company	NY	980,426	488,561
20583	13-1290712	01/01/2017	XL Reinsurance America Inc	NY	46,428	12,154
97055	59-2213662	01/01/2005	The MEGA Life & Health Insurance Company	TX	1,875	0
82627	06-0839705	05/01/2022	Swiss Re Life and Health America, Inc.	MO	200	160,342
66346	58-0828824	05/01/2021	Munich American Reassurance Company	GA	200	160,341
65056	38-1659835	07/01/1999	Jackson National Life Insurance Company	MI	0	209,329
1999999. Accident and Health - U.S. Non-Affiliates					13,059,311	7,785,334
00000	AA-1127200	11/01/2010	Lloyd's Syndicate number 1200	GBR	0	59
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	0	12
00000	AA-1120102	05/01/2020	Lloyd's Syndicate number 1458	GBR	0	8
00000	AA-1127861	01/01/2020	Lloyd's Syndicate number 1861	GBR	53,779	5,162
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	0	114
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	0	75
00000	AA-1120186	05/01/2020	Lloyd's Syndicate number 1947	GBR	0	12
00000	AA-1128001	11/01/2010	Lloyd's Syndicate number 2001	GBR	0	52
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	0	79
00000	AA-1126033	11/01/2010	Lloyd's Syndicate number 33	GBR	0	115
00000	AA-1120055	11/01/2010	Lloyd's Syndicate number 3623	GBR	0	155
00000	AA-1120055	01/01/2014	Lloyd's Syndicate number 3623	GBR	221,671	101,593
00000	AA-1120116	01/01/2019	Lloyd's Syndicate number 3902	GBR	217,134	153,831
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	0	98
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	0	29
00000	AA-1126004	01/01/2019	Lloyd's Syndicate number 4444	GBR	253,900	246,623
00000	AA-1126004	05/01/2019	Lloyd's Syndicate number 4444	GBR	0	214
00000	AA-1126510	01/01/2018	Lloyd's Syndicate number 510	GBR	396,564	68,871
00000	AA-1126510	11/01/2010	Lloyd's Syndicate number 510	GBR	0	262
00000	AA-1126566	05/01/2021	Lloyd's Syndicate number 566	GBR	52,866	95,221
00000	AA-1126566	05/01/2020	Lloyd's Syndicate number 566	GBR	0	24
00000	AA-1120181	05/01/2019	Lloyd's Syndicate number 5886	GBR	0	4
00000	AA-1440076	01/01/2005	Sirius International Insurance Corporation	SWE	1,500	0
2099999. Accident and Health - Non-U.S. Non-Affiliates					1,197,414	672,613
2199999. Total Accident and Health - Non-Affiliates					14,256,725	8,457,947
2299999. Total Accident and Health					14,256,725	8,457,947
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					187,770,591	840,618,294
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					124,735,370	67,891,350
9999999 Totals - Life, Annuity and Accident and Health					312,505,961	908,509,644

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	32,166,530,000	11,562,465,269	10,918,703,307	317,300,395	0	0	0	0
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	4,503,492,000	1,531,086,438	1,432,852,529	43,039,729	0	0	0	0
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	COMB/I	OL	71,631,150,409	47,954,728,772	49,137,085,381	1,691,668,400	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							108,301,172,409	61,048,280,479	61,488,641,217	2,052,008,524	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							108,301,172,409	61,048,280,479	61,488,641,217	2,052,008,524	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							108,301,172,409	61,048,280,479	61,488,641,217	2,052,008,524	0	0	0	0
80659	82-4533188	01/01/1986	Canada Life Assurance Company	MI	YRT/I	OL	1,451,000	19,332	23,484	25,801	0	0	0	0
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	667,000	7,900	7,187	7,183	0	0	0	0
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	0	0	74,008	(26,948)	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	0	0	9,734	(4,630)	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	8,931,000	668,854	845,671	623,672	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	1,822,000	77,729	104,605	69,132	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	52,796,000	1,889,733	1,772,177	1,628,564	0	0	0	0
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	18,469,000	97,103	87,780	89,036	0	0	0	0
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	59,910,000	866,483	813,703	676,173	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	9,420,000	9,680	13,400	127,550	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	90,218,000	63,082	63,915	529,289	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	27,647,000	5,133	4,602	41,335	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	168,931,000	115,666	110,050	1,045,870	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	663,685,000	676,942	637,279	5,924,412	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	248,829,000	170,076	155,961	1,757,554	0	0	0	0
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	YRT/I	OL	89,000	3,276	2,976	5,815	0	0	0	0
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	YRT/I	OL	541,000	23,173	21,173	35,316	0	0	0	0
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	34,000	182	168	578	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	18,000	125	113	179	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	11,000	1,232	1,164	1,364	0	0	0	0
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	YRT/I	OL	4,251,000	104,499	104,373	154,256	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	544,000	12,712	11,410	20,922	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	130,000	3,212	1,487	8,060	0	0	0	0
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	YRT/I	OL	1,841,000	146,604	177,263	146,880	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	15,000	100	90	143	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	11,000	1,232	1,164	1,364	0	0	0	0
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	YRT/I	OL	17,000	526	485	813	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	259,000	6,274	5,678	10,367	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	876,000	15,489	28,302	7,802	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	OL	842,000	168	154	1,881	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	7,181,000	22,532	32,491	238,843	0	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	YRT/I	OL	71,927,000	167,297	216,928	3,631,401	0	0	0	0
65676	35-0472300	08/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	OL	181,000	8,761	7,408	12,295	0	0	0	0
65676	35-0472300	10/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	OL	570,000	7,090	7,013	7,177	0	0	0	0
65676	35-0472300	04/15/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	66,000	9,923	8,978	13,412	0	0	0	0
65676	35-0472300	01/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,600,000	20,126	24,203	27,765	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	3,932,000	645,317	1,052,565	857,219	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	8,146,000	695,757	614,865	876,117	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,650,000	59,236	102,657	(729)	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	11,115,000	444,291	442,918	348,697	0	0	0	0
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	102,000	3,114	2,988	3,173	0	0	0	0
65676	35-0472300	01/01/1995	The Lincoln National Life Insurance Company	IN	YRT/I	OL	22,250,000	534,634	545,885	566,911	0	0	0	0
65676	35-0472300	10/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	380,635,000	8,172,116	7,628,733	5,696,737	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	9,147,000	209,280	209,290	150,181	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	10,000	893	818	1,006	0	0	0	0
65676	35-0472300	10/15/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	91,909,000	2,257,577	2,226,156	1,509,290	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	17,072,000	176,688	161,428	140,420	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	293,000	5,818	5,336	3,757	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	AXXX	1,325,000	26,555	24,364	19,008	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	455,196,000	3,090,155	6,989,367	2,171,974	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	45,873,000	1,016,933	1,000,391	765,635	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	20,642,000	653,399	573,067	289,945	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	4,194,000	200,000	203,816	298,442	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	22,019,000	763,390	706,461	888,004	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	31,198,000	666,808	582,963	760,872	0	0	0	0
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	CO/I	OL	38,000	2,267	1,727	2,939	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	OL	3,085,000	45,911	44,868	48,840	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	AXXX	223,000	9,960	9,082	10,162	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	OL	115,767,000	2,196,772	2,283,965	1,310,042	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,058,000	8,277	7,512	7,721	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	AXXX	597,000	11,304	35,496	(7,190)	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	OL	9,785,000	101,199	92,346	75,263	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXLO	167,000	3,325	3,049	2,010	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	AXXX	676,000	14,915	13,681	9,918	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	CO/I	XXXL	260,676,000	1,775,065	4,014,424	1,213,551	0	0	0	0
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	YRT/I	OL	15,291,000	339,021	333,493	230,310	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	6,144,000	44,362	36,900	16,827	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	159,272,000	1,002,312	805,114	422,725	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	66,245,000	1,745,129	1,514,954	576,283	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	4,637,000	480,386	368,769	409,957	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	212,023,000	7,035,817	6,883,870	5,293,069	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	143,000	1,751	1,581	1,175	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	1,787,000	39,494	37,776	47,186	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	31,316,000	437,260	415,090	535,363	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	7,000	223	202	257	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXLO	19,215,000	102,716	92,610	82,514	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXLO	62,025,000	907,065	850,765	687,472	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	50,000	1,317	1,197	2,363	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	284,000	13,168	13,651	21,552	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	45,000	1,208	1,052	2,388	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	7,337,000	128,780	137,334	179,761	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	AXXX	188,000	2,083	1,911	3,476	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	0	0	2,717	(1,808)	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	104,000	6,526	5,902	10,092	0	0	0	0
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	YRT/I	OL	30,000	13	12	49	0	0	0	0
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	YRT/I	OL	675,000	13,923	14,166	19,138	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	24,656,000	887,488	833,801	1,154,992	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	25,687,000	756,747	726,837	835,915	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	3,451,000	87,797	73,023	100,267	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	559,000	12,894	11,687	21,250	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	106,000	1,443	1,045	2,886	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	4,236,000	178,566	173,345	152,287	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	8,051,000	269,409	276,321	110,792	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	12,117,000	833,176	685,718	921,495	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	869,000	10,019	9,270	12,110	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	8,130,000	292,938	287,403	334,766	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	15,536,000	630,408	987,764	920,361	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	10,369,000	130,843	113,761	333,693	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	12,593,000	345,843	331,629	307,678	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	15,411,000	612,344	569,621	840,475	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	167,654,000	5,921,850	6,081,527	3,229,313	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	39,858,000	1,088,944	1,073,938	695,592	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	40,000	19,396	18,694	11,811	0	0	0	0
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	YRT/I	OL	8,257,000	274,115	240,509	107,725	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	3,891,000	221,964	175,861	183,545	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	192,131,000	4,669,267	4,513,947	3,517,124	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	667,000	15,551	14,177	13,378	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	1,787,000	39,494	37,776	38,009	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	31,316,000	437,254	415,084	431,519	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	7,000	223	202	207	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	6,406,000	32,111	26,311	13,271	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	197,375,000	1,198,284	986,971	744,786	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	AXXX	1,432,000	12,102	9,986	1,686	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	88,000	5,995	28,040	(5,464)	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	19,659,000	781,970	1,294,889	607,148	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	4,155,000	243,091	344,379	254,373	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	172,491,000	6,051,988	6,013,659	5,034,083	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	18,937,000	97,271	87,917	88,385	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	888,000	3,822	3,140	1,474	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	85,096,000	1,990,851	1,831,016	1,722,312	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	3,519,000	69,743	69,719	52,186	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	5,000	446	409	410	0	0	0	0
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	2,743,000	42,351	45,701	23,703	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	37,738,000	14,472	13,442	84,147	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	367,354,000	241,834	233,863	1,452,842	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	366,453,000	185,428	162,575	1,263,627	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	10,711,000	30,845	27,911	32,393	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	433,078,000	11,429,356	10,555,376	1,030,319	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	244,000	137	131	141	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	2,597,533,000	63,748,011	60,970,122	4,538,073	0	0	0	0
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	68,000	2,105	1,940	3,253	0	0	0	0
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	11,034,000	94,938	121,172	56,917	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	30,030,000	492,905	622,510	257,649	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,254,000	32,825	29,717	13,253	0	0	0	0
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	22,936,000	508,467	500,197	323,909	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	3,073,000	22,197	18,450	7,434	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	80,456,000	692,250	581,882	354,881	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	44,163,000	1,062,159	919,452	367,532	0	0	0	0
88340	59-2859797	10/01/1996	Hannover Life Reassurance Company of America	FL	YRT/I	OL	423,664,000	11,059,945	10,439,304	4,820,828	0	0	0	0
88340	59-2859797	07/01/1997	Hannover Life Reassurance Company of America	FL	YRT/I	OL	12,770,000	442,208	411,103	282,517	0	0	0	0
88340	59-2859797	07/01/1997	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	7,000	669	613	585	0	0	0	0
88340	59-2859797	10/15/1999	Hannover Life Reassurance Company of America	FL	YRT/I	OL	87,520,000	2,926,777	3,017,905	1,559,547	0	0	0	0
88340	59-2859797	06/15/2001	Hannover Life Reassurance Company of America	FL	YRT/I	OL	16,513,000	548,229	481,017	202,950	0	0	0	0
88340	59-2859797	06/15/2001	Hannover Life Reassurance Company of America	FL	YRT/I	OL	22,936,000	508,467	500,197	339,162	0	0	0	0
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	YRT/I	OL	39,820,000	636,503	601,685	196,172	0	0	0	0
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	YRT/I	OL	43,044,000	1,087,013	942,518	394,803	0	0	0	0
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	OTH/I	AXXX	20,019,000	9,787,206	9,230,702	710,079	0	0	0	0
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	OTH/I	OL	108,000	3,263	2,843	1,862	0	0	0	0
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	OTH/I	AXXX	155,547,000	77,514,688	82,227,835	6,744,680	0	0	0	0
88340	59-2859797	01/01/2003	Hannover Life Reassurance Company of America	FL	OTH/I	AXXX	22,407,000	8,757,764	8,218,973	313,173	0	0	0	0
88340	59-2859797	01/01/2003	Hannover Life Reassurance Company of America	FL	OTH/I	AXXX	244,972,000	113,953,522	109,469,966	5,197,065	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	12,463,000	150,611	141,255	89,313	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	1,014,000	23,211	21,121	12,161	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	43,180,000	372,290	551,443	55,599	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	37,000	310	297	157	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	551,000	15,631	20,980	6,910	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	268,000	1,188	1,082	956	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	1,146,953,000	9,451,840	15,431,883	1,631,616	0	0	0	0
88340	59-2859797	02/13/2004	Hannover Life Reassurance Company of America	FL	OTH/I	OL	100,416,000	38,327,728	39,507,976	4,599,643	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,000	818	795	1,338	0	0	0	0
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,000	100	5,285	5,462	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,450,000	137,554	124,504	182,916	0	0	0	0
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,000	112	106	120	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	44,000	194	173	396	0	0	0	0
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	17,000	167	128	350	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	86,000	1,367	15,402	(2,348)	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,000	192	181	277	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	CO/I	OL	169,000	3,683	3,267	3,975	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	73,000	2,278	4,567	3,322	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	32,000	945	837	1,090	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	11,000	1,232	1,164	1,364	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	18,000	125	113	179	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,000	50	45	71	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	3,362,000	84,337	86,657	112,674	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,000	100	90	143	0	0	0	0
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	CO/I	OL	77,000	1,032	1,033	4,895	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	10,199,000	326,274	304,066	477,319	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,075,000	117,747	110,057	147,162	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	9,460,000	594,991	545,156	773,822	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	89,000	2,557	2,291	4,260	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	24,000	1,116	442	2,962	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	815,000	18,330	16,637	30,166	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	148,000	2,349	1,274	5,491	0	0	0	0
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	175,000	1,115	1,648	3,670	0	0	0	0
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	104,000	2,740	2,568	3,533	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,535,000	122,236	112,737	91,838	0	0	0	0
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	313,000	3,714	4,299	3,376	0	0	0	0
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	63,000	1,378	1,269	1,910	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	255,000	3,359	3,086	4,154	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,000	809	875	757	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	41,000	20,205	19,569	12,568	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,421,000	346,771	366,345	339,801	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	268,520,000	5,690,924	5,310,224	2,085,741	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,150,000	189,381	177,017	118,832	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	5,000	446	409	410	0	0	0	0
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	39,799,000	956,110	914,394	550,276	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	12,132,000	123,980	113,085	91,275	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	209,000	4,156	3,811	2,416	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	845,000	18,644	17,101	11,976	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	308,756,000	2,073,546	4,669,263	1,372,134	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,291,000	338,978	333,448	229,697	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	8,257,000	240,538	210,865	104,679	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	88,336,000	2,248,055	1,949,228	969,471	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,193,000	48,209	39,943	16,334	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	219,455,000	1,924,536	1,705,858	801,648	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	627,000	12,968	13,255	5,171	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,482,000	712,275	540,398	562,910	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	199,766,000	10,676,878	10,197,645	7,150,419	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	141,000	1,321	1,227	832	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,254,000	138,229	132,216	121,176	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	109,610,000	1,530,421	1,452,823	1,379,782	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	26,000	781	707	661	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,120,000	19,785	32,653	(1,631)	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	800,000	5,503	4,988	3,387	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	206,226,000	2,591,738	3,261,723	304,586	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	36,074,000	348,464	330,308	205,647	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	1,873,000	28,492	35,050	13,697	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	2,697,000	58,811	53,567	30,601	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	3,627,990,000	40,695,037	54,832,236	5,328,940	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	0	0	32,446	(13,632)	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	27,401,000	1,825,958	2,480,317	1,629,411	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,289,000	275,672	364,687	214,660	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	187,405,000	6,580,679	6,189,486	5,237,678	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	38,540,000	229,088	207,164	172,477	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	132,907,000	2,474,825	2,317,630	1,843,617	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	42,427,000	43,597	60,352	437,424	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	408,308,000	284,155	287,898	1,679,529	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	124,513,000	23,119	20,727	157,782	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	755,953,000	519,306	493,404	3,951,512	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	2,986,920,000	3,074,906	2,904,425	20,130,816	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,131,631,000	807,085	740,583	5,692,464	0	0	0	0
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	43,000	291	4,280	(1,703)	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	939,000	22,906	20,568	27,078	0	0	0	0
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	2,392,000	31,934	35,092	43,440	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	8,267,000	256,997	285,385	264,648	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	33,885,000	1,369,240	1,864,012	1,736,905	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	11,792,000	584,857	547,152	1,032,659	0	0	0	0
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	16,450,000	523,646	498,395	503,439	0	0	0	0
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	7,462,000	78,137	64,583	21,715	0	0	0	0
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	3,909,000	450,493	354,282	431,802	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	964,000	18,557	31,512	(5,524)	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	443,000	3,919	3,545	2,055	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	134,648,000	1,903,846	2,294,955	215,515	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	98,675,000	562,565	543,993	742,878	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	12,694,000	398,456	367,181	574,488	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	8,781,000	77,586	70,974	50,257	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,048,000	3,523	3,270	2,552	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	2,712,339,000	81,105,569	80,440,837	3,959,545	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	12,632,000	13,931	19,569	157,821	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	69,065,000	68,909	70,666	516,303	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,117,000	1,989	1,829	16,932	0	0	0	0
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	95,000	1,372	1,256	2,175	0	0	0	0
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	YRT/I	OL	7,455,000	90,516	128,537	113,835	0	0	0	0
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	YRT/I	OL	3,124,000	47,956	51,052	94,440	0	0	0	0
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	YRT/I	OL	4,224,000	118,581	122,936	101,826	0	0	0	0
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	134,940,000	1,981,741	1,776,659	894,950	0	0	0	0
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	159,600,000	6,847,068	6,616,408	5,583,109	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	OL	31,240,000	292,877	280,993	195,616	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	783,000	19,367	24,413	9,910	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	AXXX	2,247,000	47,046	42,770	24,670	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	CO/I	XXXL	3,114,956,000	35,969,935	47,895,788	4,637,877	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	OL	100,610,000	369,465	352,638	326,176	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	60,758,000	463,926	429,969	445,021	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	AXXX	40,786,000	874,854	793,850	1,179,304	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	CO/I	XXXL	33,320,783,000	849,892,638	861,602,795	49,910,514	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	OL	217,897,000	160,837	153,017	1,325,800	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	697,498,000	813,506	760,815	6,656,062	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	AXXX	47,580,000	76,954	77,885	664,380	0	0	0	0
62510	42-1468417	04/01/2021	Equitrust Life Insurance Company	AZ	COFW/G	OL	451,311,250	0	0	582,704	0	0	0	43,977
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	OTH/G	OL	8,301	7,322	7,200	0	0	0	0	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	OTH/G	OL	11,315	10,732	10,402	0	0	0	0	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	2,835	0	0	0	0
65838	01-0233346	04/01/2020	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	(968)	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	685	0	0	0	0
65838	01-0233346	12/01/2022	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	2,896	0	0	0	0
65838	01-0233346	01/01/2021	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	87,766,675	0	0	162,552	0	0	63,537	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	2,719,650	1,650,718	1,716,366	0	0	0	0	477,131
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	OTH/G	OL	0	0	0	14,957,946	0	0	0	0
80659	82-4533188	04/01/2018	Canada Life Assurance Company	MI	YRT/G	OL	578,266,426,183	0	0	1,050,475,452	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	NJ	OTH/G	OL	0	0	0	895,738,828	0	0	0	0
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXL0	124,633,667	922,292	695,086	732,454	0	0	0	0
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXL0	9,392,290,483	25,017,469	23,651,585	14,227,047	0	0	0	0
86258	13-2572994	12/03/1997	General Re Life Corporation	CT	YRT/I	OL	4,075,767	0	0	978,579	0	0	0	0
86258	13-2572994	01/01/2005	General Re Life Corporation	CT	YRT/I	XXXL0	71,987,260	387,338	369,391	268,415	0	0	0	0
88340	59-2859797	05/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	517,015,623	2,023,455	1,842,053	1,320,837	0	0	0	0
88340	59-2859797	05/01/2012	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	144,891,881	339,585	274,756	113,573	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	1,857,140	9,502	8,659	8,892	0	0	0	0
88340	59-2859797	01/01/2016	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	20,085,793,470	52,229,874	49,446,959	26,565,608	0	0	0	0
88340	59-2859797	07/01/2016	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	6,661,843,789	12,478,637	11,988,003	6,763,083	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	25,194,879	115,111	216,057	36,255	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	53,920,001	490,248	461,906	570,863	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,197,870	12,140	11,976	13,379	0	0	0	0
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	YRT/I	XXXL0	1,761,014,992	7,569,979	6,926,534	3,757,699	0	0	0	0
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	YRT/I	XXXL0	3,328,666,711	6,893,255	6,682,743	3,678,127	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	74,622,875	375,291	398,152	349,061	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXL0	113,401,776	1,205,789	1,161,997	1,119,176	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	13,479,440	144,742	149,043	134,017	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	114,486,613	1,481,610	1,415,763	579,919	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	100,808,958	460,986	865,265	136,840	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	215,928,628	1,964,901	1,851,114	2,157,160	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	OL	4,788,424	48,530	47,872	52,302	0	0	0	0
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	2,336,591,992	10,714,152	10,216,710	7,899,839	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXL0	12,359,254,424	46,107,565	45,388,782	49,256,281	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXL0	713,998,414	4,543,832	4,317,904	6,096,964	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	7,518,256	65,602	62,909	59,515	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	25,853,137	217,514	225,403	181,838	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,641,276,123	31,436,520	31,590,071	27,443,354	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	OL	10,699,489	204,670	374,326	228,842	0	0	0	0
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	338,213,880	1,121,269	987,379	580,172	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,537,799,435	11,477,433	10,457,577	9,535,381	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	OL	9,324,711	22,520	21,525	19,780	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	XXXL0	252,763,885	785,681	720,230	547,171	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	XXXL0	32,954,763,803	40,385,576	39,149,615	84,559,182	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	OL	78,819	307	281	695	0	0	0	0
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	XXXL0	787,900,848	2,893,288	2,576,974	1,412,609	0	0	0	0
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	XXXL0	55,283,526,185	11,650,638	11,235,785	62,505,233	0	0	0	0
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	3,102,154,059	12,001,880	9,668,237	4,763,198	0	0	0	0
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	8,740,109	28,347	37,212	65,887	0	0	0	0
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	700,326,601	732,929	670,849	863,049	0	0	0	0
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	YRT/I	XXXL0	69,216,134	29,328	27,993	234,634	0	0	0	0
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	YRT/I	XXXL0	383,240,258	1,554,994	1,406,753	646,099	0	0	0	0
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	YRT/I	XXXL0	3,774,433,644	14,956,660	13,571,594	8,665,329	0	0	0	0
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	YRT/I	XXXL0	5,644,927,435	23,209,143	21,012,156	11,305,302	0	0	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	YRT/I	OL	75,645,920	0	0	4,033,167	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	OL	291,801,641	43,256,418	48,428,150	(58,969)	0	0	0	17,583,046
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	16,796,068,685	89,022,740	88,966,191	68,245,593	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	968,902,287	9,364,667	8,908,400	8,180,392	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	OL	10,637,520	109,734	105,239	84,746	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	OL	2,067,783	62,549	79,214	0	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,293,374,292	24,069,768	24,142,357	18,025,869	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	0L	6,867,391	118,996	223,000	171,608	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,066,961,106	372,350	353,709	3,116,659	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	29,606,991,678	102,063,302	101,868,418	89,467,142	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	0L	453,333	3,208	3,098	3,041	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,359,078,960	2,420,469	2,264,323	1,894,979	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0	819,480,270	5,602,789	21,866,424	2,692,426	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	0L	4,973,465	43,541	41,638	38,306	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,414,664,382	7,263,887	6,625,727	5,161,951	0	0	0	0
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	11,399,614,434	23,719,518	22,614,609	14,337,570	0	0	0	0
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,895,185,951	7,904,316	6,659,556	4,075,671	0	0	0	0
64688	75-6020048	09/17/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	352,662,120	688,063	685,908	1,084,119	0	0	0	0
64688	75-6020048	11/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	5,966,330,346	2,178,753	1,973,668	14,635,054	0	0	0	0
64688	75-6020048	11/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	0L	10,687,154	2,589	2,472	24,723	0	0	0	0
64688	75-6020048	05/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	67,874,575	153,930	4,713	187,234	0	0	0	0
64688	75-6020048	04/27/2009	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	37,113,978	591,135	609,390	1,191,612	0	0	0	0
64688	75-6020048	04/27/2009	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	0L	26,323,650	317,887	321,147	560,508	0	0	0	0
64688	75-6020048	07/18/2011	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	22,931,537,008	6,583,058	6,345,869	59,260,252	0	0	0	0
64688	75-6020048	05/01/2013	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	3,143,856,000	1,703,684	1,781,244	7,554,732	0	0	0	0
64688	75-6020048	10/01/2013	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	90,466,348	706,861	660,345	738,500	0	0	0	0
87017	62-1003368	05/12/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXL0	0	0	20	133	0	0	0	0
87017	62-1003368	11/01/2007	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXL0	30,471,969	5,607	5,071	37,745	0	0	0	0
87017	62-1003368	05/01/2008	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXL0	4,222,440	9,522	0	10,882	0	0	0	0
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	166,270,808	907,248	826,157	602,038	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	3,885,000	975	4,331	14,738	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	0	0	0	5,643	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2,635,107,030	6,091,949	5,509,808	8,057,186	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	2,331,180	469	448	4,074	0	0	0	0
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	42,932,442,699	9,010,322	8,605,488	52,848,700	0	0	0	0
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2,407,102,745	1,400,236	1,292,096	3,915,957	0	0	0	0
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	CO/I	0L	1,066,720	4,073	0	0	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	74,622,875	375,291	398,152	349,061	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	113,401,776	1,205,789	1,161,997	1,119,176	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	13,479,440	144,742	149,043	134,017	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	114,486,613	1,481,610	1,415,763	554,429	0	0	0	0
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,055,668,647	6,988,381	6,674,990	4,354,604	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	224,049,386	1,841,013	5,921,873	1,065,850	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	58,402,740	632,029	602,939	1,444,656	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	2,486,740	21,654	20,712	20,729	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	66,854,115,226	233,382,740	241,169,545	198,502,611	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	3,200,172	33,844	31,986	21,652	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,003,714,151	6,734,985	6,554,922	3,997,031	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	36,459,017	263,431	236,008	95,416	0	0	0	0
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	4,959,844,251	19,151,167	17,354,116	10,297,781	0	0	0	0
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	18,265,227	121,342	112,338	105,535	0	0	0	0
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	30,819,462,984	59,847,082	57,379,862	33,754,670	0	0	0	0
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,739,116,656	4,077,887	3,877,665	2,467,182	0	0	0	0
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	767,862,352	2,134,149	1,934,808	996,685	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	74,622,872	375,291	398,152	477,253	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	113,408,061	1,205,841	1,162,046	1,156,640	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	13,479,620	144,743	149,044	128,736	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	114,223,671	1,475,245	0	1,037,251	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	0	0	37	502,370	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	0	0	0	(528,677)	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	0	0	0	26,068	0	0	0	0
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	135,000	958	40,357	(13,223)	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	0	0	6,040	(38,305)	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	0	0	0	33,778	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	0	0	363	(50,661)	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	0	0	0	50,184	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	0	0	71	2,183	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	379,962	36	2,853	270,815	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	0	0	22	(319,938)	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	1,200,000	172	80	575	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXLO	10,157,908,845	48,873,231	48,746,926	40,097,438	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXLO	563,222,547	5,279,981	5,023,114	4,722,628	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	OL	5,243,875	48,867	47,455	40,081	0	0	0	0
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	YRT/I	XXXLO	1,135,055,763	21,322,387	21,318,326	15,966,979	0	0	0	0
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	YRT/I	OL	7,142,985	136,645	249,730	182,238	0	0	0	0
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	YRT/I	XXXLO	14,261,735,521	50,139,761	49,617,613	48,661,299	0	0	0	0
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	YRT/I	OL	440,755	3,155	3,050	2,893	0	0	0	0
80659	82-4533188	06/15/2015	Canada Life Assurance Company	MI	YRT/I	XXXLO	2,465,705,434	10,074,416	8,269,837	3,904,274	0	0	0	0
80659	82-4533188	07/01/2016	Canada Life Assurance Company	MI	YRT/I	XXXLO	10,191,635,939	18,544,565	17,918,460	9,348,357	0	0	0	0
79359	13-2690792	04/01/2022	Empower Life and Annuity Insurance Company of New York	NY	CO/I	OL	0	2,685,641,100	0	2,698,840,917	53,649,927	0	0	0
68322	84-0467907	04/01/2022	Empower Annuity Insurance Company of America	CO	CO/I	OL	0	5,514,060,670	0	6,147,605,721	122,207,500	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							1,101,548,479,233	10,869,371,476	2,717,301,134	12,154,384,179	175,857,427	0	63,537	18,104,154
1099999. Total General Account - Authorized Non-Affiliates							1,101,548,479,233	10,869,371,476	2,717,301,134	12,154,384,179	175,857,427	0	63,537	18,104,154
1199999. Total General Account Authorized							1,209,849,651,642	71,917,651,955	64,205,942,351	14,206,392,703	175,857,427	0	63,537	18,104,154
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros, S.A. - Mexico	MEX	OTH/I	OL	877,161,043	0	0	0	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros, S.A. - Mexico	MEX	YRT/I	OL	8,212,554,489	0	0	28,513,828	0	0	0	0
00000	AA-3191481	01/01/2022	Lotus Reinsurance Company	BMU	CO/I	OL	33,168,403,964	2,241,974,090	0	2,724,129,609	829,451,155	0	9,276,856,302	0
00000	AA-3191481	01/01/2022	Lotus Reinsurance Company	BMU	CO/I	AXXX	1,011,410,923	72,226,637	0	8,588,400	0	0	150,630,676	0
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							43,269,530,419	2,314,200,727	0	2,761,231,837	829,451,155	0	9,427,486,978	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							43,269,530,419	2,314,200,727	0	2,761,231,837	829,451,155	0	9,427,486,978	0
1899999. Total General Account - Unauthorized Affiliates							43,269,530,419	2,314,200,727	0	2,761,231,837	829,451,155	0	9,427,486,978	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	16,350	0	0	0	0	0	0	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	88,950	0	0	0	0	0	0	0
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	190,700	0	0	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	382,100	0	0	0	0	0	0	0
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	OTH/G	OL	21,834	0	0	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	VT	COFW/G	OL	2,270,000	308,008	393,444	0	0	0	0	316,351
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	OL	892,000	127,417	128,927	0	0	0	0	0
11919	83-0363317	01/01/2009	MSK Insurance US	VT	OTH/G	OL	3,983,000	679,765	761,906	0	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	OL	74,857,017,286	29,924,546	28,930,800	59,647,353	0	0	0	0
00000	83-3747089	01/01/2019	Eureka One, IC	DC	OTH/G	OL	37,590,781,226	14,990,035	12,556,874	56,449,753	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	DE	OTH/G	OL	0	0	0	182,913	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	DE	OTH/G	OL	0	0	0	79,622	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	499,000	5,314	4,794	4,058	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	22,207,000	617,896	620,647	436,782	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	6,144,000	412,173	430,818	339,757	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	149,310,000	4,712,171	4,702,737	3,503,111	0	0	0	0
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	DE	CO/I	OL	53,047,000	11,869,976	12,780,597	352,842	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	29,482,985	215,751	199,927	155,040	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							112,716,333,431	63,863,052	61,511,471	121,151,231	0	0	0	316,351
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	5,336,000	54,062	49,339	38,231	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	XXXLO	84,000	1,662	1,524	949	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	425,000	8,756	8,055	5,502	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	145,053,000	1,009,226	2,296,648	738,030	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	82,000	660	616	377	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	268,000	1,188	1,082	956	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	52,589,000	469,358	677,141	65,621	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1580095	01/19/2015	The TOA Reinsurance Company LTD	JPN	YRT/I	OL	336,988,000	0	0	1,914,829	0	0	0	0
00000	AA-1340145	01/19/2015	General Reinsurance Corporation	JPN	YRT/I	OL	199,827,000	0	0	992,335	0	0	0	0
00000	00-0000000	09/02/2017	RGA Reinsurance Company	JPN	YRT/I	OL	264,781,000	0	0	1,107,769	0	0	0	0
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	YRT/I	XXXLO	274,991,037	466,913	437,107	366,994	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	KOR	YRT/I	XXXLO	391,962,103	3,827,678	3,714,886	2,231,738	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	KOR	YRT/I	OL	13,000,011	240,736	241,899	42,929	0	0	0	0
00000	AA-5420050	05/01/2012	Korean Reinsurance Company	KOR	YRT/I	XXXLO	1,475,570,244	5,476,281	4,943,786	2,919,283	0	0	0	0
00000	AA-5420050	05/01/2013	Korean Reinsurance Company	KOR	YRT/I	XXXLO	1,971,319,822	8,613,101	7,778,595	4,352,072	0	0	0	0
00000	AA-5420050	07/15/2019	Korean Reinsurance Company	KOR	YRT/I	XXXLO	1,723,921,516	195,451	187,230	1,309,795	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	269,835,521	2,357,816	2,165,011	1,450,218	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	OL	9,012,679	131,129	129,461	26,673	0	0	0	0
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	7,628,417,590	31,481,575	28,770,795	14,667,422	0	0	0	0
00000	AA-1461000	07/15/2019	Swiss Life Ltd	CHE	YRT/I	XXXLO	3,419,825,528	4,653,868	4,456,682	3,080,198	0	0	0	0
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	3,676,719,786	1,477,122	1,347,924	11,019,642	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	237,043,840	439,455	369,594	1,511,102	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	4,463,521	3,948	4,328	10,263	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	10,905,394,710	3,004,575	2,924,254	30,458,744	0	0	0	0
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	6,242,967,048	4,022,771	3,576,173	12,022,398	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							39,249,877,956	67,937,331	64,082,130	90,334,070	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							151,966,211,387	131,800,383	125,593,601	211,485,301	0	0	0	316,351
2299999. Total General Account Unauthorized							195,235,741,806	2,446,001,110	125,593,601	2,972,717,138	829,451,155	0	9,427,486,978	316,351
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
00000	CR-3191255	01/01/2021	Hannover Life Reassurance Company of America (Bermuda) Ltd.	BMU	YRT/G	OL	578,266,426,183	0	0	978,083,328	0	0	0	0
3199999. General Account - Certified Non-U.S. Non-Affiliates							578,266,426,183	0	0	978,083,328	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							578,266,426,183	0	0	978,083,328	0	0	0	0
3399999. Total General Account Certified							578,266,426,183	0	0	978,083,328	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							1,983,351,819,631	74,363,653,065	64,331,535,952	18,157,193,169	1,005,308,582	0	9,427,550,515	18,420,505
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
79359	13-2690792	04/01/2022	Empower Life and Annuity Insruance Company of New York	NY	MCO/I	OL	0	0	0	22,810,577	0	0	686,622,978	0
68322	84-0467907	04/01/2022	Empower Annuity Insurance Company of America	CO	MCO/I	OL	0	0	0	51,959,503	0	0	1,169,114,801	0
5399999. Separate Accounts - Authorized U.S. Non-Affiliates							0	0	0	74,770,080	0	0	1,855,737,779	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	74,770,080	0	0	1,855,737,779	0
5699999. Total Separate Accounts Authorized							0	0	0	74,770,080	0	0	1,855,737,779	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	74,770,080	0	0	1,855,737,779	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							1,322,565,985,073	71,981,515,007	64,267,453,822	14,402,314,014	175,857,427	0	1,855,801,316	18,420,505
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							660,785,834,558	2,382,138,058	64,082,130	3,829,649,235	829,451,155	0	9,427,486,978	0
9999999 - Totals							1,983,351,819,631	74,363,653,065	64,331,535,952	18,231,963,249	1,005,308,582	0	11,283,288,294	18,420,505

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
62510	42-1468417	04/01/2021	Equitrust Life Insurance Company	AZ	OTH/G	A	51,924	0	0	0	0	0	39,447
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	OTH/G	SLEL	9,132,785	0	46,232,889	0	0	0	0
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	1,381,663	96,576	0	0	0	0	0
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	0	0	666,947	0	0	0	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	OTH/G	SLEL	304,776	0	0	0	0	0	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	OTH/G	SLEL	729,502	46,730	0	0	0	0	0
21113	13-5459190	05/01/2021	United States Fire Insurance Company	DE	OTH/G	SLEL	273,318	23,365	0	0	0	0	0
82627	06-0839705	05/01/2022	Swiss Re Life and Health America, Inc.	MO	OTH/G	SLEL	323,788	31,154	0	0	0	0	0
66346	58-0828824	05/01/2022	Munich American Reassurance Company	GA	OTH/G	SLEL	323,788	31,154	0	0	0	0	0
65056	38-1659835	07/01/1999	Jackson National Life Insurance Company	MI	OTH/I	STDI	403,538	51,583	6,957,326	0	0	0	0
65978	13-5581829	12/31/1997	Metropolitan Life Insurance Company	NY	OTH/G	LTC	102,445	0	3,121,446	0	0	0	0
60054	06-6033492	08/06/1999	Aetna Life Insurance Co.	CT	OTH/G	OH	0	0	95,320	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							13,027,527	280,562	57,073,928	0	0	0	39,447
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	OTH/G	SLEL	(410)	0	0	0	0	0	0
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	(86)	0	0	0	0	0	0
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	OTH/G	SLEL	(123)	0	0	0	0	0	0
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	OTH/G	SLEL	(455)	0	0	0	0	0	0
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	(649)	0	0	0	0	0	0
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	(737)	0	0	0	0	0	0
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	OTH/G	SLEL	(141)	0	0	0	0	0	0
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	OTH/G	SLEL	(619)	0	0	0	0	0	0
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	(1,015)	0	0	0	0	0	0
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	178,279	12,461	0	0	0	0	0
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	(1,090)	0	0	0	0	0	0
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	(418)	0	0	0	0	0	0
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	(777)	0	0	0	0	0	0
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	160	0	0	0	0	0	0
00000	AA-1120097	05/01/2018	Lloyd's Syndicate number 2468	GBR	OTH/G	SLEL	(1)	0	0	0	0	0	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	(1,602)	0	0	0	0	0	0
00000	AA-1126004	01/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	478,078	34,269	0	0	0	0	0
00000	AA-1126004	01/22/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	16,797	0	0	0	0	0	0
00000	AA-1120055	01/22/2019	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	7,560	0	0	0	0	0	0
00000	AA-1126005	01/22/2019	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	8,398	0	0	0	0	0	0
00000	AA-1120116	01/22/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	5,044	0	0	0	0	0	0
00000	AA-1126510	01/22/2019	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	6,721	0	0	0	0	0	0
00000	AA-1128003	01/22/2019	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	8,398	0	0	0	0	0	0
00000	AA-1126004	05/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	315	0	0	0	0	0	0
00000	AA-1120113	05/01/2019	Lloyd's Syndicate number 3334	GBR	OTH/G	SLEL	(4)	0	0	0	0	0	0
00000	AA-1120181	05/01/2019	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	7	0	0	0	0	0	0
00000	AA-1120186	05/01/2020	Lloyd's Syndicate number 1947	GBR	OTH/G	SLEL	25	0	0	0	0	0	0
00000	AA-1120102	05/01/2020	Lloyd's Syndicate number 1458	GBR	OTH/G	SLEL	(129)	0	0	0	0	0	0
00000	AA-1126566	05/01/2020	Lloyd's Syndicate number 566	GBR	OTH/G	SLEL	(386)	0	0	0	0	0	0
00000	AA-1120116	01/01/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	259,227	20,250	0	0	0	0	0
00000	AA-1126566	05/01/2021	Lloyd's Syndicate number 566	GBR	OTH/G	SLEL	204,562	15,577	0	0	0	0	0
00000	AA-1128001	05/01/2021	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	8,398	0	0	0	0	0	0
00000	AA-1126006	05/01/2021	Lloyd's Syndicate number 4472	GBR	OTH/G	SLEL	16,797	0	0	0	0	0	0
00000	AA-1120075	05/01/2021	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	12,591	0	0	0	0	0	0
00000	AA-1120104	05/01/2021	Lloyd's Syndicate number 2012	GBR	OTH/G	SLEL	8,058	0	0	0	0	0	0
00000	AA-1120086	05/01/2021	Lloyd's Syndicate number 4141	GBR	OTH/G	SLEL	3,354	0	0	0	0	0	0
00000	AA-1120064	05/01/2021	Lloyd's Syndicate number 1919	GBR	OTH/G	SLEL	8,398	0	0	0	0	0	0
00000	AA-1120084	05/01/2021	Lloyd's Syndicate number 1955	GBR	OTH/G	SLEL	2,018	0	0	0	0	0	0
00000	AA-1120082	05/01/2021	Lloyd's Syndicate number 3010	GBR	OTH/G	SLEL	5,595	0	0	0	0	0	0
00000	AA-1128010	05/01/2021	Lloyd's Syndicate number 2010	GBR	OTH/G	SLEL	2,804	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1120085	01/01/2022	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	4,206	0	0	0	0	0	0
00000	AA-1120181	01/01/2022	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	4,206	0	0	0	0	0	0
00000	AA-1120096	01/01/2022	Lloyd's Syndicate number 1880	GBR	OTH/G	SLEL	1,677	0	0	0	0	0	0
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	OTH/G	SLEL	(81)	0	0	0	0	0	0
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	OTH/G	SLEL	(54)	0	0	0	0	0	0
00000	AA-1120071	05/01/2013	Lloyd's Syndicate number 2007	GBR	OTH/G	SLEL	(161)	0	0	0	0	0	0
00000	AA-1120048	05/01/2015	Lloyd's Syndicate number 5820	GBR	OTH/G	SLEL	(56)	0	0	0	0	0	0
00000	AA-1120106	05/01/2015	Lloyd's Syndicate number 1969	GBR	OTH/G	SLEL	(58)	0	0	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							1,242,621	82,557	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							14,270,148	363,119	57,073,928	0	0	0	39,447
1199999. Total General Account Authorized							14,270,148	363,119	57,073,928	0	0	0	39,447
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	LTDI	0	0	3,626,715	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	OTH/G	LTDI	2,049,054	0	3,410,309	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	769,174	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	442,831	0	0	0	0
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	OTH/G	LTDI	3,037,059	0	7,733,611	0	0	0	0
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	OTH/G	LTDI	38,161,889	0	139,653,990	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	A	8,925,401	0	0	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							52,173,403	0	155,636,630	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							52,173,403	0	155,636,630	0	0	0	0
2299999. Total General Account Unauthorized							52,173,403	0	155,636,630	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							66,443,551	363,119	212,710,558	0	0	0	39,447
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							65,200,930	280,562	212,710,558	0	0	0	39,447
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							1,242,621	82,557	0	0	0	0	0
9999999 - Totals							66,443,551	363,119	212,710,558	0	0	0	39,447

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A.de C.V.	0	1,672,474	720,247	2,392,721	0		0	0	0	0	0
00000	AA-3191481	01/01/2022	Lotus Reinsurance Company	2,314,200,727	153,390,081	(1,251,414,285)	1,216,176,523	1,200,000,000	0011	0	0	0	213,609,104	1,216,176,523
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				2,314,200,727	155,062,555	(1,250,694,038)	1,218,569,244	1,200,000,000	XXX	0	0	0	213,609,104	1,216,176,523
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				2,314,200,727	155,062,555	(1,250,694,038)	1,218,569,244	1,200,000,000	XXX	0	0	0	213,609,104	1,216,176,523
0799999. Total General Account - Life and Annuity Affiliates				2,314,200,727	155,062,555	(1,250,694,038)	1,218,569,244	1,200,000,000	XXX	0	0	0	213,609,104	1,216,176,523
11285	03-0345211	01/01/2006	AZ Mont	308,008	0	0	308,008	0		0	316,351	0	0	308,008
00000	83-3747089	01/01/2019	Eureka One, IC	14,990,035	21,123,056	1,760,776	37,873,867	0		26,223,328	0	0	13,791,642	37,873,867
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	127,417	0	0	127,417	4,000,000	0001	0	0	0	0	127,417
11919	83-0363317	01/01/2009	MSK Insurance US	679,765	0	0	679,765	0		983,872	0	0	0	679,765
13195	98-0648118	01/01/2012	Orcas, Ltd.	29,924,546	19,796,422	1,546,548	51,267,516	39,837,973	0002	0	0	0	15,781,102	51,267,516
87572	23-2038295	01/18/2005	Scottish Re (US), Inc	215,751	11,806	0	227,557	0		0	0	0	527,293	227,557
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	623,209	73,469	0	696,678	0		0	0	0	1,688,745	696,678
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	5,124,344	848,752	0	5,973,096	0		0	0	0	15,283,597	5,973,096
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	11,869,976	169,795	7,506,698	19,546,469	0		27,773,743	0	0	0	19,546,469
0899999. General Account - Life and Annuity U.S. Non-Affiliates				63,863,051	42,023,300	10,814,022	116,700,373	43,837,973	XXX	54,980,943	316,351	0	47,072,379	116,700,373
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	1,073,706	37,330	0	1,111,036	3,129,196	0006	0	0	0	0	1,111,036
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	471,205	3,962	0	475,167	1,220,804	0006	0	0	0	0	475,167
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance Ltd.	466,913	134,868	0	601,781	818,000	0007	0	0	0	34,241	601,781
00000	AA-5420050	05/01/2012	Korean Reinsurance Company	5,476,281	1,795,806	0	7,272,087	8,069,697	0009	0	0	0	351,122	7,272,087
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	4,068,415	2,131,228	0	6,199,643	6,879,626	0009	0	0	0	286,294	6,199,643
00000	AA-5420050	05/01/2013	Korean Reinsurance Company	8,613,101	1,401,572	0	10,014,673	11,113,093	0009	0	0	0	450,803	10,014,673
00000	AA-5420050	07/15/2019	Korean Reinsurance Company	195,451	476,440	0	671,891	745,584	0009	0	0	0	123,853	671,891
00000	AA-1461000	02/01/2013	Swiss Life Ltd.	2,488,944	94,669	0	2,583,613	3,117,475	0010	0	0	0	159,025	2,583,613
00000	AA-1461000	05/01/2013	Swiss Life Ltd.	31,481,575	5,506,474	0	36,988,049	44,631,029	0010	0	0	0	1,401,197	36,988,049
00000	AA-1461000	07/15/2019	Swiss Life Ltd.	4,653,868	1,077,362	0	5,731,230	6,915,496	0010	0	0	0	584,016	5,731,230
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd.	1,477,122	3,548,140	0	5,025,262	5,298,068	0008	0	0	0	973,108	5,025,262
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd.	3,004,575	13,939,359	0	16,943,934	17,863,764	0008	0	0	0	2,603,041	16,943,934
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd.	443,403	584,625	0	1,028,028	1,083,837	0008	0	0	0	147,377	1,028,028
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd.	4,022,771	4,277,941	0	8,300,712	8,751,331	0008	0	0	0	1,066,562	8,300,712
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				67,937,330	35,009,776	0	102,947,106	119,637,000	XXX	0	0	0	8,180,639	102,947,106
1099999. Total General Account - Life and Annuity Non-Affiliates				131,800,381	77,033,076	10,814,022	219,647,479	163,474,973	XXX	54,980,943	316,351	0	55,253,018	219,647,479
1199999. Total General Account Life and Annuity				2,446,001,108	232,095,631	(1,239,880,016)	1,438,216,723	1,363,474,973	XXX	54,980,943	316,351	0	268,862,122	1,435,824,002
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	3,626,715	121,120	0	3,747,835	0		0	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	3,410,309	147,124	24,313	3,581,746	3,115,000	0003	0	0	0	73,454	3,188,454
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	1,212,005	59,112	0	1,271,117	8,000,000	0004	0	0	0	0	1,271,117
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	7,733,611	497,694	55,339	8,286,644	0		10,397,929	0	0	222,872	8,286,644
13195	98-0648118	01/01/2010	Orcas, Ltd.	139,653,992	8,299,423	1,427,233	149,380,648	139,728,533	0005	0	0	0	9,836,204	149,380,648
13195	98-0648118	01/01/2012	Orcas, Ltd.	0	3,361,753	347,414	3,709,167	0		0	0	0	2,347,394	2,347,394
97055	59-2213662	01/01/2005	The MEGA Life & Health Insurance Company	0	1,875	0	1,875	0		0	0	0	0	0
1999999. General Account - Accident and Health U.S. Non-Affiliates				155,636,632	12,488,101	1,854,299	169,979,032	150,843,533	XXX	10,397,929	0	0	12,479,924	164,474,257
00000	AA-1440076	01/01/2005	Sirius International Insurance Corporation	0	1,500	0	1,500	0		0	0	0	0	0
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				0	1,500	0	1,500	0	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				155,636,632	12,489,601	1,854,299	169,980,532	150,843,533	XXX	10,397,929	0	0	12,479,924	164,474,257
2299999. Total General Account Accident and Health				155,636,632	12,489,601	1,854,299	169,980,532	150,843,533	XXX	10,397,929	0	0	12,479,924	164,474,257
2399999. Total General Account				2,601,637,740	244,585,232	(1,238,025,717)	1,608,197,255	1,514,318,506	XXX	65,378,872	316,351	0	281,342,046	1,600,298,259
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
				0	0	0	0	0		0	0	0	0	0
				0	0	0	0	0		0	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
3299999. Separate Accounts - Non-U.S. Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				219,499,683	54,511,401	12,668,321	286,679,405	194,681,506	XXX	65,378,872	316,351	0	59,552,303	281,174,630
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				2,382,138,057	190,073,831	(1,250,694,038)	1,321,517,850	1,319,637,000	XXX	0	0	0	221,789,743	1,319,123,629
9999999 - Totals				2,601,637,740	244,585,232	(1,238,025,717)	1,608,197,255	1,514,318,506	XXX	65,378,872	316,351	0	281,342,046	1,600,298,259

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	Wells Fargo Bank	4,000,000
0002	1	021000089	Standard Chartered	39,837,973
0003	1	121000248	Wells Fargo Bank	3,115,000
0004	1	026008455	DZ Bank	8,000,000
0005	1	021000089	Standard Chartered	139,728,533
0006	1	021000089	Citibank N.A.	4,350,000
0007	1	121000248	Wells Fargo Bank, NA	81,800
0007	1	021000089	Citibank N.A.	81,800
0007	1	021000021	JPMorgan Chase Bank, N.A.	81,800
0007	1	026009593	Bank of America, NA	81,800
0007	1	026002574	Barclays Bank PLC	61,350
0007	1	021001088	HSBC Bank USA, N.A.	61,350
0007	1	026009632	MUFG Bank Ltd New York Branch	81,800
0007	1	026009917	Australia and New Zealand Banking Group Ltd.	40,900
0007	1	121000248	Wells Fargo Bank, NA	61,350
0007	1	011000028	State Street Bank and Trust Company	40,900
0007	1	026004093	Royal Bank of Canada	61,350
0007	1	026001591	Standard Chartered Bank	40,900
0007	1	021000018	The Bank of New York Mellon	40,900
0008	1	026011947	The Shizuoka Bank, LTD	9,000,000
0008	1	026009674	Sumitomo Mitsui Banking Corp.	23,997,000
0009	1	026001591	Standard Chartered Bank	26,808,000
0010	1	026009179	Credit Suisse AG	54,664,000
0011	1	026004226	Societe Generale	1,200,000,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2022	2 2021	3 2020	4 2019	5 2018
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	18,298,407	6,639,703	6,564,282	6,238,237	5,631,799
2.	Commissions and reinsurance expense allowances	756,266	370,560	382,671	404,523	414,645
3.	Contract claims	8,217,570	7,906,782	7,384,617	6,441,764	5,522,811
4.	Surrender benefits and withdrawals for life contracts	2,398,489	883,981	971,584	1,087,045	1,107,338
5.	Dividends to policyholders and refunds to members	1,300,306	1,326,229	1,493,461	1,696,090	1,737,617
6.	Reserve adjustments on reinsurance ceded	(763,237)	(100,948)	(235,713)	(267,511)	(113,020)
7.	Increase in aggregate reserve for life and accident and health contracts	10,168,667	(545,839)	(266,135)	(179,993)	(102,571)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	355,069	261,194	298,348	284,493	273,307
9.	Aggregate reserves for life and accident and health contracts	74,576,727	64,536,785	65,217,319	65,581,337	65,848,003
10.	Liability for deposit-type contracts	3,940,100	3,664,695	3,421,354	3,791,063	3,940,193
11.	Contract claims unpaid	908,510	973,507	1,117,264	800,488	707,383
12.	Amounts recoverable on reinsurance	312,506	298,836	287,981	199,254	201,896
13.	Experience rating refunds due or unpaid	66,797	74,613	6,498	4,669	4,287
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	84,934	2,657	2,387	5,475	3,935
16.	Unauthorized reinsurance offset	7,899	10,977	8,969	27,731	8,065
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	316	411	514	497	856
19.	Letters of credit (L)	1,514,319	308,565	258,026	226,146	232,397
20.	Trust agreements (T)	65,379	69,007	66,724	64,542	15,671
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	138,468,779,529	0	138,468,779,529
2.	Reinsurance (Line 16)	464,236,284	(464,236,284)	0
3.	Premiums and considerations (Line 15)	3,908,235,731	355,069,393	4,263,305,124
4.	Net credit for ceded reinsurance	XXX	75,589,823,720	75,589,823,720
5.	All other admitted assets (balance)	3,933,701,558	0	3,933,701,558
6.	Total assets excluding Separate Accounts (Line 26)	146,774,953,102	75,480,656,829	222,255,609,931
7.	Separate Account assets (Line 27)	152,758,673,119	0	152,758,673,119
8.	Total assets (Line 28)	299,533,626,221	75,480,656,829	375,014,283,050
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	89,143,023,266	70,038,779,084	159,181,802,350
10.	Liability for deposit-type contracts (Line 3)	16,829,419,575	4,537,947,661	21,367,367,236
11.	Claim reserves (Line 4)	2,720,229,634	908,509,644	3,628,739,278
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,295,906,400	0	1,295,906,400
13.	Premium & annuity considerations received in advance (Line 8)	37,986,546	3,635,787	41,622,333
14.	Other contract liabilities (Line 9)	953,968,089	0	953,968,089
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	7,898,996	(7,898,996)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	316,351	(316,351)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	22,029,714,276	0	22,029,714,276
20.	Total liabilities excluding Separate Accounts (Line 26)	133,018,463,133	75,480,656,829	208,499,119,962
21.	Separate Account liabilities (Line 27)	152,466,452,678	0	152,466,452,678
22.	Total liabilities (Line 28)	285,484,915,811	75,480,656,829	360,965,572,640
23.	Capital & surplus (Line 38)	14,048,710,410	XXX	14,048,710,410
24.	Total liabilities, capital & surplus (Line 39)	299,533,626,221	75,480,656,829	375,014,283,050

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	70,038,779,084
26.	Claim reserves	908,509,644
27.	Policyholder dividends/reserves	0
28.	Premium & annuity considerations received in advance	3,635,787
29.	Liability for deposit-type contracts	4,537,947,661
30.	Other contract liabilities	0
31.	Reinsurance ceded assets	464,236,284
32.	Other ceded reinsurance recoverables	0
33.	Total ceded reinsurance recoverables	75,953,108,460
34.	Premiums and considerations	355,069,393
35.	Reinsurance in unauthorized companies	7,898,996
36.	Funds held under reinsurance treaties with unauthorized reinsurers	316,351
37.	Reinsurance with Certified Reinsurers	0
38.	Funds held under reinsurance treaties with Certified Reinsurers	0
39.	Other ceded reinsurance payables/offsets	0
40.	Total ceded reinsurance payable/offsets	363,284,740
41.	Total net credit for ceded reinsurance	75,589,823,720

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	55,364,384	122,536,881	22,564,365	21,108,596	221,574,227	860,388
2.	Alaska AK	L	7,774,322	5,324,850	3,640,214	17,712,557	34,451,942	277,273
3.	Arizona AZ	L	69,430,401	309,137,794	33,333,527	265,843,830	677,745,552	4,520,316
4.	Arkansas AR	L	27,013,714	38,405,944	11,133,812	33,827,408	110,380,879	1,918,193
5.	California CA	L	420,179,513	775,894,261	185,594,258	3,418,835,966	4,800,503,998	29,545,684
6.	Colorado CO	L	59,785,923	309,969,554	25,826,755	205,711,612	601,293,843	2,374,669
7.	Connecticut CT	L	75,908,508	245,819,101	26,282,165	669,729,136	1,017,738,910	5,133,987
8.	Delaware DE	L	44,189,489	158,693,852	7,617,802	13,379,921	223,881,064	4,151,849,989
9.	District of Columbia DC	L	22,035,809	9,265,541	9,962,561	7,573,021	48,836,933	82,596,433
10.	Florida FL	L	227,202,673	940,241,562	86,664,956	346,027,619	1,600,136,810	20,272,796
11.	Georgia GA	L	104,697,052	382,885,114	40,497,491	55,873,096	583,952,753	6,011,254
12.	Hawaii HI	L	13,160,086	138,809,994	7,667,181	87,309,822	246,947,083	2,191,501
13.	Idaho ID	L	17,986,586	27,010,047	6,475,363	97,715,585	149,187,581	770,052
14.	Illinois IL	L	152,479,100	291,818,265	84,576,592	377,613,385	906,487,342	18,790,811
15.	Indiana IN	L	94,023,370	117,320,136	37,707,361	45,677,183	294,728,050	2,942,209
16.	Iowa IA	L	35,726,597	139,999,663	16,797,295	24,873,684	217,397,238	3,243,735
17.	Kansas KS	L	28,500,635	44,552,188	11,397,933	29,672,426	114,123,183	2,212,450
18.	Kentucky KY	L	44,068,100	195,527,601	16,209,735	21,926,592	277,732,028	3,373,730
19.	Louisiana LA	L	75,023,563	37,114,253	20,314,483	20,171,271	152,623,570	1,705,569
20.	Maine ME	L	17,027,101	37,812,051	6,569,506	28,837,074	90,245,732	610,712
21.	Maryland MD	L	90,437,064	198,470,611	38,184,304	49,837,944	376,929,922	4,064,807
22.	Massachusetts MA	L	104,410,536	105,706,339	69,907,037	142,246,303	422,270,215	7,790,210
23.	Michigan MI	L	82,320,470	101,827,704	55,576,637	154,590,500	394,315,310	6,396,310
24.	Minnesota MN	L	134,031,337	285,333,815	34,322,415	273,324,489	727,012,056	5,353,703
25.	Mississippi MS	L	23,465,797	52,730,138	11,368,204	10,457,941	98,022,080	612,000
26.	Missouri MO	L	65,692,198	121,015,992	28,755,187	67,781,206	283,244,582	5,148,784
27.	Montana MT	L	9,391,745	19,097,536	7,730,006	81,041,344	117,260,631	299,229
28.	Nebraska NE	L	21,589,457	21,092,594	8,180,976	11,859,876	62,722,903	604,184
29.	Nevada NV	L	24,394,119	75,115,122	11,890,545	222,946,191	334,345,977	2,044,504
30.	New Hampshire NH	L	20,986,782	38,068,347	8,439,426	16,652,834	84,147,389	1,448,764
31.	New Jersey NJ	L	591,022,733	352,848,605	126,356,649	225,145,729	1,295,373,715	21,954,183
32.	New Mexico NM	L	29,017,769	41,291,941	7,650,400	100,415,342	178,375,452	1,016,258
33.	New York NY	L	324,970,028	1,210,819,605	165,059,002	387,906,097	2,088,754,733	1,615,552,717
34.	North Carolina NC	L	78,613,663	1,051,221,923	44,456,501	48,502,129	1,222,794,216	5,571,106
35.	North Dakota ND	L	20,446,243	173,840,529	4,215,871	14,530,593	213,033,235	246,267
36.	Ohio OH	L	134,543,146	378,611,072	73,684,252	165,608,591	752,447,061	5,543,948
37.	Oklahoma OK	L	32,921,053	58,412,524	15,116,002	36,671,567	143,121,146	2,234,318
38.	Oregon OR	L	29,795,299	216,395,303	15,224,560	461,241,157	722,656,319	4,285,767
39.	Pennsylvania PA	L	225,800,940	453,450,017	97,041,592	846,660,061	1,622,952,611	15,180,349
40.	Rhode Island RI	L	10,829,830	15,597,299	4,891,902	10,595,600	41,914,630	533,463
41.	South Carolina SC	L	57,217,529	246,395,602	28,802,576	37,625,235	370,040,942	3,992,462
42.	South Dakota SD	L	5,916,809	17,850,600	2,406,458	24,205,845	50,379,712	312,268
43.	Tennessee TN	L	96,734,557	172,665,769	35,079,884	53,755,601	358,235,811	4,108,619
44.	Texas TX	L	294,372,457	825,259,947	150,942,127	171,071,055	1,441,645,585	23,463,000
45.	Utah UT	L	20,723,840	35,384,463	9,740,276	115,343,484	181,192,063	597,769
46.	Vermont VT	L	6,734,274	262,859,189	2,029,640	17,280,920	288,904,023	330,283
47.	Virginia VA	L	101,808,987	328,046,014	45,640,235	44,755,793	520,251,029	6,397,636
48.	Washington WA	L	153,138,173	152,188,905	65,203,730	738,517,983	1,109,048,792	7,722,986
49.	West Virginia WV	L	21,042,834	132,644,404	8,708,389	17,737,541	180,133,168	1,152,372
50.	Wisconsin WI	L	74,279,431	93,087,038	25,951,802	71,887,790	265,206,062	3,278,946
51.	Wyoming WY	L	7,337,224	96,229,592	2,964,129	18,945,364	125,476,310	305,994
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	526,731	182,775	46,483	5,624,530	6,380,518	13
54.	Puerto Rico PR	L	5,192,216	3,527,885	1,383,671	13,823	10,117,595	239,821
55.	U.S. Virgin Islands VI	L	119,842	0	80,743	5,620,628	5,821,213	39
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	768,635	2,176,372	1,224,333	30,606,368	34,775,707	1,438,795
58.	Aggregate Other Alien OT	XXX	24,485,270	1,259,945	16,091,108	15,586,029	57,422,352	1,471,258
59.	Subtotal	XXX	4,516,655,943	11,668,844,171	1,885,180,402	10,486,013,268	28,556,693,785	6,101,894,883
90.	Reporting entity contributions for employee benefits plans	XXX	48,157,393	0	11,224,000	14,249,286	73,630,679	433,786
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	942,944,283	0	0	0	942,944,283	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	77,994,901	0	27,964	0	78,022,865	0
94.	Aggregate or other amounts not allocable by State	XXX	1,465,226,860	0	0	0	1,465,226,860	23,996,876
95.	Totals (Direct Business)	XXX	7,050,979,380	11,668,844,171	1,896,432,366	10,500,262,554	31,116,518,472	6,126,325,545
96.	Plus reinsurance assumed	XXX	8,194,811,934	3,964,820,735	48,124	0	12,159,680,793	0
97	Totals (All Business)	XXX	15,245,791,314	15,633,664,906	1,896,480,490	10,500,262,554	43,276,199,265	6,126,325,545
98.	Less reinsurance ceded	XXX	9,295,287,835	8,917,817,200	65,660,614	0	18,278,765,649	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	5,950,503,479	6,715,847,706	(c) 1,830,819,876	10,500,262,554	24,997,433,616	6,126,325,545
	DETAILS OF WRITE-INS							
58001.	ASM American Samoa	XXX	546	0	0	0	546	0
58002.	MNP Northern Mariana Islands	XXX	56,147	0	0	0	56,147	0
58003.	ALB Albania	XXX	1,056	0	0	0	1,056	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	24,427,521	1,259,945	16,091,108	15,586,029	57,364,603	1,471,258
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	24,485,270	1,259,945	16,091,108	15,586,029	57,422,352	1,471,258
9401.	Servicemember's Group Life Insurance	XXX	1,235,104,582	0	0	0	1,235,104,582	23,996,876
9402.	Paid up additions	XXX	230,056,593	0	0	0	230,056,593	0
9403.	Interest allowed on premium and considerations paid in advance	XXX	65,685	0	0	0	65,685	0
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	1,465,226,860	0	0	0	1,465,226,860	23,996,876

(a) Active Status Counts:

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

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

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	55,364,384	122,536,881	17,095,790	2,724,456	860,388	198,581,900
2. Alaska	AK	7,774,322	5,324,850	2,046,857	249,617	277,273	15,672,919
3. Arizona	AZ	69,430,401	309,137,794	18,709,775	8,616,821	4,520,316	410,415,107
4. Arkansas	AR	27,013,714	38,405,944	5,096,691	888,235	1,918,193	73,322,778
5. California	CA	420,179,513	775,894,261	125,607,538	35,794,201	29,545,684	1,387,021,197
6. Colorado	CO	59,785,923	309,969,554	15,828,968	6,783,759	2,374,669	394,742,872
7. Connecticut	CT	75,908,508	245,819,101	14,838,110	8,740,778	5,133,987	350,440,484
8. Delaware	DE	44,189,489	158,693,852	4,506,393	2,200,541	4,151,849,989	4,361,440,264
9. District of Columbia	DC	22,035,809	9,265,541	7,060,564	1,215,252	82,596,433	122,173,600
10. Florida	FL	227,202,673	940,241,562	50,037,319	27,034,497	20,272,796	1,264,788,847
11. Georgia	GA	104,697,052	382,885,114	25,500,152	9,513,710	6,011,254	528,607,282
12. Hawaii	HI	13,160,086	138,809,994	4,308,294	2,943,501	2,191,501	161,413,376
13. Idaho	ID	17,986,586	27,010,047	3,480,082	1,637,456	770,052	50,884,223
14. Illinois	IL	152,479,100	291,818,265	58,539,654	18,604,137	18,790,811	540,231,967
15. Indiana	IN	94,023,370	117,320,136	28,469,766	4,408,066	2,942,209	247,163,547
16. Iowa	IA	35,726,597	139,999,663	10,816,245	4,457,054	3,243,735	194,243,295
17. Kansas	KS	28,500,635	44,552,188	6,877,036	3,240,254	2,212,450	85,382,564
18. Kentucky	KY	44,068,100	195,527,601	10,122,435	3,393,713	3,373,730	256,485,579
19. Louisiana	LA	75,023,563	37,114,253	14,564,128	2,929,851	1,705,569	131,337,365
20. Maine	ME	17,027,101	37,812,051	2,977,766	2,904,413	610,712	61,332,043
21. Maryland	MD	90,437,064	198,470,611	20,301,532	14,211,219	4,064,807	327,485,232
22. Massachusetts	MA	104,410,536	105,706,339	54,073,706	11,499,716	7,790,210	283,480,507
23. Michigan	MI	82,320,470	101,827,704	33,025,991	16,868,248	6,396,310	240,438,723
24. Minnesota	MN	134,031,337	285,333,815	17,973,481	10,711,026	5,353,703	453,403,362
25. Mississippi	MS	23,465,797	52,730,138	8,818,727	1,403,533	612,000	87,030,196
26. Missouri	MO	65,692,198	121,015,992	19,390,303	6,171,265	5,148,784	217,418,542
27. Montana	MT	9,391,745	19,097,536	4,972,566	1,489,895	299,229	35,250,970
28. Nebraska	NE	21,589,457	21,092,594	4,667,348	2,567,019	604,184	50,520,602
29. Nevada	NV	24,394,119	75,115,122	8,343,081	1,947,699	2,044,504	111,844,525
30. New Hampshire	NH	20,986,782	38,068,347	5,563,875	2,030,864	1,448,764	68,098,632
31. New Jersey	NJ	591,022,733	352,848,605	93,478,512	27,487,290	21,954,183	1,086,791,323
32. New Mexico	NM	29,017,769	41,291,941	4,580,510	2,221,494	1,016,258	78,127,972
33. New York	NY	324,970,028	1,210,819,605	125,363,423	35,615,989	1,615,552,717	3,312,321,762
34. North Carolina	NC	78,613,663	1,051,221,923	23,034,505	16,654,727	5,571,106	1,175,095,924
35. North Dakota	ND	20,446,243	173,840,529	2,631,029	1,074,687	246,267	198,238,755
36. Ohio	OH	134,543,146	378,611,072	38,965,306	26,204,313	5,543,948	583,867,785
37. Oklahoma	OK	32,921,053	58,412,524	9,926,160	2,953,534	2,234,318	106,447,589
38. Oregon	OR	29,795,299	216,395,303	9,880,453	3,478,234	4,285,767	263,835,056
39. Pennsylvania	PA	225,800,940	453,450,017	67,683,760	20,895,857	15,180,349	783,010,924
40. Rhode Island	RI	10,829,830	15,597,299	3,055,398	1,304,365	533,463	31,320,355
41. South Carolina	SC	57,217,529	246,395,602	10,786,520	15,704,260	3,992,462	334,096,373
42. South Dakota	SD	5,916,809	17,850,600	1,077,501	1,131,184	312,268	26,288,362
43. Tennessee	TN	96,734,557	172,665,769	23,396,577	6,526,364	4,108,619	303,431,886
44. Texas	TX	294,372,457	825,259,947	108,237,509	21,048,370	23,463,000	1,272,381,283
45. Utah	UT	20,723,840	35,384,463	6,254,361	2,276,656	597,769	65,237,089
46. Vermont	VT	6,734,274	262,859,189	1,339,905	514,814	330,283	271,778,464
47. Virginia	VA	101,808,987	328,046,014	28,459,426	11,981,377	6,397,636	476,693,440
48. Washington	WA	153,138,173	152,188,905	44,605,019	8,147,955	7,722,986	365,803,038
49. West Virginia	WV	21,042,834	132,644,404	6,836,095	871,562	1,152,372	162,547,267
50. Wisconsin	WI	74,279,431	93,087,038	17,115,205	5,310,287	3,278,946	193,070,907
51. Wyoming	WY	7,337,224	96,229,592	1,682,557	744,865	305,994	106,300,233
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	526,731	182,775	42,016	0	13	751,534
54. Puerto Rico	PR	5,192,216	3,527,885	1,057,444	40,633	239,821	10,057,999
55. U.S. Virgin Islands	VI	119,842	0	73,310	237	39	193,428
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	768,635	2,176,372	1,138,143	79,823	1,438,795	5,601,767
58. Aggregate Other Alien	OT	24,485,270	1,259,945	14,956,769	66,915	1,471,258	42,240,156
59. Total		4,516,655,943	11,668,844,171	1,249,271,586	429,516,588	6,101,894,883	23,966,183,171

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

Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
High Peak Innovations, LLC			DE
Hirakata, LLC		47-2196234	DE
Marble Canyon, LLC			DE
Maricopa, LLC			DE
Morenci, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
PGIM Portfolio Advisory LLC		61-1462577	DE
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.			DE
Gibraltar Re Mortgage Holdings Trust No. 1			DE
Gibraltar Re Mortgage Holdings Trust No. 2			DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PAI Bay Farm, LLC		84-3866738	DE
PAI Bayrock Groves, LLC		37-1942002	DE
PAI Belvidere Farms, LLC		84-1978809	DE
PAI Big Cypress Farm, LLC		85-1738719	DE
PAI Centurion Citrus, LLC		92-1446960	DE
PAI Corcoran 640 Ranch, LLC		85-3519968	DE
PAI DeKalb Farm, LLC		84-5062334	DE
PAI Delano 1500 Ranches, LLC		30-1195605	DE
PAI Flicker Orchard, LLC		61-1928170	DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Hawk Creek Ranch, LLC		85-1632178	DE
PAI Hills Valley Ranches, LLC		84-2551309	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC		35-2661409	DE
PAI Jackson Bayou Farm, LLC		85-1659548	DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI River Bend Ranches, LLC		87-3378888	DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PGIM Real Estate Loan Services, Inc.		75-2927192	DE
PGIM REF Intermediary Services, Inc.		87-2081590	DE
Prudential Mortgage Capital Asset Holding Company, LLC		76-0847121	DE
Prudential Mortgage Capital Funding, LLC		22-3529427	DE
PMCF Holdings, LLC			DE
PMCF Properties, LLC			DE
Prudential Mortgage Capital Holdings, LLC		54-1647759	DE
PGIM Real Estate Agency Financing, LLC		54-1598853	DE
VIP Australia Holding Company, LLC			DE
VIP Mortgage Account Pty Ltd			AUS
PGIM Strategic Investments, Inc.		11-3657742	DE
PAI Desert Falcon Farms Manager, LLC		87-2104532	DE
PGIM Fixed Income Alternatives Fund II, L.P.			DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glenealy International Limited			VGB
PGA European Limited			BMU
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PGIM Real Estate S. de R.L. de C.V.			MEX
PLA Co-Investor LLC		27-2809795	DE
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PLA Inmuebles Industriales, S. de R.L. de C.V.			MEX
PLA Inmuebles Industriales, S. de R.L. de C.V.			MEX
PREI International, Inc.		51-0401156	DE
PGIM MetaProp Investor LP LLC		20-0895283	DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PRECO Account IV LLC			DE
PRECO Account Partnership IV LP		26-2806036	DE
PRISA II Pooled Manager, LLC		85-0767343	DE
PRISA Pooled Manager, LLC			DE
PGIM Warehouse, Inc.		22-3760580	DE
PGIM, Inc.		22-2540245	NJ

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PART 1 - ORGANIZATIONAL CHART

AREF GP II Pte. Ltd.		SGP
AREF GP Ltd.		CYM
Brazilian Capital Fund GP Limited		CYM
Commerce Street Holdings, LLC	26-3060201	DE
Columbus Drive Partners, L.P.		DE
CROCKETT STREET HOLDINGS II, LLC		DE
CROCKETT STREET PARTNERS II, L.P.		DE
CROCKETT STREET PARTNERS II, L.P.		DE
DICKENS AVENUE HOLDINGS VI, LLC		DE
DICKENS AVENUE PARTNERS VI (Ireland), L.P.		DE
DICKENS AVENUE PARTNERS VI (US), L.P.		DE
PGIM Capital Partners Management (Feeder) VI, LLC		DE
PGIM Capital Partners Management Fund VI, L.P.		DE
Everbright PGIM Fund Management Co., Ltd.		CHN
FICG-PG-I Fund GP, LLC		DE
IVP Fund GP LLC		DE
Jennison Associates LLC	52-2069785	DE
Market Street Holdings IV, LLC	45-4282123	DE
Lake Street Partners IV, L.P.	61-1672492	DE
Prudential Capital Partners Management Fund IV, L.P.	46-0975452	DE
Mulberry Street Holdings, LLC		DE
Stetson Street Partners, L.P.	51-0536180	DE
PGIM (Australia) Pty Ltd		AUS
PGIM (Singapore) Pte. Ltd.		SGP
AREF Cayman Co Ltd.		CYM
PGIM (Shanghai) Company Ltd.		CHN
PGIM Overseas Investment Fund Management (Shanghai) Company Ltd		CHN
PGIM Private Fund Management (Shanghai) Co., Ltd.		CHN
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Advisory (Shanghai) Co., Ltd.		CHN
PGIM Broad Market High Yield Bond Partners, LLC		DE
PGIM Broad Market High Yield Bond Fund, L.P.	82-3190074	DE
PGIM Financial Limited		GBR
PGIM (Scots) Limited		GBR
Pramerica (Scots) CP GP LLP		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
German Retail Income CP LP		GBR
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Rio CP LP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PGIM Investments (Ireland) Limited		IRL
PGIM Limited		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica EVP CP LP		GBR
Pramerica Pan European Real Estate (Scots) LP		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Rio CP LP		GBR
PGIM Netherlands B.V.		NLD
PGIM Private Capital (Ireland) Limited		IRL
PGIM Private Capital Limited		GBR
PGIM Private Capital (Ireland) Limited		IRL
PGIM Real Estate (UK) Limited		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate CD S.a.r.l.		LUX
PGIM Wadhwani LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Fixed Income Funds Management Limited		IRL
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP Limited		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhwani Capital Limited		GBR
PGIM Wadhwani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE

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PGIM Fixed Income Alternatives II GP, LLC		DE
PGIM Fixed Income Alternatives Fund II, L.P.		DE
PGIM Fixed Income Special Opportunities Fund I GP, LLC		DE
PGIM Fixed Income Special Opportunities Fund I (Cayman), LP		CYM
PGIM Fixed Income Special Opportunities Fund I LP		DE
PGIM Holdings Limited		GBR
Montana Capital Partners AG		CHE
Amber Five (GP) Limited		GGY
Art 10 (GP) Limited		GGY
Blue One Limited		GGY
Montana Capital Partners (Scots) Limited		GBR
Montana Capital Partners Jersey (GP) II Limited		GBR
Montana Capital Partners Jersey (GP) Limited		GBR
Montana Capital Partners Jersey OSP III (GP) Limited		GBR
Montana Capital Partners Jersey OSP IV (GP) Limited		GBR
Montana Capital Partners Jersey OSP V (GP) Limited		GBR
Montana Capital Partners Jersey OTP (GP) Limited		GBR
Silvretta Jersey (GP) Limited		GBR
PGIM Korea Inc.		KOR
PGIM Operations Manager, LLC		DE
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Private Placement Investors, Inc.	22-3258762	NJ
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM QUANTITATIVE SOLUTIONS LLC	33-1077887	NJ
PGIM DC Solutions LLC	87-2962591	DE
QMA JP EM All Cap Equity Partners LLC		DE
The Keynes Dynamic Beta Strategy (US) Fund GP LLC		DE
PGIM Real Estate (Japan) Ltd.		JPN
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles II, S de R.L. de C.V.		MEX
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PLA Administradora Industrial II, de R.L. de C.V.		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles II, S de R.L. de C.V.		MEX
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PLA Administradora Industrial II, de R.L. de C.V.		MEX
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. CORE Debt Fund GP, LLC		DE
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Real Estate U.S. High Yield Debt Fund GP, LLC	92-0715540	DE
PGIM Taronga Investor GP LLC		DE
PGIM U.S. Leveraged Loans GP, LLC		DE
PGIM USPF VI Manager, LLC		DE
PIM KF Blocker V Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
TF Proveedora, S.C.		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
TF Proveedora, S.C.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EIP GP S.à r.l.		LUX
EPP Lux Fund II GP S.à r.l.		LUX
EuroCore GP S.à r.l.		LUX

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EuroCore New Courts GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Horizon GP S.à r.l.		LUX
EVP II Sprint GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II GP S.à r.l.		LUX
PGIM AC Access 1 GP Pte. Ltd.		SGP
PGIM AC Co-Invest 1 GP Pte. Ltd.		SGP
PGIM AC Co-Invest GP Pte. Ltd.		SGP
PGIM AVP IV GP S.à r.l.		LUX
PGIM DC Co-Invest GP Pte. Ltd.		SGP
PGIM DC JV GP Pte. Ltd.		SGP
PGIM LTIF Berlin GP S.à r.l.		LUX
PGIM LTIF Berlin MLP S.àr.l.		LUX
PGIM LTIF SH9 GP S.à r.l.		LUX
PGIM M Campus GP S.à r.l.		LUX
PGIM Real Estate Capital VII GP S.à r.l.		LUX
PGIM Real Estate Debt GmbH		DEU
PGIM Real Estate Global Master Fund GP S.à r.l.		LUX
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
PGIM Real Estate PRISA II Luxembourg PF SCSp		LUX
PGIM Real Estate U.S. Core Debt Fund PF SCSp		LUX
PGIM REF Europe GP S.à r.l.		LUX
PGIM REF EUROPE SCSp		LUX
PREI Acquisition II, Inc.	87-0692760	DE
PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU
ASPF II Management GmbH		DEU
ASPF II - Verwaltungs - GmbH & Co. KG		DEU
European Value Partners GP S.a.r.l.		LUX
PGIM LTIF GP S.à.r.l.		LUX
PGIM Real Estate Carry & Co-Invest GP S.á r.l.		LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Italy S.r.l.		ITA
PGIM Real Estate Luxembourg S.A.		LUX
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica (Luxembourg) CP GP S.a.r.l.		LUX
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU
TMW ASPF Management GmbH		DEU
United States Property Fund VI GP S.à r.l.		LUX
PREI Acquisition LLC		DE
PRISA II Lux PF GP S.à r.l.		LUX
Prudential/TMW Real Estate Group LLC		DE
TMW Management, LLC	58-2446544	GA
TMW Realty Advisors, LLC		GA
TMW USPF Verwaltungs GmbH	98-0225435	DEU
USPF V - Verwaltungs - GmbH & Co. KG	98-1066511	DEU
USCDF GP S.à r.l.		LUX
PGIM Real Estate PRISA II Luxembourg PF SCSp		LUX
PGIM Real Estate U.S. Core Debt Fund PF SCSp		LUX
PREI HYDG, LLC		DE
PRISA Fund Manager LLC	46-1234240	DE
PRISA II Fund Manager LLC		DE
PRISA III Fund PIM, LLC	26-0703167	DE
PRISA III Fund GP, LLC	26-0703262	DE
PRREF Debt Fund Manager, LLC		DE
PRREF II Fund Manager LLC		DE
Pru Alpha Partners I, LLC	33-1184402	DE
Pru Fixed Income Emerging Markets Partners I, LLC		DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC		DE
Prudential Fixed Income U.S. Relative Value Partners, LLC		DE
Prudential Trust Company	23-2189568	PA
Ross Avenue Energy Fund Holdings, LLC	47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.	47-3551881	DE
Prudential Capital Energy Partners, L.P.	47-3566520	DE
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC		DE
Prudential Capital Energy Partners Management Fund, L.P.	47-3590499	DE
Senior Housing Partners V, LLC	47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC	83-1479515	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	83-1460765	DE
SHP V Carried Interest, L.P.	47-1993225	DE
Senior Housing Partnership Fund V, LLC	47-1981127	DE
SMP Holdings, Inc.	22-3451934	DE
TRGOAG Company, Inc.	22-3195450	DE
Wabash Avenue Holdings V, LLC	81-2692248	DE
PCP V Cayman AIV GP, L.P.	98-1334164	CYM
Wabash Avenue Partners V, L.P.	81-2679691	DE
Waveland Avenue Holdings I, LLC	84-2857360	DE
PGIM Senior Loan Opportunities Management (Feeder) I, LLC		DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		DE
Waveland Avenue Partners I (Ireland), L.P.		DE
Waveland Avenue Partners I (US), L.P.		DE
WH Warehouse 22-1, Ltd.		GBR
WINDSOR AVENUE HOLDINGS II, LLC		DE
WINDSOR AVENUE PARTNERS (IRELAND) II, L.P.		DE
WINDSOR AVENUE PARTNERS (US) II, L.P.		DE
WINDSOR AVENUE PARTNERS (IRELAND) II, L.P.		DE

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WINDSOR AVENUE PARTNERS (US) II, L.P.		DE
PIFM Holdco, LLC	13-4122960	DE
PGIM Custom Harvest LLC	88-1496484	DE
PGIM Investments LLC	22-3468527	NY
PGIM Strategic Financing LLC		DE
PGIM International Financing Inc.	83-2672711	DE
PGIM European Financing Limited	98-1460519	BMU
Prudential Investment Management Services LLC	37-1610226	DE
Prudential Mutual Fund Services LLC	22-3489487	NY
Pruco Assignment Corporation		BRB
PRUCO, LLC	22-1916652	NJ
Prudential Capital and Investment Services, LLC	22-2422630	DE
Broome Street Holdings, LLC		DE
Braeloch Successor Corporation	52-1410008	DE
Braeloch Holdings Inc.	72-1195798	DE
Graham Resources, Inc.	72-0839016	DE
Graham Royalty, Ltd.	72-0899620	LA
Prudential Equity Group, LLC	22-2347336	DE
Prudential Securities Secured Financing Corporation	13-3526694	DE
Pruservicos Participacoes Ltda.		BRA
Prudential do Brasil Seguros de Vida S.A.		BRA
Prudential do Brasil Vida em Grupo S.A.		BRA
Prudential Annuities Holding Company, LLC	13-3921265	DE
Prudential IBH Holdco, Inc.	22-3804354	DE
Prudential International Insurance Holdings, Ltd.	51-0389061	DE
Gibraltar Reinsurance Company Ltd.	98-1545618	BMU
North Rock, L.P.		CYM
South Shore, L.P.		CYM
South Shore II, L.P.		CYM
Lotus Reinsurance Company Ltd.	98-1622096	BMU
New Veld, LLC		DE
Alexander Forbes Group Holdings Limited		ZAF
PGIM IRELAND LIMITED		IRL
Pramerica Business Consulting (Shanghai) Company Limited		CHN
Pramerica Financial Asia Headquarters Pte. Ltd.		SGP
PRAMERICA LIFE INSURANCE COMPANY LIMITED		IND
Prudential Holdings of Japan, Inc.		JPN
PNA Preparation Company Co., Ltd. (PNA Setsuritsu Junbi Kabushiki Kaisha)		JPN
The Gibraltar Life Insurance Co., Ltd.	98-0408643	JPN
CLIS Co., Ltd.		JPN
Gold, L.P.	98-1557564	CYM
Gold II, L.P.	98-1557887	CYM
Green Tree, L.P.	98-1438145	CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
The Prudential Gibraltar Financial Life Insurance Co., Ltd.		JPN
PG Friendly Partners Co., Ltd.		JPN
The Prudential Life Insurance Company, Ltd.	98-0433392	JPN
Pine Tree, L.P.	98-1437611	CYM
Platinum, L.P.	98-1558206	CYM
Platinum II, L.P.	98-1558175	CYM
Prudential General Services of Japan Y.K.		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
Prudential Trust Co., Ltd.		JPN
Prudential International Investments Company, LLC	22-3773705	DE
New Savanna	98-1269397	CYM
PIIC Limited		CYM
PLAI Limited		CYM
PIIC Limited		CYM
PFI EM-Tech Fund I, LLC	83-3561487	DE
PGIM (Hong Kong) Ltd.		HKG
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED		IND
PGIM INDIA TRUSTEES PRIVATE LIMITED		IND
PGIM Japan Co., Ltd.		JPN
PGIM Securities Investment Trust Enterprise		TWN
PGLH of Delaware, Inc.	01-0722005	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED		IND
PGIM INDIA TRUSTEES PRIVATE LIMITED		IND
Pramerica Financial Asia Limited		VGB
Prudential Chile II SpA		CHL
Administradora de Inversiones Previsionales SpA		CHL
Inversiones Previsionales Chile SpA		CHL
Administradora Americana de Inversiones S.A.		CHL
Administradora de Fondos de Pensiones Habitat, S.A.		CHL
Inversiones Previsionales Dos SpA		CHL
Administradora Americana de Inversiones S.A.		CHL
Administradora de Fondos de Pensiones Habitat, S.A.		CHL
Inversiones Previsionales Chile SpA		CHL
Prudential Seguros Mexico, S.A. de C.V.		MEX
Prudential Seguros, S.A.		ARG
Prudential Servicios, S. de R.L. de C.V.		MEX
Pruservicos Participacoes Ltda.		BRA
Qianhai Reinsurance Co., Ltd.		CHN
Wellness Services SRL		ARG
Prudential International Insurance Service Company, L.L.C.	51-0389060	DE
GIBRALTAR INDIA SOLUTIONS LLP		IND
Gibraltar International Insurance Services Company, Inc.	84-1995926	DE
Gibraltar International Service LLC		DE
GIBRALTAR INDIA SOLUTIONS LLP		IND

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

Wellness Services Ecossistema De Bem Estar Ltda.			BRA
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Systems Japan, Limited			JPN
Rockstone Co., Ltd.			JPN
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
Wellness Services SRL			ARG
Prudential International Investments, LLC		22-2615976	DE
Prudential Servicios, S. de R.L. de C.V.			MEX
Prudential Japan Holdings, LLC		22-3795856	DE
PGI Co., Ltd			JPN
CLIS Co., Ltd.			JPN
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)			JPN
PG Business Service Co., Ltd			JPN
PG Collection Service Co., Ltd.			JPN
Prudential General Services of Japan Y.K.			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Newark Realty, LLC			NJ
Prudential Retirement Financial Services Holding LLC			DE
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
AST Investment Services, Inc.		06-1332633	CT
Broad Street Global Advisors LLC			DE
Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
Dale/P Minerals Limited Partnership			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Ironbound Fund LLC		80-0588812	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
Dryden Finance II, LLC		22-3626219	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA BV LLC		85-2192263	DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA East 86 Street LLC		81-1497433	DE
GA JHCII LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	AZ
Ironbound Fund LLC		80-0588812	DE
Passaic Fund LLC		82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
Vailsburg Fund LLC		61-1719773	DE
Gold GP Limited		98-1558450	CYM
Gold II, L.P.		98-1557887	CYM
Gold, L.P.		98-1557564	CYM
Green Tree GP		98-1436961	CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l		98-1281533	LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
North Rock GP			CYM
North Rock, L.P.			CYM
Northbound Emerging Manager Fund II - A LP			DE
Orchard Street Acres Inc.		46-4516531	DE
Passaic Fund LLC		82-5270007	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
PGIM European Services Limited			GBR
PGIM Loan Originator Manager Limited			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF EUROPE SCSp			LUX
PGIM Securities Investment Trust Enterprise			TWN
Pine Tree GP		98-1437233	CYM
Platinum GP Limited		98-1558717	CYM
Platinum II, L.P.		98-1558175	CYM
Platinum, L.P.		98-1558206	CYM
Pramerica (Hong Kong) Holdings Limited			HKG

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

Pramerica Fosun Life Insurance Co., Ltd.			CHN
PRECO Account Partnership IV LP		26-2806036	DE
Pru 101 Wood LLC			DE
PRU 3XSquare, LLC			DE
Pruco Life Insurance Company	79227	22-1944557	AZ
GA BV LLC		85-2192263	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
Passaic Fund LLC		82-5270007	DE
Pruco Life Insurance Company of New Jersey	97195	22-2426091	NJ
Ironbound Fund LLC		80-0588812	DE
Passaic Fund LLC		82-5270007	DE
Prudential Global Funding LLC		33-1106788	DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
PT PFI Mega Life Insurance			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Annuities Distributors, Inc.		06-1212909	DE
Prudential Annuities Information Services & Technology Corporation		06-1181537	DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
Passaic Fund LLC		82-5270007	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Pramerica Insurance Agency (China) Company Ltd.			CHN
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Northbound Emerging Manager Fund II - A LP			DE
PGIM Loan Originator Manager Limited			GBR
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Select Strategies LLC		81-4212917	DE
Prudential Structured Settlement Company		22-3813545	DE
Prudential Tax Services, LLC		87-2909830	DE
Prudential Term Reinsurance Company	15456	46-4641980	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Universal Reinsurance Company	15344	90-1009745	AZ
Ironbound Fund LLC		80-0588812	DE
Passaic Fund LLC		82-5270007	DE
PruVen Capital Partners Fund I, L.P.		85-1149433	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock Global Real Estate LLC		90-0804297	DE
Rock European Real Estate Holdings S.àr.l.			LUX
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Oxford S.a r.l.			LUX
Kyarra S.a r.l.			LUX
Rosado Grande LLC			DE
Ross Avenue Minerals 2012, LLC			DE
South Shore GP Limited			CYM
South Shore II, L.P.			CYM
South Shore, L.P.			CYM
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
Vailsburg Fund LLC		61-1719773	DE
Vantage Casualty Insurance Company	11821	06-1709211	IN
Yavapai LLC			DE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ	UDP			0.000			
		00000	81-1285645				Assurance IQ, LLC	WA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Assurance Intelligence, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					National Family Assurance Group, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Cibecue, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					High Peak Innovations, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Marble Canyon, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Morenci, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1462577				PGIM Portfolio Advisory LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	NO	
		00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar Re Mortgage Holdings Trust No. 1	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar Re Mortgage Holdings Trust No. 2	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc.	NO	
		00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	84-3866738				PAI Bay Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1738719				PAI Big Cypress Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-1446960				PAI Centurion Citrus, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-3519968				PAI Corcoran 640 Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-5062334				PAI DeKalb Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1632178				PAI Hawk Creek Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1659548				PAI Jackson Bayou Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-3378888				PAI River Bend Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000	30-1193213				PAI Wallula Gap Vineyard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	75-2927192				PGIM Real Estate Loan Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2081590				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	54-1598853				PGIM Real Estate Agency Financing, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					VIP Australia Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					VIP Mortgage Account Pty Ltd	AUS	NIA	VIP Australia Holding Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	11-3657742				PGIM Strategic Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2104532				PAI Desert Falcon Farms Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	15.000	Prudential Financial, Inc.	NO	
		00000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gleneraly International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PLA Inmuebles Industriales, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000					PLA Inmuebles Industriales, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PRECO Account IV LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000	85-0767343				PRISA II Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2540245				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF GP II Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Brazilian Capital Fund GP Limited	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	NO	
		00000					CROCKETT STREET HOLDINGS II, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CROCKETT STREET PARTNERS II, L.P.	DE	NIA	CROCKETT STREET HOLDINGS II, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	

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		00000					CROCKETT STREET PARTNERS II, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE HOLDINGS VI, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	26.450	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	26.450	Prudential Financial, Inc.	NO	
		00000					PGIM Capital Partners Management (Feeder) VI, LLC	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	0.370	Prudential Financial, Inc.	NO	
		00000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	3.390	Prudential Financial, Inc.	NO	
		00000					Everbright PGIM Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	NO	
		00000					FICG-PG-I Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					IVP Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	52-2069785				Jennison Associates LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	32.650	Prudential Financial, Inc.	NO	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	8.930	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	NO	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Shanghai) Company Ltd.	CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Overseas Investment Fund Management (Shanghai) Company Ltd	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Fund Management (Shanghai) Co., Ltd.	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.030	Prudential Financial, Inc.	NO	
		00000					PGIM Advisory (Shanghai) Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	PGIM Broad Market High Yield Bond Partners, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	NO	
		00000					BSC CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	89.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	56.990	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Rio CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	

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		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PGIM Investments (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	NO	
		00000					BSC CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Management Partner Limited	Ownership	0.040	Prudential Financial, Inc.	NO	
		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	10.250	Prudential Financial, Inc.	NO	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	NO	
		00000					Rio CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	21.430	Prudential Financial, Inc.	NO	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Private Capital Limited	Ownership	5.447	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate (UK) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Financial Limited	Ownership	0.920	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Fixed Income Funds Management Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Wadhwani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	Wadhwani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Fixed Income Alternatives II GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Fixed Income Alternatives II GP, LLC	Management	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Special Opportunities Fund I GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Special Opportunities Fund I (Cayman), LP	CYM	NIA	PGIM Fixed Income Special Opportunities Fund I GP, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Special Opportunities Fund I LP	DE	NIA	PGIM Fixed Income Special Opportunities Fund I GP, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Holdings Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners AG	CHE	NIA	PGIM Holdings Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Amber Five (GP) Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Art 10 (GP) Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Blue One Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners (Scots) Limited	GBR	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey (GP) II Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP III (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP IV (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP V (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OTP (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Silvretta Jersey (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Operations Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	22-3258762				PGIM Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	33-1077887				PGIM QUANTITATIVE SOLUTIONS LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2962591				PGIM DC Solutions LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					QMA JP EM All Cap Equity Partners LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					The Keynes Dynamic Beta Strategy (US) Fund GP LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial II, de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	

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		00000	82-2357113				PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial II, de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	20-4328897				PGIM Real Estate Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	14.200	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	87.210	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate U.S. CORE Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-0715540				PGIM Real Estate U.S. High Yield Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Taronga Investor GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM U.S. Leveraged Loans GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	NO	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	NO	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	NO	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	NO	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Administradora Industrial SRL	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Aggregating Manager, LLC	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PLA Retail Fund II Aggregating Manager, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	9.090	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	NO	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EIP GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EPP Lux Fund II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EuroCore GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EuroCore New Courts GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Horizon GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Sprint GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PEREF II Co-Invest 1 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PEREF II GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Access 1 GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Co-Invest 1 GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC JV GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin MLP S.àr.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF SH9 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM M Campus GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Global Master Fund GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Real Estate PRISA II Luxembourg PF SCSp	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate U.S. Core Debt Fund PF SCSp	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	NO	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF GP S.à.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest GP S.á r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate France SAS	FRA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Italy S.r.l.	ITA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Luxembourg S.A.	Ownership	4.460	Prudential Financial, Inc.	NO	
		00000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA II Lux PF GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	58-2446544				TMW Management, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW Realty Advisors, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0225435				TMW USPF Verwaltungs GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1066511				USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					USCDF GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate PRISA II Luxembourg PF SCSp	LUX	NIA	USCDF GP S.à r.l.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate U.S. Core Debt Fund PF SCSp	LUX	NIA	USCDF GP S.à r.l.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF Debt Fund Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	45.920	Prudential Financial, Inc.	NO	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	NO	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	9.590	Prudential Financial, Inc.	NO	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1334164				PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	
		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	0.660	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	1.910	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.500	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.500	Prudential Financial, Inc.	NO	
		00000					WH Warehouse 22-1, Ltd.	JEY	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE HOLDINGS II, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE PARTNERS (IRELAND) II, L.P.	DE	NIA	WINDSOR AVENUE HOLDINGS II, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE PARTNERS (US) II, L.P.	DE	NIA	WINDSOR AVENUE HOLDINGS II, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE PARTNERS (IRELAND) II, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE PARTNERS (US) II, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	88-1496484				PGIM Custom Harvest LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-2672711				PGIM International Financing Inc.	DE	NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1460519				PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	37-1610226				Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2347336				Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.944	Prudential Financial, Inc.	NO	
		00000					Prudential do Brasil Vida em Grupo S.A.	BRA	NIA	Prudential do Brasil Seguros de Vida S.A.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-3921265				Prudential Annuities Holding Company, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1545618				Gibraltar Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					North Rock, L.P.	CYM	NIA	Gibraltar Reinsurance Company Ltd.	Ownership	99.990	Prudential Financial, Inc.	NO	
		00000					South Shore, L.P.	CYM	NIA	Gibraltar Reinsurance Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					South Shore II, L.P.	CYM	NIA	South Shore, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1622096				Lotus Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					New Veld, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					Alexander Forbes Group Holdings Limited	ZAF	NIA	New Veld, LLC	Ownership	33.000	Prudential Financial, Inc.	NO	
		00000					PGIM IRELAND LIMITED	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PNA Preparation Company Co., Ltd. (PNA Setsuritsu Junbi Kabushiki Kaisha)	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0408643				The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	NIA	Gold, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1438145				Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	NO	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Friendly Partners Co., Ltd.	JPN	NIA	The Prudential Gibraltar Financial Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0433392				The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1437611				Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	NIA	Platinum, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	

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		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.950	Prudential Financial, Inc.	NO	
		00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3773705				Prudential International Investments Company, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1269397				New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	NO	
		00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	NO	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Securities Investment Trust Enterprise	TWN	NIA	Prudential International Investments Company, LLC	Ownership	0.002	Prudential Financial, Inc.	NO	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile II SpA	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.667	Prudential Financial, Inc.	NO	
		00000					Administradora Americana de Inversiones S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	NO	
		00000					Administradora Americana de Inversiones S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	83.333	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Holdings, Ltd.	Ownership	99.612	Prudential Financial, Inc.	NO	

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		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Qianhai Reinsurance Co., Ltd.	CHN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	84-1995926				Gibraltar International Insurance Services Company, Inc.	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.024	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	NO	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.976	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGI Co., Ltd	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Business Service Co., Ltd	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	PGI Co., Ltd	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1332633				AST Investment Services, Inc.	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Dale/P Minerals Limited Partnership	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Don Cesar Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		14296	41-2214052				Dryden Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Dryden Arizona Reinsurance Term Company	Ownership	0.510	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA 1600 Commons LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5255153				GA 333 Hennepin Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	82-5049621				GA Bay Area GP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5218431				GA Bay Area Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-2192263				GA BV LLC	DE	DS	The Prudential Insurance Company of America	Ownership	96.990	Prudential Financial, Inc.	NO	
		00000					GA CLARENDON LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-3122403				GA Collins LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					MC GA COLLINS HOLDINGS LLC	DE	DS	GA Collins LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	81-3680884				MC GA COLLINS REALTY LLC	DE	DS	MC GA COLLINS HOLDINGS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	DS	GA E. 22nd Street Apartments Holdings LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1497433				GA East 86 Street LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA Manor at Harbour Island, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1191446				Manor at Harbour Island, LLC	DE	DS	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	81-1517096				GA Metro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	NO	
		16089	81-4923311				Gibraltar Universal Life Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	3.480	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	2.690	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	Passaic Fund LLC	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	NO	
		00000	98-1558450				Gold GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1436961				Green Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Halsey Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1281533				Impact Investments Bridges UK S.a.r.l	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Inter-Atlantic G Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	81.220	Prudential Financial, Inc.	NO	
		00000	81-0746888				LINEUP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	78.650	Prudential Financial, Inc.	NO	
		00000					TENSATOR HOLDINGS LTD	GBR	DS	LINEUP LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					North Rock GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					North Rock, L.P.	CYM	DS	North Rock GP	Ownership	0.010	Prudential Financial, Inc.	NO	
		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000	46-4516531				Orchard Street Acres Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	82-5270007				Passaic Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	18.380	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM European Services Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	YES	
		00000					PGIM REF Europe Member, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	DS	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000					PGIM Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	NO	
		00000	98-1437233				Pine Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558717				Platinum GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	NO	
		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-2192263				GA BV LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.010	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.850	Prudential Financial, Inc.	NO	
		00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	59.100	Prudential Financial, Inc.	NO	
0304	The Prudential Group	97195	22-2426091				Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.870	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	0.590	Prudential Financial, Inc.	NO	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PT PFI Mega Life Insurance	IDN	DS	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	10.520	Prudential Financial, Inc.	NO	
		00000					Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1212909				Prudential Annuities Distributors, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.340	Prudential Financial, Inc.	NO	
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	3.070	Prudential Financial, Inc.	NO	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	3.080	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	7.830	Prudential Financial, Inc.	NO	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Insurance Agency (China) Company Ltd.	CHN	DS	Prudential Insurance Agency, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	NO	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	NO	

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		00000	81-4212917				Prudential Select Strategies LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2909830				Prudential Tax Services, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Term Reinsurance Company	Ownership	0.650	Prudential Financial, Inc.	NO	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.930	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	11.410	Prudential Financial, Inc.	NO	
		00000	85-1149433				PruVen Capital Partners Fund I, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock European Real Estate Holdings S.àr.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Kensington Limited	GGY	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Thurloe Commercial Guernsey Limited	GGY	DS	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Oxford S.a r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Kyarra S.a r.l.	LUX	DS	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					South Shore GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					South Shore II, L.P.	CYM	DS	South Shore GP Limited	Management	0.000	Prudential Financial, Inc.	NO	
		00000					South Shore, L.P.	CYM	DS	South Shore GP Limited	Management	0.000	Prudential Financial, Inc.	NO	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	NO	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

Asterisk	Explanation

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PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	81-1285645	Assurance IQ, LLC	0	0	0	0	(77,591)	0		0	(77,591)	0
	06-1332633	AST Investment Services, Inc.	0	1,165,888	0	0	0	0		0	1,165,888	0
	26-0004065	COLICO, Inc.	(35,394,936)	0	0	0	0	0		0	(35,394,936)	0
	65-1188865	Colico II, Inc.	(3,916,152)	0	0	0	0	0		0	(3,916,152)	0
		Cottage Street Investments LLC	0	3,000,000	0	0	0	0		0	3,000,000	0
		Dale/P Minerals Limited Partnership	0	(7,772,032)	0	0	0	0		0	(7,772,032)	0
14296	41-2214052	Dryden Arizona Reinsurance Term Company	0	0	0	0	(28,731,640)	11,943,426		0	(16,788,214)	(1,288,220,074)
	22-3626219	Dryden Finance II, LLC	(27,601,226)	(28,398,774)	0	0	0	0		0	(56,000,000)	0
		Essex, LLC	0	200,000,000	0	0	0	0		0	200,000,000	0
	82-5255153	GA 333 Hennepin Investor LLC	0	292,500	0	0	0	0		0	292,500	0
	82-5218431	GA Bay Area Investor LLC	0	1,201,635	0	0	0	0		0	1,201,635	0
	85-2192263	GA BV LLC	(23,680,861)	(7,288,630)	0	0	(1,646,058)	0		0	(32,615,549)	0
	81-3122403	GA Collins LLC	0	(13,457,700)	0	0	0	0		0	(13,457,700)	0
	82-5073220	GA E. 22nd Street Apartments Holdings LLC	0	2,773,449	0	0	0	0		0	2,773,449	0
	82-5093453	GA Menlo Park Investor LLC	0	420,185	0	0	0	0		0	420,185	0
	82-5245041	GA Triton Investor LLC	0	343,503	0	0	0	0		0	343,503	0
		Gibraltar BSN Holdings SDN BHD	0	6,908,048	0	0	0	0		0	6,908,048	0
16089	81-4923311	Gibraltar Universal Life Reinsurance Company	0	350,000,000	14,016,290	0	(38,678,067)	6,557,923		0	331,896,146	(4,654,896,246)
		Halsey Street Investments LLC	0	(171,470)	0	0	0	0		0	(171,470)	0
		Inter-Atlantic G Fund, L.P.	(7,442,289)	3,430,000	0	0	0	0		0	(4,012,289)	0
	80-0588812	Ironbound Fund LLC	(899,140)	(65,376,017)	65,719,523	0	0	0		0	(555,634)	0
	98-1622096	Lotus Reinsurance Company Ltd.	0	(139,634,192)	0	0	0	0		0	(139,634,192)	(4,391,232,000)
		Northbound Emerging Manager Fund II - A LP	(1,639,320)	872,070	0	0	0	0		0	(767,250)	0
	46-4516531	Orchard Street Acres Inc.	(14,137,379)	0	0	0	0	0		0	(14,137,379)	0
	82-5270007	Passaic Fund LLC	(16,309,155)	69,150,323	0	0	(31,537)	0		0	52,809,631	0
	83-3561487	PFI EM-Tech Fund I, LLC	0	(24,936,624)	0	0	0	0		0	(24,936,624)	0
	82-3190074	PGIM Broad Market High Yield Bond Fund, L.P.	0	0	0	0	(9,012,544)	0		0	(9,012,544)	0
		PGIM Fixed Income Alternatives Fund, L.P.	0	(12,500,000)	0	0	0	0		0	(12,500,000)	0
		PGIM Loan Originator Manager Limited	0	62,063,357	0	0	(14,033,556)	0		0	48,029,801	0
	22-3776860	PGIM Real Estate Finance Holding Company	0	0	0	0	128,699,011	0		0	128,699,011	0
		PGIM REF Europe Member, LLC	(240,611)	(686,612)	0	0	0	0		0	(927,223)	0
		PGIM REF EUROPE SCSp	0	330,132	0	0	0	0		0	330,132	0
		PGIM Securities Investment Trust Enterprise	0	0	0	0	(2,279,951)	0		0	(2,279,951)	0
	22-2540245	PGIM, Inc.	0	0	26,536,271	0	234,264,982	0		0	260,801,253	0
		PR GA SCP Apartments, LLC	0	(95,439,522)	0	0	0	0		0	(95,439,522)	0
		Pramerica (Hong Kong) Holdings Limited	(20,733,136)	(41,502,000)	0	0	0	0		0	(62,235,136)	0
79227	22-1944557	Pruco Life Insurance Company	18,699,606	15,453,589	735,939,425	0	514,831,505	(1,568,138,692)		0	(283,214,567)	34,279,143,408
97195	22-2426091	Pruco Life Insurance Company of New Jersey	2,082,248	397,752,249	20,807,530	0	(7,461,531)	693,649,777		0	1,106,830,273	4,975,071,700

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		Pruco Securities, LLC	(50,000,000)	0	0	0	22,930,649	0		0	(27,069,351)	0
		PRU 3XSquare, LLC	(8,912,219)	(91,657,121)	0	0	0	0		0	(100,569,340)	0
	06-1212909	Prudential Annuities Distributors, Inc.	0	29,186,551	0	0	(804,366,131)	0		0	(775,179,580)	0
	13-3921265	Prudential Annuities Holding Company, LLC	0	0	0	0	(277,531,229)	69,785,863		0	(207,745,366)	0
	06-1181537	Prudential Annuities Information Services & Technology Corporation	0	4,195,428	0	0	0	0		0	4,195,428	0
14299	33-1095301	Prudential Arizona Reinsurance Captive Company	0	95,000,000	79,148,147	0	30,802,525	(106,628,888)		0	98,321,784	(3,906,223,626)
14300	27-1629186	Prudential Arizona Reinsurance Term Company	0	35,000,000	15,067,242	0	(9,053,323)	36,260,716		0	77,274,635	(3,368,637,266)
14298	45-2941561	Prudential Arizona Reinsurance Universal Company	0	200,000,000	131,523,855	0	(61,750,602)	262,220,299		0	531,993,552	(18,884,624,563)
	47-3566520	Prudential Capital Energy Partners, L.P.	(61,219,848)	14,500,145	0	0	0	0		0	(46,719,703)	0
		Prudential Commercial Property Holding Company, LLC	0	(3,163,270)	0	0	0	0		0	(3,163,270)	0
	22-3703799	Prudential Financial, Inc.	2,540,684,330	(961,532,823)	0	0	(560,698,918)	0		0	1,018,452,589	0
	33-1106788	Prudential Global Funding LLC	(15,000,000)	0	(16,283,777)	0	0	0		0	(31,283,777)	0
		Prudential Impact Investments Mortgage Loans LLC	(6,059,966)	(90,876,100)	(42,722,241)	0	0	0		0	(139,658,307)	0
		Prudential Impact Investments Private Debt LLC	0	21,234	0	0	0	0		0	21,234	0
		Prudential Impact Investments Private Equity LLC	(15,000,000)	0	0	0	(101,168)	0		0	(15,101,168)	0
	36-4576911	Prudential Insurance Agency, LLC	0	(25,000,000)	0	0	0	0		0	(25,000,000)	0
	51-0389061	Prudential International Insurance Holdings, Ltd.	0	0	0	0	14,465,524	0		0	14,465,524	0
	51-0389060	Prudential International Insurance Service Company, L.L.C.	0	0	9,318,500	0	(195,800,045)	0		0	(186,481,545)	0
13809	27-2457213	Prudential Legacy Insurance Company of New Jersey	(61,672,062)	(200,000,000)	72,924,386	0	(65,562,685)	(3,227,966,830)		0	(3,482,277,191)	(48,225,721,336)
		Prudential Mortgage SKP Member LLC	(5,598,359)	(3,635,733)	0	0	(601,078)	0		0	(9,835,170)	0
	83-3152819	Prudential QOZ Investment Fund 1, LLC	0	(32,307,199)	0	0	0	0		0	(32,307,199)	0
	22-2429253	Prudential Realty Securities, Inc.	(29,860,931)	60,311,070	0	0	(744,524)	0		0	29,705,615	0
		Prudential Retirement Holdings, LLC	0	2,198,825	0	0	0	0		0	2,198,825	0
		Prudential Seguros Mexico, S.A. de C.V.	0	0	0	0	0	14,812,077		0	14,812,077	(1,530,619)
15456	46-4641980	Prudential Term Reinsurance Company	0	0	0	0	(50,017,054)	(29,798,115)		0	(79,815,169)	(3,586,483,071)
	23-2189568	Prudential Trust Company	0	0	0	0	492,962	0		0	492,962	0
15344	90-1009745	Prudential Universal Reinsurance Company	0	700,000,000	14,456,853	0	(108,646,241)	922,413		0	606,733,025	(10,502,650,083)
		Pruservicos Participacoes Ltda.	0	115,359,603	0	0	0	0		0	115,359,603	0
	85-1149433	PruVen Capital Partners Fund I, L.P.	(77,732)	57,077,768	0	0	0	0		0	57,000,036	0
		Rock European Real Estate Holdings S.àr.l.	0	43,555	0	0	0	0		0	43,555	0
	90-0804297	Rock Global Real Estate LLC	0	7,120,091	0	0	0	0		0	7,120,091	0
		Rock Kensington Limited	0	(44,229)	0	0	(240,102)	0		0	(284,331)	0

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
....	.....	Rock Oxford S.a r.l.	0	..... (1,683,183)	0	0	0	0	....	0	..... (1,683,183)	0
....	.....	Strand Investments Limited	0	0	..... (137,353,879)	0	0	0	....	0	..... (137,353,879)	0
....	98-0408643	The Gibraltar Life Insurance Co., Ltd.	0	0	.....(62,051,931)	0	0	0	....	0	.....(62,051,931)	 7,832,031,822
....	.....	The Prudential Brazilian Capital Fund LP .	.....(613,250)	0	0	0	0	0	....	0	.....(613,250)	0
.....68241	22-1211670	The Prudential Insurance Company of America	..... (2,154,380,239)	..... (583,143,611)	..... (1,115,285,595)	0	 1,290,583,698	 3,223,907,146	....	0	661,681,399	 28,093,956,426
....	98-0433392	The Prudential Life Insurance Company, Ltd.	0	0	0	0	0	612,472,885	....	0	612,472,885	 23,630,015,528
....	61-1719773	Vailsburg Fund LLC	.....(27,235)	..... (14,494)	0	0	0	0	....	0	.....(41,729)	0
.....11821	06-1709211	Vantage Casualty Insurance Company	..... (1,050,138)	..... (4,949,862)	..... (3,497,464)	0	..... (5,281)	0	....	0	..... (9,502,745)	0
....	.....	WH Warehouse 22-1, Ltd.	0	0	191,736,865	0	0	0	....	0	191,736,865	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Pruco Life Insurance Company	The Prudential Insurance Company of America	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
Prudential Legacy Insurance Company of New Jersey	The Prudential Insurance Company of America	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
Vantage Casualty Insurance Company	Prudential Financial, Inc.	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
The Prudential Insurance Company of America	Prudential Financial, Inc.	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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38.
40. Waived
41. Waived

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

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

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

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

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

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

35. Health Care Receivables Supplement [Document Identifier 470]

38. Credit Insurance Experience Exhibit [Document Identifier 230]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid pension expense	3,544,811,923	3,544,811,923	0	0
2505.	Disallowed IMR	1,077,595,042	1,077,595,042	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,622,406,965	4,622,406,965	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Other liabilities	468,721,034	343,252,492
2505.	Provision for contingencies	56,416,753	59,798,230
2506.	Interest payable on surplus notes	14,525,000	14,525,000
2507.	Interest on policy or contract funds and group and other conversions	2,458,377	5,677,604
2597.	Summary of remaining write-ins for Line 25 from overflow page	542,121,164	423,253,326

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	IMR transferred via reinsurance	97,381,816	(12,422,687)
2705.	Payments under employees, agents and directors benefit plans not included above	128,764,745	140,300,775
2797.	Summary of remaining write-ins for Line 27 from overflow page	226,146,561	127,878,088

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Correction of prior year assumed benefits on retirement contracts	46,698,945	(87,662,800)
5305.	Correction of prior year reinsurance recoverable	20,674,560	0
5306.	Correction of prior year assumed reinsurance on Modified Guaranteed Life Insurance contracts	15,800,000	0
5307.	Correction of prior year expenses	12,458,855	0
5308.	Correction of prior year dividends	(15,453,672)	0
5309.	Correction of prior year assumed Universal Life reserves	0	150,188,447
5310.	Prior year correction for federal income taxes	0	(6,894,951)
5311.	Correction of prior year MODCO reserve adjustments on reinsurance ceded	0	(11,338,806)
5312.	Correction of prior year reserves for Group Annuity Insurance Contracts	0	(27,973,832)
5397.	Summary of remaining write-ins for Line 53 from overflow page	80,178,688	16,318,058

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Receivable for sales on investments over 15 days	0	1,201,090	1,201,090
2597.	Summary of remaining write-ins for Line 25 from overflow page	0	1,201,090	1,201,090

Additional Write-ins for Schedule T Line 58

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
58004.	AND Andorra	XXX	40,000	0	0	0	40,000	0
58005.	ANT Netherlands Antilles	XXX	14,400	0	0	0	14,400	0
58006.	ARE United Arab Emirates	XXX	574,800	0	0	0	574,800	0
58007.	ARG Argentina	XXX	23,194	0	0	0	23,194	0
58008.	ATG Antigua and Barbuda	XXX	856	0	0	0	856	0
58009.	AUS Australia	XXX	37,497	0	95	0	37,593	0
58010.	AUT Austria	XXX	4,451	0	0	0	4,451	0
58011.	BEL Belgium	XXX	2,440,347	0	0	0	2,440,347	0
58012.	BHS Bahamas	XXX	5,300	0	0	0	5,300	0
58013.	BLZ Belize	XXX	415	0	0	0	415	0
58014.	BMU Bermuda	XXX	10,391	0	0	0	10,391	0
58015.	BRA Brazil	XXX	8,134	0	0	0	8,134	0
58016.	BRB Barbados	XXX	2,687	0	0	0	2,687	0
58017.	CAF Central African Republic	XXX	2,784	0	0	0	2,784	0
58018.	CHE Switzerland	XXX	196,584	0	0	0	196,584	0
58019.	CHL Chile	XXX	917	0	0	0	917	0
58020.	CHN China	XXX	9,284	0	0	0	9,284	0
58021.	COL Colombia	XXX	4,165	0	0	0	4,165	0
58022.	CRI Costa Rica	XXX	5,496	0	0	0	5,496	0
58023.	CYM Cayman Islands	XXX	264,640	0	0	0	264,640	0
58024.	CYP Cyprus	XXX	7,054	0	0	0	7,054	0
58025.	CZE Czech Republic	XXX	1,908	0	0	0	1,908	0
58026.	DEU Germany	XXX	122,690	0	0	0	122,690	32,458
58027.	DMA Dominica	XXX	623	0	0	0	623	0
58028.	DNK Denmark	XXX	8,876	0	0	0	8,876	0
58029.	DOM Dominican Republic	XXX	384	0	0	0	384	0
58030.	ECU Ecuador	XXX	9,234	0	0	0	9,234	0
58031.	EGY Egypt	XXX	9,708	0	0	0	9,708	0
58032.	ESP Spain	XXX	182,012	0	0	0	182,012	0
58033.	FIN Finland	XXX	2,900	0	0	0	2,900	0
58034.	FRA France	XXX	77,466	0	0	0	77,466	0
58035.	GBR United Kingdom	XXX	267,084	98,192	0	(39)	365,237	0
58036.	GHA Ghana	XXX	1,627	0	0	0	1,627	0
58037.	GRC Greece	XXX	85,508	0	0	0	85,508	0
58038.	GTM Guatemala	XXX	257	0	0	0	257	0
58039.	HKG Hong Kong, Special Administrative Region of China	XXX	208,425	0	0	0	208,425	0
58040.	HND Honduras	XXX	3,363	0	0	0	3,363	0
58041.	HTI Haiti	XXX	328	0	0	0	328	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts
58042. HUN Hungary	XXX	6,455	0	0	0	6,455	0
58043. ISL Iceland	XXX	634	0	0	0	634	0
58044. IDN Indonesia	XXX	8,131	0	0	0	8,131	0
58045. IND India	XXX	29,460	0	0	0	29,460	0
58046. IRL Ireland	XXX	32,333	0	1,138	0	33,471	0
58047. IMN Isle of Man	XXX	566	0	0	0	566	0
58048. ISR Israel	XXX	473,154	0	0	0	473,154	0
58049. ITA Italy	XXX	91,533	0	0	0	91,533	0
58050. JAM Jamaica	XXX	6,614	0	0	0	6,614	0
58051. JPN Japan	XXX	42,540	0	0	0	42,540	0
58052. KEN Kenya	XXX	119	0	0	0	119	0
58053. KNA Saint Kitts and Nevis	XXX	1,708	0	0	0	1,708	0
58054. KHM Cambodia	XXX	214	0	0	0	214	0
58055. KOR Korea, Republic of	XXX	10,937	0	0	0	10,937	0
58056. KWT Kuwait	XXX	5,716	0	0	0	5,716	0
58057. LUX Luxembourg	XXX	44,116	0	0	0	44,116	0
58058. LVA Latvia	XXX	2,780	0	0	0	2,780	0
58059. MEX Mexico	XXX	116,207	0	0	0	116,207	0
58060. MLT Malta	XXX	7,076	0	0	0	7,076	0
58061. MYS Malaysia	XXX	2,668	0	0	0	2,668	0
58062. NIC Nicaragua	XXX	80	0	0	0	80	0
58063. NLD Netherlands	XXX	17,452	165,202	0	0	182,654	0
58064. NOR Norway	XXX	2,787	0	0	0	2,787	0
58065. NZL New Zealand	XXX	48,106	0	0	0	48,106	0
58066. PAN Panama	XXX	116	22,560	0	15,586,068	15,608,745	1,438,800
58067. PHL Phillipines	XXX	38,292	0	0	0	38,292	0
58068. POL Poland	XXX	635	0	0	0	635	0
58069. PRT Portugal	XXX	23,371	0	0	0	23,371	0
58070. ROM Romania	XXX	98	0	0	0	98	0
58071. SGP Singapore	XXX	42,544	0	0	0	42,544	0
58072. SVN Slovenia	XXX	59	0	0	0	59	0
58073. SWE Sweden	XXX	2,826	0	0	0	2,826	0
58074. THA Thailand	XXX	7,053	0	0	0	7,053	0
58075. TTO Trinidad and Tobago	XXX	12,387	0	0	0	12,387	0
58076. TUR Turkey	XXX	214	0	0	0	214	0
58077. TWN Taiwan, Republic of China	XXX	206,061	0	0	0	206,061	0
58078. URY Uruguay	XXX	148	0	0	0	148	0
58079. VEN Venezuela	XXX	1,002	0	0	0	1,002	0
58080. VGB British Virgin Islands	XXX	70,490	888,935	0	0	959,425	0
58081. VUT Vanuatu	XXX	515	0	0	0	515	0
58082. ZAF South Africa	XXX	3,426	0	0	0	3,426	0
58083. ZZZ Other Alien	XXX	18,431,111	85,056	16,089,874	0	34,606,041	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	24,427,521	1,259,945	16,091,108	15,586,029	57,364,603	1,471,258

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. IMR transferred via reinsurance	97,381,816	(52,694,545)	0	0	150,076,361	0	0	0	0
2705. Payments under employees, agents and directors benefit plans not included above	128,764,745	137,141	0	0	0	0	0	128,627,604	0
2797. Summary of remaining write-ins for Line 27 from overflow page	226,146,561	(52,557,404)	0	0	150,076,361	0	0	128,627,604	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Miscellaneous deductions	261,422	1,094	78,519	1,545	0	1,173	594	22,209	7,065	0	149,223	0
2797. Summary of remaining write-ins for Line 27 from overflow page	261,422	1,094	78,519	1,545	0	1,173	594	22,209	7,065	0	149,223	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	5,771,793,685	4.168	5,771,793,685	0	5,771,793,685	4.168
	1.02 All other governments	2,860,749,967	2.066	2,860,749,967	0	2,860,749,967	2.066
	1.03 U.S. states, territories and possessions, etc. guaranteed	248,099,104	0.179	248,099,104	0	248,099,104	0.179
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	377,816,458	0.273	377,816,458	0	377,816,458	0.273
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	5,423,606,417	3.917	5,423,606,417	0	5,423,606,417	3.917
	1.06 Industrial and miscellaneous	71,993,584,660	51.993	71,993,584,660	0	71,993,584,660	51.993
	1.07 Hybrid securities	227,808,160	0.165	227,808,160	0	227,808,160	0.165
	1.08 Parent, subsidiaries and affiliates	2,516,921,498	1.818	2,516,921,498	0	2,516,921,498	1.818
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans	1,032,894,300	0.746	1,032,894,300	0	1,032,894,300	0.746
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	90,453,274,249	65.324	90,453,274,249	0	90,453,274,249	65.324
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	145,807,045	0.105	145,807,045	0	145,807,045	0.105
	2.02 Parent, subsidiaries and affiliates	171,259	0.000	171,259	0	171,259	0.000
	2.03 Total preferred stocks	145,978,304	0.105	145,978,304	0	145,978,304	0.105
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	5,820,192	0.004	5,820,192	0	5,820,192	0.004
	3.02 Industrial and miscellaneous Other (Unaffiliated)	303,835,817	0.219	303,835,817	0	303,835,817	0.219
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	9,470,701,499	6.840	9,470,701,499	0	9,470,701,499	6.840
	3.05 Mutual funds	2,788,105	0.002	2,788,105	0	2,788,105	0.002
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	9,783,145,613	7.065	9,783,145,613	0	9,783,145,613	7.065
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	3,388,083,419	2.447	3,388,083,419	0	3,388,083,419	2.447
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	16,347,851,421	11.806	16,347,851,421	0	16,347,851,421	11.806
	4.04 Mezzanine real estate loans	77,617,795	0.056	77,617,795	0	77,617,795	0.056
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	19,813,552,635	14.309	19,813,552,635	0	19,813,552,635	14.309
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	230,775,933	0.167	230,775,933	0	230,775,933	0.167
	5.02 Properties held for production of income	102,800,895	0.074	102,800,895	0	102,800,895	0.074
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	333,576,828	0.241	333,576,828	0	333,576,828	0.241
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	286,850,147	0.207	286,850,147	0	286,850,147	0.207
	6.02 Cash equivalents (Schedule E, Part 2)	2,120,639,901	1.531	2,120,639,902	0	2,120,639,902	1.531
	6.03 Short-term investments (Schedule DA)	308,555,175	0.223	308,555,176	0	308,555,176	0.223
	6.04 Total cash, cash equivalents and short-term investments	2,716,045,223	1.961	2,716,045,225	0	2,716,045,225	1.961
7.	Contract loans	1,834,071,930	1.325	1,834,071,930	0	1,834,071,930	1.325
8.	Derivatives (Schedule DB)	4,018,916,369	2.902	4,018,916,369	0	4,018,916,369	2.902
9.	Other invested assets (Schedule BA)	8,795,518,335	6.352	8,795,518,335	0	8,795,518,335	6.352
10.	Receivables for securities	211,183,106	0.153	211,183,106	0	211,183,106	0.153
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	363,516,937	0.263	363,516,937	0	363,516,937	0.263
13.	Total invested assets	138,468,779,529	100.000	138,468,779,531	0	138,468,779,531	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		415,272,294
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	42,401,051	42,401,051
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	24,482,925	24,482,925
4.	Total gain (loss) on disposals, Part 3, Column 18		41,996,825
5.	Deduct amounts received on disposals, Part 3, Column 15		146,185,632
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	5,169,619	5,169,619
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	30,296,097	
	8.2 Totals, Part 3, Column 9	8,924,921	39,221,017
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		333,576,827
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		333,576,827

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		21,125,279,612
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	2,308,225,234	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	947,443,408	3,255,668,641
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	5,797,878	
	3.2 Totals, Part 3, Column 11	712,702	6,510,580
4.	Accrual of discount		3,619,116
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(87,500,123)
7.	Deduct amounts received on disposals, Part 3, Column 15		4,311,781,634
8.	Deduct amortization of premium and mortgage interest points and commitment fees		17,486,021
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(162,495,161)	
	9.2 Totals, Part 3, Column 13	1,737,620	(160,757,541)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		19,813,552,632
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		19,813,552,632
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		19,813,552,632

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		8,958,163,082
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	56,622,770	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	655,344,153	711,966,923
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		609,869
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	126,128,675	
	5.2 Totals, Part 3, Column 9	1,927,399	128,056,075
6.	Total gain (loss) on disposals, Part 3, Column 19		53,845,054
7.	Deduct amounts received on disposals, Part 3, Column 16		910,533,858
8.	Deduct amortization of premium and depreciation		298,379
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(47,269,909)	
	9.2 Totals, Part 3, Column 14	1,357,309	(45,912,600)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	100,377,828	
	10.2 Totals, Part 3, Column 11	0	100,377,828
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		8,795,518,337
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		8,795,518,337

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		111,030,469,563
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,436,075,138
3.	Accrual of discount		219,705,085
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(14,750,771)	
	4.2. Part 2, Section 1, Column 15	(5,166,279)	
	4.3. Part 2, Section 2, Column 13	(3,548,384,966)	
	4.4. Part 4, Column 11	623,065,057	(2,945,236,959)
5.	Total gain (loss) on disposals, Part 4, Column 19		(506,632,242)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		25,824,683,970
7.	Deduct amortization of premium		168,973,743
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(839,134,525)	
	8.2. Part 2, Section 1, Column 19	(1,342,834)	
	8.3. Part 2, Section 2, Column 16	(322,066)	
	8.4. Part 4, Column 15	49,802,795	(790,996,630)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	53,950,190	
	9.2. Part 2, Section 1, Column 17	636,460	
	9.3. Part 2, Section 2, Column 14	2,842	
	9.4. Part 4, Column 13	52,637,307	107,226,799
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		39,898,722
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		100,382,398,165
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		100,382,398,165

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	5,771,793,685	5,439,680,939	4,712,051,367	8,260,542,547
Governments	2.	Canada	158,812,433	172,618,777	169,668,569	156,129,811
(Including all obligations guaranteed by governments)	3.	Other Countries	2,701,937,534	2,364,808,208	2,714,498,674	2,602,707,478
	4.	Totals	8,632,543,652	7,977,107,924	7,596,218,610	11,019,379,836
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	248,099,104	230,651,348	256,976,203	223,793,486
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	377,816,458	367,748,800	379,347,312	374,375,586
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	5,423,606,417	5,065,633,340	5,176,391,447	5,463,771,392
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	49,081,780,585	43,235,776,803	49,414,750,072	47,949,657,741
	9.	Canada	2,791,602,152	2,562,705,589	2,854,130,526	2,748,798,056
	10.	Other Countries	21,380,904,383	19,361,912,186	22,214,395,465	21,428,889,166
	11.	Totals	73,254,287,120	65,160,394,578	74,483,276,063	72,127,344,963
Parent, Subsidiaries and Affiliates	12.	Totals	2,516,921,498	2,393,268,089	2,559,391,651	2,515,677,976
	13.	Total Bonds	90,453,274,249	81,194,804,079	90,451,601,286	91,724,343,239
PREFERRED STOCKS	14.	United States	134,651,474	131,560,824	117,096,402	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	11,155,571	19,670,469	8,843,759	
	17.	Totals	145,807,045	151,231,293	125,940,161	
Parent, Subsidiaries and Affiliates	18.	Totals	171,259	0	171,259	
	19.	Total Preferred Stocks	145,978,304	151,231,293	126,111,420	
COMMON STOCKS	20.	United States	157,302,598	157,302,598	157,320,840	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	155,141,516	155,141,516	144,917,233	
	23.	Totals	312,444,114	312,444,114	302,238,073	
Parent, Subsidiaries and Affiliates	24.	Totals	9,470,701,499	9,470,701,499	10,465,439,506	
	25.	Total Common Stocks	9,783,145,613	9,783,145,613	10,767,677,579	
	26.	Total Stocks	9,929,123,917	9,934,376,906	10,893,788,999	
	27.	Total Bonds and Stocks	100,382,398,166	91,129,180,985	101,345,390,285	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	33,602,756	809,852,083	618,818,706	1,512,588,542	2,796,931,597	XXX	5,771,793,684	6.3	7,193,512,459	7.0	5,771,793,684	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	33,602,756	809,852,083	618,818,706	1,512,588,542	2,796,931,597	XXX	5,771,793,684	6.3	7,193,512,459	7.0	5,771,793,684	0
2. All Other Governments												
2.1 NAIC 1	169,648,785	256,598,255	200,656,313	151,977,368	413,328,161	XXX	1,192,208,882	1.3	1,669,279,919	1.6	1,192,208,882	0
2.2 NAIC 2	84,347,538	52,980,568	94,435,705	171,415,751	960,104,356	XXX	1,363,283,918	1.5	1,313,478,551	1.3	1,363,283,918	0
2.3 NAIC 3	0	39,755,174	8,382,361	39,938,598	212,335,233	XXX	300,411,366	0.3	323,764,644	0.3	295,410,235	5,001,131
2.4 NAIC 4	1,007,040	0	453,615	0	1,538,314	XXX	2,998,969	0.0	15,685,023	0.0	2,998,969	0
2.5 NAIC 5	1,823,087	0	0	0	0	XXX	1,823,087	0.0	0	0.0	1,823,087	0
2.6 NAIC 6	0	0	0	0	23,745	XXX	23,745	0.0	23,745	0.0	23,745	0
2.7 Totals	256,826,451	349,333,997	303,927,994	363,331,717	1,587,329,809	XXX	2,860,749,967	3.1	3,322,231,881	3.2	2,855,748,836	5,001,131
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	3,664,265	13,355,568	23,714,027	159,723,190	47,642,055	XXX	248,099,104	0.3	273,461,313	0.3	214,093,779	34,005,325
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	3,664,265	13,355,568	23,714,027	159,723,190	47,642,055	XXX	248,099,104	0.3	273,461,313	0.3	214,093,779	34,005,325
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	4,529,574	56,666,227	85,300,608	142,538,208	81,663,073	XXX	370,697,690	0.4	388,141,419	0.4	321,767,752	48,929,938
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	498,494	2,243,838	3,466,668	909,768	0	XXX	7,118,768	0.0	7,547,328	0.0	0	7,118,768
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	5,028,067	58,910,066	88,767,276	143,447,976	81,663,073	XXX	377,816,458	0.4	395,688,748	0.4	321,767,752	56,048,706
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	558,223,000	753,446,752	1,151,010,233	1,463,963,541	1,877,915,272	XXX	5,804,558,798	6.3	6,301,121,923	6.1	5,735,398,782	69,160,015
5.2 NAIC 2	0	0	0	401,233	5,278,767	XXX	5,680,000	0.0	51,079,874	0.0	5,680,000	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	558,223,000	753,446,752	1,151,010,233	1,464,364,774	1,883,194,039	XXX	5,810,238,798	6.3	6,352,201,797	6.2	5,741,078,782	69,160,015

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	4,112,088,281	9,350,870,847	6,121,367,572	6,989,867,425	11,653,925,894	XXX	38,228,120,018	41.6	42,796,241,013	41.8	30,520,998,762	7,707,121,256
6.2 NAIC 2	1,821,185,417	5,916,192,264	7,916,463,277	6,747,047,178	8,060,035,540	XXX	30,460,923,676	33.2	32,953,262,941	32.2	14,309,761,211	16,151,162,465
6.3 NAIC 3	232,911,169	1,105,022,052	1,010,067,251	234,973,533	42,536,943	XXX	2,625,510,949	2.9	3,679,868,624	3.6	435,109,891	2,190,401,057
6.4 NAIC 4	134,732,596	656,766,612	225,677,206	72,173,057	70,463,675	XXX	1,159,813,146	1.3	1,255,204,997	1.2	261,604,407	898,208,738
6.5 NAIC 5	30,479,305	300,277,893	52,461,065	6,605,488	17,311,119	XXX	407,134,871	0.4	265,608,666	0.3	24,541,131	382,593,740
6.6 NAIC 6	7,750,000	0	0	1	40,103,902	XXX	47,853,903	0.1	35,468,309	0.0	5	47,853,899
6.7 Totals	6,339,146,769	17,329,129,666	15,326,036,372	14,050,666,682	19,884,377,073	XXX	72,929,356,562	79.4	80,985,654,549	79.0	45,552,015,407	27,377,341,155
7. Hybrid Securities												
7.1 NAIC 1	0	140,494,641	26,039,466	0	0	XXX	166,534,107	0.2	192,921,660	0.2	166,534,107	0
7.2 NAIC 2	0	14,836,441	30,657,538	0	5,381,007	XXX	50,874,986	0.1	77,366,939	0.1	50,874,986	0
7.3 NAIC 3	0	0	10,399,066	0	0	XXX	10,399,066	0.0	9,995,064	0.0	10,399,066	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	155,331,082	67,096,070	0	5,381,007	XXX	227,808,158	0.2	280,283,662	0.3	227,808,158	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	172,456,910	845,394,772	55,997,167	352,072,282	0	XXX	1,425,921,132	1.6	1,304,967,258	1.3	0	1,425,921,132
8.2 NAIC 2	220,133,653	905,771,255	0	0	0	XXX	1,125,904,908	1.2	1,127,060,116	1.1	0	1,125,904,908
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	7,711,110	0	0	0	0	XXX	7,711,110	0.0	7,179,134	0.0	0	7,711,110
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	400,301,674	1,751,166,027	55,997,167	352,072,282	0	XXX	2,559,537,150	2.8	2,439,206,508	2.4	0	2,559,537,150
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	9,998,394	0.0	0	0
10.2 NAIC 2	11,810,367	50,561,237	25,043,337	6,012,723	0	XXX	93,427,664	0.1	62,993,285	0.1	0	93,427,664
10.3 NAIC 3	544,675	3,326,296	3,359,751	8,904,667	2,312,297	XXX	18,447,686	0.0	58,402,604	0.1	0	18,447,686
10.4 NAIC 4	61,757,245	389,639,059	104,549,153	0	315,929	XXX	556,261,386	0.6	697,906,770	0.7	0	556,261,386
10.5 NAIC 5	132,186,107	213,261,982	0	0	12,745,341	XXX	358,193,431	0.4	328,981,220	0.3	0	358,193,431
10.6 NAIC 6	383	0	0	0	8,533,694	XXX	8,534,077	0.0	89,179,008	0.1	0	8,534,077
10.7 Totals	206,298,778	656,788,574	132,952,241	14,917,390	23,907,262	XXX	1,034,864,244	1.1	1,247,461,281	1.2	0	1,034,864,244
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 5,054,213,570	12,226,679,144	8,282,904,092	10,772,730,556	16,871,406,052	0	53,207,933,415	57.9	XXX	XXX	43,922,795,748	9,285,137,666
12.2 NAIC 2	(d) 2,137,476,976	6,940,341,765	8,066,599,857	6,924,876,885	9,030,799,670	0	33,100,095,152	36.0	XXX	XXX	15,729,600,115	17,370,495,037
12.3 NAIC 3	(d) 233,455,845	1,148,103,522	1,032,208,428	283,816,798	257,184,473	0	2,954,769,066	3.2	XXX	XXX	740,919,193	2,213,849,874
12.4 NAIC 4	(d) 197,496,880	1,046,405,670	330,679,974	72,173,057	72,317,918	0	1,719,073,500	1.9	XXX	XXX	264,603,376	1,454,470,124
12.5 NAIC 5	(d) 172,698,104	515,783,713	55,927,733	7,515,256	30,056,460	0	(c) 781,981,267	0.9	XXX	XXX	26,364,218	755,617,049
12.6 NAIC 6	(d) 7,750,383	0	0	1	48,661,341	0	(c) 56,411,725	0.1	XXX	XXX	23,749	56,387,976
12.7 Totals	7,803,091,759	21,877,313,814	17,768,320,086	18,061,112,553	26,310,425,915	0	(b) 91,820,264,126	100.0	XXX	XXX	60,684,306,399	31,135,957,727
12.8 Line 12.7 as a % of Col. 7	8.5	23.8	19.4	19.7	28.7	0.0	100.0	XXX	XXX	XXX	66.1	33.9
13. Total Bonds Prior Year												
13.1 NAIC 1	7,242,821,756	15,721,705,002	10,488,404,773	9,758,453,367	16,918,260,461	0	XXX	XXX	60,129,645,359	58.7	52,156,954,489	7,972,690,869
13.2 NAIC 2	3,201,979,806	7,562,440,623	8,614,489,381	6,676,582,455	9,529,749,440	0	XXX	XXX	35,585,241,704	34.7	18,398,069,603	17,187,172,101
13.3 NAIC 3	337,413,248	1,498,142,253	1,377,803,052	523,861,813	334,810,569	0	XXX	XXX	4,072,030,935	4.0	1,130,371,295	2,941,659,640
13.4 NAIC 4	269,971,936	1,286,182,112	346,526,526	28,783,649	37,332,566	0	XXX	XXX	1,968,796,789	1.9	246,151,821	1,722,644,968
13.5 NAIC 5	153,507,767	262,986,222	73,915,066	8,302,261	110,605,033	0	XXX	XXX	(c) 609,316,348	0.6	17,461,977	591,854,371
13.6 NAIC 6	7,171,383	7,508,707	0	1	109,990,971	0	XXX	XXX	(c) 124,671,062	0.1	23,751	124,647,310
13.7 Totals	11,212,865,895	26,338,964,918	20,901,138,799	16,995,983,546	27,040,749,040	0	XXX	XXX	102,489,702,19 (b) 7	100.0	71,949,032,936	30,540,669,261
13.8 Line 13.7 as a % of Col. 9	10.9	25.7	20.4	16.6	26.4	0.0	XXX	XXX	100.0	XXX	70.2	29.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	4,539,335,305	9,613,876,281	5,736,884,015	8,534,630,124	15,498,070,024	0	43,922,795,748	47.8	52,156,954,489	50.9	43,922,795,748	XXX
14.2 NAIC 2	858,408,329	948,732,554	1,982,695,670	3,359,818,042	8,579,945,520	0	15,729,600,115	17.1	18,398,069,603	18.0	15,729,600,115	XXX
14.3 NAIC 3	36,829,508	178,206,954	128,017,939	153,680,282	244,184,510	0	740,919,193	0.8	1,130,371,295	1.1	740,919,193	XXX
14.4 NAIC 4	43,853,355	65,491,841	52,073,315	39,219,917	63,964,949	0	264,603,376	0.3	246,151,821	0.2	264,603,376	XXX
14.5 NAIC 5	7,630,695	17,491,453	459,898	782,172	0	0	26,364,218	0.0	17,461,977	0.0	26,364,218	XXX
14.6 NAIC 6	0	0	0	1	23,748	0	23,749	0.0	23,751	0.0	23,749	XXX
14.7 Totals	5,486,057,191	10,823,799,084	7,900,130,836	12,088,130,538	24,386,188,751	0	60,684,306,399	66.1	71,949,032,936	70.2	60,684,306,399	XXX
14.8 Line 14.7 as a % of Col. 7	9.0	17.8	13.0	19.9	40.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.0	11.8	8.6	13.2	26.6	0.0	66.1	XXX	XXX	XXX	66.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	514,878,266	2,612,802,863	2,546,020,078	2,238,100,432	1,373,336,028	0	9,285,137,666	10.1	7,972,690,869	7.8	XXX	9,285,137,666
15.2 NAIC 2	1,279,068,646	5,991,609,210	6,083,904,188	3,565,058,843	450,854,151	0	17,370,495,037	18.9	17,187,172,101	16.8	XXX	17,370,495,037
15.3 NAIC 3	196,626,337	969,896,568	904,190,490	130,136,515	12,999,963	0	2,213,849,874	2.4	2,941,659,640	2.9	XXX	2,213,849,874
15.4 NAIC 4	153,643,526	980,913,829	278,606,659	32,953,140	8,352,969	0	1,454,470,124	1.6	1,722,644,968	1.7	XXX	1,454,470,124
15.5 NAIC 5	165,067,409	498,292,260	55,467,835	6,733,084	30,056,460	0	755,617,049	0.8	591,854,371	0.6	XXX	755,617,049
15.6 NAIC 6	7,750,383	0	0	0	48,637,593	0	56,387,976	0.1	124,647,310	0.1	XXX	56,387,976
15.7 Totals	2,317,034,567	11,053,514,730	9,868,189,250	5,972,982,015	1,924,237,164	0	31,135,957,727	33.9	30,540,669,261	29.8	XXX	31,135,957,727
15.8 Line 15.7 as a % of Col. 7	7.4	35.5	31.7	19.2	6.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.5	12.0	10.7	6.5	2.1	0.0	33.9	XXX	XXX	XXX	XXX	33.9

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,681,226,926 current year of bonds with Z designations and $ 2,250,068,276 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 262,193,672 current year, $ 175,015,470 prior year of bonds with 5GI designations and $ 8,829,653 current year, $ 26,496,225 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 902,596,863 ; NAIC 2 $ 453,091,196 ; NAIC 3 $ 0 ; NAIC 4 $ 6,756,204 ; NAIC 5 $ 296,625 ; NAIC 6 $ 4,248,992

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	32,063,476	806,879,815	617,667,961	1,455,461,099	2,790,063,386	XXX	5,702,135,737	6.2	7,090,477,015	6.9	5,702,135,737	0
1.02 Residential Mortgage-Backed Securities	1,539,280	2,972,268	1,150,745	57,127,443	6,868,211	XXX	69,657,947	0.1	72,870,757	0.1	69,657,947	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	30,164,687	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	33,602,756	809,852,083	618,818,706	1,512,588,542	2,796,931,597	XXX	5,771,793,684	6.3	7,193,512,459	7.0	5,771,793,684	0
2. All Other Governments												
2.01 Issuer Obligations	256,826,451	349,333,997	303,927,994	363,331,717	1,581,374,967	XXX	2,854,795,126	3.1	3,288,175,547	3.2	2,849,793,995	5,001,130
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	5,954,841	XXX	5,954,841	0.0	34,056,334	0.0	5,954,841	0
2.05 Totals	256,826,451	349,333,997	303,927,994	363,331,717	1,587,329,809	XXX	2,860,749,967	3.1	3,322,231,881	3.2	2,855,748,836	5,001,130
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	2,810,063	9,682,011	12,483,910	145,551,563	5,234,679	XXX	175,762,225	0.2	220,820,421	0.2	175,762,225	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	392,931	1,847,906	3,017,050	6,213,403	4,365,546	XXX	15,836,836	0.0	23,625,869	0.0	0	15,836,836
3.04 Other Loan-Backed and Structured Securities	461,271	1,825,650	8,213,067	7,958,224	38,041,831	XXX	56,500,043	0.1	29,015,023	0.0	38,331,554	18,168,489
3.05 Totals	3,664,265	13,355,568	23,714,027	159,723,190	47,642,055	XXX	248,099,104	0.3	273,461,313	0.3	214,093,779	34,005,325
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,720,101	48,001,735	71,966,260	119,775,682	76,364,162	XXX	318,827,939	0.3	350,026,501	0.3	311,709,171	7,118,768
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	2,154,958	10,230,532	15,782,126	15,463,411	5,298,911	XXX	48,929,938	0.1	33,002,069	0.0	0	48,929,938
4.04 Other Loan-Backed and Structured Securities	153,009	677,798	1,018,890	8,208,884	0	XXX	10,058,581	0.0	12,660,177	0.0	10,058,581	0
4.05 Totals	5,028,067	58,910,066	88,767,276	143,447,976	81,663,073	XXX	377,816,458	0.4	395,688,748	0.4	321,767,752	56,048,706
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	389,041,807	12,885,323	428,270,869	73,164,207	112,396,654	XXX	1,015,758,860	1.1	876,804,991	0.9	975,207,628	40,551,232
5.02 Residential Mortgage-Backed Securities	72,244,753	181,317,007	107,486,033	154,336,505	31,301,442	XXX	546,685,741	0.6	680,829,483	0.7	546,685,741	0
5.03 Commercial Mortgage-Backed Securities	25,905,391	287,751,555	301,176,441	221,597,704	194,280,723	XXX	1,030,711,814	1.1	1,225,631,211	1.2	1,007,515,584	23,196,229
5.04 Other Loan-Backed and Structured Securities	71,031,048	271,492,867	314,076,890	1,015,266,358	1,545,215,220	XXX	3,217,082,383	3.5	3,568,936,111	3.5	3,211,669,829	5,412,554
5.05 Totals	558,223,000	753,446,752	1,151,010,233	1,464,364,774	1,883,194,039	XXX	5,810,238,798	6.3	6,352,201,797	6.2	5,741,078,782	69,160,015
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,049,962,372	11,699,699,981	12,599,631,202	12,864,959,325	17,557,484,965	XXX	58,771,737,845	64.0	64,760,827,634	63.2	33,899,050,005	24,872,687,841
6.02 Residential Mortgage-Backed Securities	27,392,620	79,670,111	57,410,924	24,610,191	5,482	XXX	189,089,327	0.2	756,073,731	0.7	188,896,742	192,585
6.03 Commercial Mortgage-Backed Securities	956,791,786	1,564,965,035	1,093,832,352	676,170,038	267,969,004	XXX	4,559,728,215	5.0	5,312,846,091	5.2	3,060,868,628	1,498,859,587
6.04 Other Loan-Backed and Structured Securities	1,304,999,991	3,984,794,539	1,575,161,894	484,927,129	2,058,917,621	XXX	9,408,801,173	10.2	10,155,907,093	9.9	8,403,200,032	1,005,601,142
6.05 Totals	6,339,146,769	17,329,129,666	15,326,036,372	14,050,666,682	19,884,377,072	XXX	72,929,356,561	79.4	80,985,654,549	79.0	45,552,015,407	27,377,341,155
7. Hybrid Securities												
7.01 Issuer Obligations	0	14,836,441	10,502,391	0	0	XXX	25,338,832	0.0	25,127,963	0.0	25,338,832	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	140,494,641	56,593,679	0	5,381,007	XXX	202,469,327	0.2	255,155,699	0.2	202,469,327	0
7.05 Totals	0	155,331,082	67,096,070	0	5,381,007	XXX	227,808,158	0.2	280,283,662	0.3	227,808,158	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	384,790,809	1,611,165,655	6,166	0	0	XXX	1,995,962,629	2.2	1,867,646,649	1.8	0	1,995,962,629
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	7,799,755	35,525,679	55,991,002	352,072,282	0	XXX	451,388,717	0.5	458,798,507	0.4	0	451,388,717
8.04 Other Loan-Backed and Structured Securities	0	104,474,693	0	0	0	XXX	104,474,693	0.1	105,582,219	0.1	0	104,474,693
8.05 Affiliated Bank Loans - Issued	1,500,000	0	0	0	0	XXX	1,500,000	0.0	0	0.0	0	1,500,000
8.06 Affiliated Bank Loans - Acquired	6,211,110	0	0	0	0	XXX	6,211,110	0.0	7,179,134	0.0	0	6,211,110
8.07 Totals	400,301,674	1,751,166,027	55,997,167	352,072,282	0	XXX	2,559,537,150	2.8	2,439,206,508	2.4	0	2,559,537,150

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	90,155,842	384,289,623	48,744,032	14,917,390	2,312,297	XXX	540,419,184	0.6	629,001,289	0.6	0	540,419,184
10.02 Unaffiliated Bank Loans - Acquired	116,142,935	272,498,951	84,208,209	0	21,594,965	XXX	494,445,061	0.5	618,459,992	0.6	0	494,445,061
10.03 Totals	206,298,778	656,788,574	132,952,241	14,917,390	23,907,262	XXX	1,034,864,244	1.1	1,247,461,281	1.2	0	1,034,864,244
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	5,118,215,077	14,552,484,958	14,044,456,753	15,022,243,593	22,122,918,813	XXX	70,860,319,194	77.2	XXX	XXX	43,938,997,594	26,921,321,600
12.02 Residential Mortgage-Backed Securities	101,176,653	263,959,386	166,047,701	236,074,138	38,175,136	XXX	805,433,015	0.9	XXX	XXX	805,240,430	192,585
12.03 Commercial Mortgage-Backed Securities	993,044,821	1,900,320,708	1,469,798,971	1,271,516,837	471,914,184	XXX	6,106,595,520	6.7	XXX	XXX	4,068,384,213	2,038,211,308
12.04 Other Loan-Backed and Structured Securities	1,376,645,319	4,503,760,189	1,955,064,419	1,516,360,594	3,653,510,519	XXX	13,005,341,040	14.2	XXX	XXX	11,871,684,163	1,133,656,878
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	7,711,110	0	0	0	0	XXX	7,711,110	0.0	XXX	XXX	0	7,711,110
12.07 Unaffiliated Bank Loans	206,298,778	656,788,574	132,952,241	14,917,390	23,907,262	XXX	1,034,864,244	1.1	XXX	XXX	0	1,034,864,244
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	7,803,091,759	21,877,313,814	17,768,320,086	18,061,112,553	26,310,425,914	0	91,820,264,125	100.0	XXX	XXX	60,684,306,399	31,135,957,726
12.10 Line 12.09 as a % of Col. 7	8.5	23.8	19.4	19.7	28.7	0.0	100.0	XXX	XXX	XXX	66.1	33.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	8,478,949,684	16,731,673,596	16,631,069,062	13,922,132,528	22,716,081,852	XXX	XXX	XXX	78,479,906,722	76.6	52,307,338,415	26,172,568,307
13.02 Residential Mortgage-Backed Securities	760,775,974	359,698,786	149,159,614	222,449,466	17,690,132	XXX	XXX	XXX	1,509,773,971	1.5	1,509,511,021	262,950
13.03 Commercial Mortgage-Backed Securities	342,135,047	3,242,304,663	1,958,408,133	1,115,094,352	426,126,239	XXX	XXX	XXX	7,084,068,434	6.9	5,383,683,211	1,700,385,223
13.04 Other Loan-Backed and Structured Securities	1,496,285,031	5,258,696,843	1,974,599,476	1,694,582,865	3,737,148,441	XXX	XXX	XXX	14,161,312,656	13.8	12,736,819,079	1,424,493,577
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	498,042	6,681,092	0	0	0	XXX	XXX	XXX	7,179,134	0.0	0	7,179,134
13.07 Unaffiliated Bank Loans	134,222,117	739,909,937	187,902,514	41,724,335	143,702,377	XXX	XXX	XXX	1,247,461,281	1.2	11,681,211	1,235,780,070
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	11,212,865,895	26,338,964,918	20,901,138,799	16,995,983,546	27,040,749,040	0	XXX	XXX	102,489,702,197	100.0	71,949,032,936	30,540,669,261
13.10 Line 13.09 as a % of Col. 9	10.9	25.7	20.4	16.6	26.4	0.0	XXX	XXX	100.0	XXX	70.2	29.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	3,225,250,512	4,923,441,023	4,920,534,603	10,348,396,200	20,521,375,256	XXX	43,938,997,594	47.9	52,307,338,415	51.0	43,938,997,594	XXX
14.02 Residential Mortgage-Backed Securities	101,150,499	263,810,682	166,029,974	236,074,138	38,175,136	XXX	805,240,430	0.9	1,509,511,021	1.5	805,240,430	XXX
14.03 Commercial Mortgage-Backed Securities	950,411,603	1,607,059,945	1,101,052,121	215,579,820	194,280,723	XXX	4,068,384,213	4.4	5,383,683,211	5.3	4,068,384,213	XXX
14.04 Other Loan-Backed and Structured Securities	1,209,244,578	4,029,487,434	1,712,514,137	1,288,080,379	3,632,357,635	XXX	11,871,684,163	12.9	12,736,819,079	12.4	11,871,684,163	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	11,681,211	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	5,486,057,191	10,823,799,084	7,900,130,836	12,088,130,538	24,386,188,751	0	60,684,306,399	66.1	71,949,032,936	70.2	60,684,306,399	XXX
14.10 Line 14.09 as a % of Col. 7	9.0	17.8	13.0	19.9	40.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.0	11.8	8.6	13.2	26.6	0.0	66.1	XXX	XXX	XXX	66.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,892,964,566	9,629,043,935	9,123,922,150	4,673,847,393	1,601,543,556	XXX	26,921,321,600	29.3	26,172,568,307	25.5	XXX	26,921,321,600
15.02 Residential Mortgage-Backed Securities	26,155	148,704	17,727	0	0	XXX	192,585	0.0	262,950	0.0	XXX	192,585
15.03 Commercial Mortgage-Backed Securities	42,633,217	293,260,763	368,746,850	1,055,937,017	277,633,461	XXX	2,038,211,308	2.2	1,700,385,223	1.7	XXX	2,038,211,308
15.04 Other Loan-Backed and Structured Securities	167,400,742	474,272,755	242,550,281	228,280,216	21,152,884	XXX	1,133,656,878	1.2	1,424,493,577	1.4	XXX	1,133,656,878
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	7,711,110	0	0	0	0	XXX	7,711,110	0.0	7,179,134	0.0	XXX	7,711,110
15.07 Unaffiliated Bank Loans	206,298,778	656,788,574	132,952,241	14,917,390	23,907,262	XXX	1,034,864,244	1.1	1,235,780,070	1.2	XXX	1,034,864,244
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	2,317,034,567	11,053,514,730	9,868,189,250	5,972,982,015	1,924,237,163	0	31,135,957,726	33.9	30,540,669,261	29.8	XXX	31,135,957,726
15.10 Line 15.09 as a % of Col. 7	7.4	35.5	31.7	19.2	6.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.5	12.0	10.7	6.5	2.1	0.0	33.9	XXX	XXX	XXX	XXX	33.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,691,205,706	2,691,205,706	0	0	0
2. Cost of short-term investments acquired	799,505,750	799,505,750	0	0	0
3. Accrual of discount	2,724,521	2,724,521	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(7,917,349)	(7,917,349)	0	0	0
6. Deduct consideration received on disposals	3,172,684,406	3,172,684,406	0	0	0
7. Deduct amortization of premium	2,067,756	2,067,756	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	1,214,827	1,214,827	0	0	0
9. Deduct current year's other than temporary impairment recognized	3,426,118	3,426,118	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	308,555,175	308,555,175	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	308,555,175	308,555,175	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			1,974,826,028
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		612,590	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		(33,547,331)	(32,934,741)
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(1,113,030,227)	
	3.2 Section 2, Column 19		6,931,383	(1,106,098,844)
4.	SSAP No. 108 Adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			642,031,443
6.	Considerations received/(paid) on terminations, Section 2, Column 15			747,629,341
7.	Amortization:			
	7.1 Section 1, Column 19		(21,999,673)	
	7.2 Section 2, Column 21		(18,156,176)	(40,155,849)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20		0	
	8.2 Section 2, Column 23		0	0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		702,480,715	
	9.2 Section 2, Column 20		(59,755,434)	642,725,280
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			1,332,763,976
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			1,332,763,976

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			4,624,900
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			584,750
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(31,022,287)		
	3.14 Section 1, Column 18, prior year	126,788,538	(157,810,825)	(157,810,825)
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(31,022,287)		
	3.24 Section 1, Column 19, prior year plus	126,788,538		
	3.25 SSAP No. 108 Adjustments	0	(157,810,825)	(157,810,825)
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(2,280,141,409)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	(2,280,141,409)		
	4.23 SSAP No. 108 Adjustments	0	(2,280,141,409)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			5,209,650
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			5,209,650

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574#FK8	Corporate Bond First to Default	1.C	50,000,000	642,414	577,205	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	(19,506)	533	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	661,921	576,672
12574#FK8	Corporate Bond First to Default	1.C	0	6,725,415	5,986,594	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	5,530	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1.DFE	6,929,625	5,981,065
12574#FK8	Corporate Bond First to Default	1.C	0	741,963	580,241	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	536	210518-CX-2	Consumers Energy CORPORATE	1.EFE	764,492	579,705
12574#FK8	Corporate Bond First to Default	1.C	0	993,944	821,218	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	759	210518-DA-1	Consumers Energy CORPORATE	1.FFE	1,024,124	820,459
12574#FK8	Corporate Bond First to Default	1.C	0	3,743,942	2,881,566	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	2,662	244199-BG-9	DEERE & CO CORPORATE	1.FFE	3,857,623	2,878,904
12574#FK8	Corporate Bond First to Default	1.C	0	3,126,588	2,670,280	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	2,467	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,221,523	2,667,813
12574#FK8	Corporate Bond First to Default	1.C	0	962,457	856,106	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	791	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1.DFE	991,681	855,315
12574#FK8	Corporate Bond First to Default	1.C	0	508,984	426,833	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	394	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	524,439	426,438
12574#FK8	Corporate Bond First to Default	1.C	0	9,445,050	7,764,059	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	7,172	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	9,731,839	7,756,888
12574#FK8	Corporate Bond First to Default	1.C	0	1,110,479	955,948	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	883	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,144,197	955,065
12574#FK8	Corporate Bond First to Default	1.C	0	2,426,367	1,628,475	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	1,504	641062-AZ-7	NESTLE HLDGS INC. CORPORATE	1.DFE	2,500,041	1,626,971
12574#FK8	Corporate Bond First to Default	1.C	0	1,496,915	1,207,429	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	1,115	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	1,542,367	1,206,314
12574#FK8	Corporate Bond First to Default	1.C	0	2,207,870	1,943,271	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	1,795	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	2,274,910	1,941,476
12574#FK8	Corporate Bond First to Default	1.C	0	3,863,658	3,229,705	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	2,983	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,980,974	3,226,722
12574#FK8	Corporate Bond First to Default	1.C	0	7,806,704	6,637,933	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	6,131	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.CFE	8,043,747	6,631,801
12574#FK8	Corporate Bond First to Default	1.C	0	2,866,380	2,440,701	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	2,254	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1.CFE	2,953,415	2,438,446
12607@YM6	Corporate Bond First to Default	4.B	138,600,000	1,580,865	1,519,039	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	62,690	33,325	00081T-AK-4	ACCO BRANDS CORP CORPORATE	3.CFE	1,518,175	1,485,714
12607@YM6	Corporate Bond First to Default	4.B	0	325,196	283,611	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	6,222	00653V-AA-9	ADAPTHEALTH LLC CORPORATE	4.BFE	312,300	277,389
12607@YM6	Corporate Bond First to Default	4.B	0	648,848	583,595	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	12,803	013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORP	3.CFE	623,118	570,792
12607@YM6	Corporate Bond First to Default	4.B	0	2,236,241	1,763,319	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	38,684	02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE	4.BFE	2,147,561	1,724,635
12607@YM6	Corporate Bond First to Default	4.B	0	1,401,733	1,152,385	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	25,281	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.CFE	1,346,146	1,127,104
12607@YM6	Corporate Bond First to Default	4.B	0	2,087,390	1,707,559	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	37,461	037411-AR-6	APACHE CORP CORPORATE	3.AFE	2,004,613	1,670,098
12607@YM6	Corporate Bond First to Default	4.B	0	5,139,476	4,191,964	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	91,964	037411-AY-1	APACHE CORP CORPORATE	3.AFE	4,935,666	4,100,000
12607@YM6	Corporate Bond First to Default	4.B	0	1,152,782	855,918	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	18,777	05508W-AB-1	B&G FOODS INC CORPORATE	5.AFE	1,107,068	837,140
12607@YM6	Corporate Bond First to Default	4.B	0	748,779	632,242	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	13,870	07556Q-BR-5	BEAZER HOMES USA INC CORPORATE	4.BFE	719,086	618,372
12607@YM6	Corporate Bond First to Default	4.B	0	629,368	543,576	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	11,925	09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE	3.CFE	604,410	531,651
12607@YM6	Corporate Bond First to Default	4.B	0	721,158	558,862	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	12,260	11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP	4.AFE	692,560	546,602
12607@YM6	Corporate Bond First to Default	4.B	0	675,480	594,886	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	13,051	131347-CN-4	CALPINE CORP CORPORATE	4.AFE	648,693	581,835
12607@YM6	Corporate Bond First to Default	4.B	0	2,149,499	1,722,600	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	37,791	131347-CQ-7	CALPINE CORP CORPORATE	4.AFE	2,064,259	1,684,809
12607@YM6	Corporate Bond First to Default	4.B	0	202,386	164,853	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	3,617	23918K-AS-7	DAVITA HEALTHCARE PARTNERS INC CORP	4.AFE	194,360	161,236
12607@YM6	Corporate Bond First to Default	4.B	0	246,010	228,803	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	5,020	23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORP	4.AFE	236,254	223,784
12607@YM6	Corporate Bond First to Default	4.B	0	6,422,211	6,483,759	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	142,242	26439X-AC-7	DCP MIDSTREAM LP NOTES	2.CFE	6,167,533	6,341,516
12607@YM6	Corporate Bond First to Default	4.B	0	1,409,334	1,305,767	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	28,646	29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV CORP	3.BFE	1,353,446	1,277,120
12607@YM6	Corporate Bond First to Default	4.B	0	1,098,695	1,040,215	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	22,821	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	1,055,126	1,017,394
12607@YM6	Corporate Bond First to Default	4.B	0	1,573,649	4,969,661	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	109,026	345370-CA-6	FORD MOTOR CO NOTES	3.BFE	1,511,245	4,860,635
12607@YM6	Corporate Bond First to Default	4.B	0	306,103	220,457	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	4,836	364760-AP-3	THE GAP INC CORPORATE	3.CFE	293,964	215,620
12607@YM6	Corporate Bond First to Default	4.B	0	3,303,336	4,006,682	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	87,900	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	3,172,340	3,918,782
12607@YM6	Corporate Bond First to Default	4.B	0	2,351,138	1,964,406	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	43,096	38141G-YK-4	GOLDMAN SACHS GROUP INC CORP FLOATE	1.FFE	2,257,902	1,921,311
12607@YM6	Corporate Bond First to Default	4.B	0	805,993	701,245	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	15,384	398433-AP-7	GRIFFON CORPORATION CORPORATE	4.CFE	774,030	685,861
12607@YM6	Corporate Bond First to Default	4.B	0	1,758,431	1,697,051	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	37,230	404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE	4.BFE	1,688,700	1,659,821
12607@YM6	Corporate Bond First to Default	4.B	0	2,984,540	2,589,897	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	56,818	42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	2,866,186	2,533,079
12607@YM6	Corporate Bond First to Default	4.B	0	1,344,863	1,150,708	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	25,245	44267D-AD-9	Howard Hughes Corp/The CORPORATE	3.CFE	1,291,532	1,125,464
12607@YM6	Corporate Bond First to Default	4.B	0	1,031,210	823,124	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	18,058	44267D-AF-4	Howard Hughes Corp/The CORPORATE	3.CFE	990,317	805,067
12607@YM6	Corporate Bond First to Default	4.B	0	1,347,076	1,403,701	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	30,795	445587-AE-8	HUNT CO INC CORPORATE	4.BFE	1,293,657	1,372,906
12607@YM6	Corporate Bond First to Default	4.B	0	2,246,944	2,466,789	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	54,117	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	2,157,839	2,412,672

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076YM6	Corporate Bond First to Default ..	4.B	0	3,114,838	3,912,875	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	85,842	448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	2,991,317	3,827,034
126076YM6	Corporate Bond First to Default ..	4.B	0	2,064,269	2,651,450	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	58,168	448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	1,982,409	2,593,282
126076YM6	Corporate Bond First to Default ..	4.B	0	2,724,019	3,510,927	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	77,024	448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	2,615,996	3,433,903
126076YM6	Corporate Bond First to Default ..	4.B	0	1,072,690	1,009,493	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	22,147	47216F-AA-5	JAZZ SECURITIES DAC CORP FOREIGN	3.BFE	1,030,152	987,346
126076YM6	Corporate Bond First to Default ..	4.B	0	468,936	385,547	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	8,458	475795-AD-2	JELD-WEN INC CORPORATE	4.BFE	450,340	377,088
126076YM6	Corporate Bond First to Default ..	4.B	0	1,103,239	890,179	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	19,529	48666K-AY-5	KB HOME CORPORATE	3.BFE	1,059,489	870,650
126076YM6	Corporate Bond First to Default ..	4.B	0	489,009	423,385	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	9,288	50050N-AA-1	Kontoor Brands Inc CORPORATE	3.CFE	469,617	414,096
126076YM6	Corporate Bond First to Default ..	4.B	0	1,010,670	836,340	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	18,348	50076Q-AE-6	KRAFT FOODS INC CORP	2.CFE	970,591	817,992
126076YM6	Corporate Bond First to Default ..	4.B	0	11,333,853	10,055,875	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	220,608	50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE	2.CFE	10,884,400	9,835,267
126076YM6	Corporate Bond First to Default ..	4.B	0	525,774	444,888	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	9,760	50212Y-AD-6	LPL HOLDINGS CORPORATE	3.BFE	504,924	435,128
126076YM6	Corporate Bond First to Default ..	4.B	0	510,237	484,668	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	10,633	513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	490,004	474,035
126076YM6	Corporate Bond First to Default ..	4.B	0	788,122	669,752	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	14,693	513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	756,868	655,059
126076YM6	Corporate Bond First to Default ..	4.B	0	1,453,882	1,226,100	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	26,898	55305B-AS-0	M/I HOMES INC CORPORATE	3.BFE	1,396,227	1,199,201
126076YM6	Corporate Bond First to Default ..	4.B	0	663,393	539,411	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	11,834	575385-AE-9	MASONITE INTERNATIONAL CORP CORP FO	3.BFE	637,086	527,577
126076YM6	Corporate Bond First to Default ..	4.B	0	21,360	18,160	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	398	57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	20,513	17,761
126076YM6	Corporate Bond First to Default ..	4.B	0	596,236	501,163	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	10,995	57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	572,592	490,168
126076YM6	Corporate Bond First to Default ..	4.B	0	336,598	292,129	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	6,409	624758-AF-5	MUELLER WATER PRODUCTS INC CORPORAT	3.BFE	323,250	285,720
126076YM6	Corporate Bond First to Default ..	4.B	0	1,068,419	960,553	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	21,073	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	1,026,050	939,480
126076YM6	Corporate Bond First to Default ..	4.B	0	312,399	270,117	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	5,926	629377-CH-3	NRG ENERGY INC CORPORATE	3.AFE	300,011	264,191
126076YM6	Corporate Bond First to Default ..	4.B	0	503,271	450,843	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	9,891	64083Y-AA-9	NESCO HOLDINGS II INC CORPORATE	4.CFE	483,314	440,953
126076YM6	Corporate Bond First to Default ..	4.B	0	1,291,204	1,281,102	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	28,105	64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN	1.CFE	1,240,000	1,252,996
126076YM6	Corporate Bond First to Default ..	4.B	0	11,116,658	11,468,859	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	251,607	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.AFE	10,675,819	11,217,252
126076YM6	Corporate Bond First to Default ..	4.B	0	490,437	460,563	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	10,104	68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	470,988	450,459
126076YM6	Corporate Bond First to Default ..	4.B	0	512,642	440,978	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	9,674	68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	492,313	431,304
126076YM6	Corporate Bond First to Default ..	4.B	0	520,870	456,885	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	10,023	69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPO	4.AFE	500,215	446,862
126076YM6	Corporate Bond First to Default ..	4.B	0	1,041,293	830,505	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	18,220	70959W-AK-9	Penske Automotive Group Inc CORPORA	3.CFE	1,000,000	812,285
126076YM6	Corporate Bond First to Default ..	4.B	0	1,258,492	1,044,265	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	22,909	72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE	2.CFE	1,208,585	1,021,356
126076YM6	Corporate Bond First to Default ..	4.B	0	666,961	561,158	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	12,311	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	640,512	548,847
126076YM6	Corporate Bond First to Default ..	4.B	0	1,038,089	881,822	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	19,346	81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIG	3.CFE	996,923	862,477
126076YM6	Corporate Bond First to Default ..	4.B	0	497,564	411,968	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	9,038	817565-CG-7	SERVICE CORP INTL CORPORATE	3.CFE	477,832	402,930
126076YM6	Corporate Bond First to Default ..	4.B	0	864,244	731,761	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	16,054	85236F-AA-1	SRM ESCROW ISSUER LLC CORPORATE	4.AFE	829,972	715,708
126076YM6	Corporate Bond First to Default ..	4.B	0	2,888,883	2,303,088	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	50,526	853496-AG-2	STANDARD INDUSTRIES INC CORPORATE	3.BFE	2,774,322	2,252,562
126076YM6	Corporate Bond First to Default ..	4.B	0	1,133,055	931,440	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	20,434	87265H-AG-4	TRI POINTE GROUP INC CORPORATE	3.CFE	1,088,123	911,005
126076YM6	Corporate Bond First to Default ..	4.B	0	10,047,225	8,200,237	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	179,899	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	4.AFE	9,648,795	8,020,338
126076YM6	Corporate Bond First to Default ..	4.B	0	1,149,007	912,897	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	20,027	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	4.AFE	1,103,443	892,869
126076YM6	Corporate Bond First to Default ..	4.B	0	684,688	597,548	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	13,109	88033G-DL-1	TENET HEALTHCARE CORP CORPORATE	3.CFE	657,536	584,438
126076YM6	Corporate Bond First to Default ..	4.B	0	10,087,023	9,045,469	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	198,442	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	9,687,014	8,847,027
126076YM6	Corporate Bond First to Default ..	4.B	0	3,531,600	2,512,696	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	55,124	88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP	3.CFE	3,391,552	2,457,572
126076YM6	Corporate Bond First to Default ..	4.B	0	1,764,723	1,451,605	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	31,846	89055F-AB-9	TOPBUILD CORP CORPORATE	3.BFE	1,694,741	1,419,760
126076YM6	Corporate Bond First to Default ..	4.B	0	1,079,273	931,055	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	20,426	92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORP	2.CFE	1,036,474	910,629
126076YM6	Corporate Bond First to Default ..	4.B	0	1,035,182	881,538	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	19,339	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	994,131	862,199
126076YM6	Corporate Bond First to Default ..	4.B	0	6,705,496	5,617,847	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	123,246	95000U-2Z-5	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	6,439,584	5,494,601
126076YM6	Corporate Bond First to Default ..	4.B	0	193,267	183,348	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	4,022	95081Q-AP-9	WESCO DISTRIBUTION INC CORPORATE	3.BFE	185,603	179,325
126076YM6	Corporate Bond First to Default ..	4.B	0	1,166,982	1,025,802	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	22,504	978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE	3.CFE	1,120,705	1,003,298

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@YL8	Corporate Bond First to Default	2.B	250,000,000	5,333,795	3,972,186	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	65,227	47,256	00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN	1.FFE	5,268,568	3,924,931
12607@YL8	Corporate Bond First to Default	2.B	0	2,115,628	2,318,124	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	27,578	054536-AA-5	AXA SA NT SUB NOTES	1.FFE	2,089,757	2,290,546
12607@YL8	Corporate Bond First to Default	2.B	0	7,657,572	6,234,187	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	74,166	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	7,563,928	6,160,021
12607@YL8	Corporate Bond First to Default	2.B	0	2,324,337	1,946,093	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	23,152	06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER	1.GFE	2,295,913	1,922,941
12607@YL8	Corporate Bond First to Default	2.B	0	3,394,038	2,449,133	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	29,136	072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE	1.CFE	3,352,533	2,419,997
12607@YL8	Corporate Bond First to Default	2.B	0	4,077,565	3,274,230	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	38,952	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPO	1.DFE	4,027,701	3,235,278
12607@YL8	Corporate Bond First to Default	2.B	0	316,435	252,200	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	3,000	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	312,565	249,200
12607@YL8	Corporate Bond First to Default	2.B	0	2,608,011	1,942,215	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	23,106	136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	2,576,117	1,919,109
12607@YL8	Corporate Bond First to Default	2.B	0	5,508,379	4,469,687	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	53,174	15189X-AS-7	CENTERPOINT ENERGY CORPORATE	1.FFE	5,441,018	4,416,513
12607@YL8	Corporate Bond First to Default	2.B	0	14,109,513	11,313,220	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	134,589	172967-LJ-8	CITIGROUP INC CORP FLOATER	1.GFE	13,936,969	11,178,631
12607@YL8	Corporate Bond First to Default	2.B	0	3,030,745	2,725,497	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	32,424	19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE	1.DFE	2,993,682	2,693,073
12607@YL8	Corporate Bond First to Default	2.B	0	7,631,707	5,448,608	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	64,820	20825C-BC-7	Conocophillips CORPORATE	1.FFE	7,538,379	5,383,789
12607@YL8	Corporate Bond First to Default	2.B	0	2,626,401	1,831,340	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	21,787	20825C-BE-3	Conocophillips CORPORATE	1.FFE	2,594,283	1,809,553
12607@YL8	Corporate Bond First to Default	2.B	0	3,316,121	2,540,931	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	30,228	210518-DB-9	Consumers Energy CORPORATE	1.EFE	3,275,568	2,510,703
12607@YL8	Corporate Bond First to Default	2.B	0	554,989	386,206	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	4,595	210518-DH-6	Consumers Energy CORPORATE	1.FFE	548,202	381,611
12607@YL8	Corporate Bond First to Default	2.B	0	1,655,617	1,194,064	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	14,205	23338V-AG-1	DTE ELECTRIC CO CORPORATE	1.EFE	1,635,371	1,179,859
12607@YL8	Corporate Bond First to Default	2.B	0	2,019,280	2,500,014	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	29,742	233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUAR	1.GFE	1,994,586	2,470,273
12607@YL8	Corporate Bond First to Default	2.B	0	3,413,211	3,691,001	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	43,910	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	3,371,471	3,647,091
12607@YL8	Corporate Bond First to Default	2.B	0	215,690	189,218	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	2,251	25468P-CP-9	WALT DISNEY CO CORPORATE	2.AFE	213,052	186,967
12607@YL8	Corporate Bond First to Default	2.B	0	427,047	363,357	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	4,323	25468P-CR-5	WALT DISNEY CO CORPORATE	2.AFE	421,825	359,034
12607@YL8	Corporate Bond First to Default	2.B	0	7,341,173	6,129,673	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	72,922	25468P-DB-9	WALT DISNEY CO CORPORATE	2.AFE	7,251,398	6,056,751
12607@YL8	Corporate Bond First to Default	2.B	0	1,589,849	1,188,059	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	14,134	26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE	1.FFE	1,570,407	1,173,925
12607@YL8	Corporate Bond First to Default	2.B	0	4,814,771	3,939,343	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	46,865	278865-BA-7	Ecolab Inc CORPORATE	1.GFE	4,755,892	3,892,478
12607@YL8	Corporate Bond First to Default	2.B	0	986,568	1,218,295	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	14,494	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	974,503	1,203,801
12607@YL8	Corporate Bond First to Default	2.B	0	4,076,919	4,263,857	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	50,725	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1.FFE	4,027,063	4,213,132
12607@YL8	Corporate Bond First to Default	2.B	0	5,616,135	4,465,357	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	53,123	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	5,547,456	4,412,234
12607@YL8	Corporate Bond First to Default	2.B	0	113,251	99,903	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	1,189	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	111,866	98,715
12607@YL8	Corporate Bond First to Default	2.B	0	11,160,685	9,099,111	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	108,248	392274-X9-2	GREATER ORLANDO FL AVIATION AU CORP	1.EFE	11,024,202	8,990,863
12607@YL8	Corporate Bond First to Default	2.B	0	1,469,651	1,632,208	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	19,418	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	1,451,679	1,612,790
12607@YL8	Corporate Bond First to Default	2.B	0	3,215,895	2,652,781	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	31,559	437076-BH-4	Home Depot Inc CORPORATE	1.FFE	3,176,568	2,621,222
12607@YL8	Corporate Bond First to Default	2.B	0	18,025,623	15,567,106	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	185,196	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	17,805,189	15,381,910
12607@YL8	Corporate Bond First to Default	2.B	0	8,073,943	6,083,715	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	72,376	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	7,975,207	6,011,340
12607@YL8	Corporate Bond First to Default	2.B	0	3,037,141	2,198,551	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	26,155	45834Q-AA-7	INTEGRIS BAPTIST OG CORPORATE	1.GFE	3,000,000	2,172,396
12607@YL8	Corporate Bond First to Default	2.B	0	5,454,606	6,461,339	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	76,868	459200-AN-1	IBM CORP DEBENTURES	1.GFE	5,387,903	6,384,471
12607@YL8	Corporate Bond First to Default	2.B	0	2,116,908	1,943,879	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	23,126	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	2,091,021	1,920,753
12607@YL8	Corporate Bond First to Default	2.B	0	3,546,478	3,159,795	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	37,591	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	3,503,108	3,122,204
12607@YL8	Corporate Bond First to Default	2.B	0	4,735,861	3,651,242	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	43,437	485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	4,677,947	3,607,805
12607@YL8	Corporate Bond First to Default	2.B	0	616,552	511,830	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	6,089	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	609,013	505,741
12607@YL8	Corporate Bond First to Default	2.B	0	10,055,944	8,701,129	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	103,514	544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORP	1.DFE	9,932,971	8,597,615
12607@YL8	Corporate Bond First to Default	2.B	0	2,046,295	1,676,003	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	19,939	571676-AF-2	MARS INC CORPORATE	1.FFE	2,021,271	1,656,064
12607@YL8	Corporate Bond First to Default	2.B	0	5,917,673	4,774,795	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	56,804	57636Q-AH-7	Mastercard Inc CORPORATE	1.DFE	5,845,306	4,717,992
12607@YL8	Corporate Bond First to Default	2.B	0	13,629,476	11,282,098	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	134,219	58933Y-AW-5	Merck & Co Inc CORPORATE	1.EFE	13,462,802	11,147,880
12607@YL8	Corporate Bond First to Default	2.B	0	2,447,004	2,153,179	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	25,616	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	2,417,080	2,127,563
12607@YL8	Corporate Bond First to Default	2.B	0	8,053,848	5,622,607	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	66,890	649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	7,955,358	5,555,717
12607@YL8	Corporate Bond First to Default	2.B	0	5,355,524	3,968,021	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	47,206	64990G-A8-5	DORMITORY AUTHORITY OF STATE O CORP	1.AFE	5,290,032	3,920,815
12607@YL8	Corporate Bond First to Default	2.B	0	1,514,872	1,120,228	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	13,327	665789-AZ-6	NORTHERN STATES PWR - WISC CORPORA	1.EFE	1,496,346	1,106,901
12607@YL8	Corporate Bond First to Default	2.B	0	4,561,048	4,027,155	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	47,909	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,505,271	3,979,245
12607@YL8	Corporate Bond First to Default	2.B	0	4,136,551	3,794,262	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	45,139	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,085,966	3,749,123

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076YL8	Corporate Bond First to Default ..	2.B	0	233,011	182,473	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	2,171	67077M-AU-2	NUTRIEN LTD CORP FOREIGN	2.BFE	230,161	180,303
126076YL8	Corporate Bond First to Default ..	2.B	0	3,098,898	2,162,138	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	25,722	743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	3,061,002	2,136,416
126076YL8	Corporate Bond First to Default ..	2.B	0	1,178,264	910,975	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	10,838	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORA	1.EFE	1,163,855	900,137
126076YL8	Corporate Bond First to Default ..	2.B	0	1,357,534	906,087	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	10,779	744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	1,340,932	895,308
126076YL8	Corporate Bond First to Default ..	2.B	0	1,688,131	1,433,574	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	17,055	744560-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	1,667,487	1,416,519
126076YL8	Corporate Bond First to Default ..	2.B	0	3,485,722	2,752,927	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	32,750	744560-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	3,443,096	2,720,176
126076YL8	Corporate Bond First to Default ..	2.B	0	1,075,665	1,262,454	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	15,019	748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN ..	1.DFE	1,062,510	1,247,436
126076YL8	Corporate Bond First to Default ..	2.B	0	10,797,692	8,972,846	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	106,746	773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE	1.GFE	10,665,648	8,866,099
126076YL8	Corporate Bond First to Default ..	2.B	0	1,030,146	1,148,432	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	13,662	806605-AG-6	MERCK & CO INC BOND	1.EFE	1,017,549	1,134,770
126076YL8	Corporate Bond First to Default ..	2.B	0	2,508,320	2,240,244	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	26,651	822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	2,477,646	2,213,593
126076YL8	Corporate Bond First to Default ..	2.B	0	2,025,352	1,751,328	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	20,835	837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORP	1.EFE	2,000,584	1,730,493
126076YL8	Corporate Bond First to Default ..	2.B	0	357,746	307,762	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	3,661	842400-FZ-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	353,371	304,101
126076YL8	Corporate Bond First to Default ..	2.B	0	1,208,597	910,095	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	10,827	845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	1,193,817	899,268
126076YL8	Corporate Bond First to Default ..	2.B	0	3,377,894	3,029,571	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	36,042	88579E-AC-9	3M COMPANY CORPORATE	1.EFE	3,336,586	2,993,530
126076YL8	Corporate Bond First to Default ..	2.B	0	812,007	642,771	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	7,647	89837L-AF-2	PRINCETON UNIVERSITY CORPORATE ..	1.AFE	802,077	635,124
126076YL8	Corporate Bond First to Default ..	2.B	0	6,722,936	4,679,037	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	55,665	907818-FS-2	UNION PACIFIC CORP CORPORATE	1.GFE	6,640,721	4,623,372
126076YL8	Corporate Bond First to Default ..	2.B	0	1,537,942	1,456,936	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	17,333	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.FFE	1,519,135	1,439,604
126076YL8	Corporate Bond First to Default ..	2.B	0	2,180,081	1,588,590	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	18,899	91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,153,421	1,569,692
126076YL8	Corporate Bond First to Default ..	2.B	0	882,032	661,891	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	7,874	93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	871,245	654,016
126076YL8	Corporate Bond First to Default ..	2.B	0	1,459,540	1,178,105	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	14,015	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	1,441,692	1,164,090
126076YL8	Corporate Bond First to Default ..	2.B	0	320,083	272,588	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	3,243	95709T-AJ-9	Westar Energy Inc CORPORATE	1.FFE	316,168	269,345
126076YL8	Corporate Bond First to Default ..	2.B	0	2,098,197	1,860,913	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	22,139	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	2,072,538	1,838,775
126076YF1	Corporate Bond First to Default ..	2.B	125,000,000	4,903,955	3,529,516	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	(20,906)	(44,280)	002824-BH-2	ABBOTT LABORATORIES CORPORATE	1.EFE	4,924,862	3,573,796
126076YF1	Corporate Bond First to Default ..	2.B	0	3,311,691	2,472,226	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(31,016)	037833-DZ-0	APPLE INC CORPORATE	1.BFE	3,325,809	2,503,241
126076YF1	Corporate Bond First to Default ..	2.B	0	20,289,440	13,539,846	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(169,866)	039482-AC-8	ARCHER DANIELS MIDLAND CO CORPORATE	1.FFE	20,375,938	13,709,711
126076YF1	Corporate Bond First to Default ..	2.B	0	6,049,647	5,248,851	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(65,850)	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	1.GFE	6,075,438	5,314,701
126076YF1	Corporate Bond First to Default ..	2.B	0	306,693	269,071	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(3,376)	075887-BX-6	BECTON DICKINSON & CO CORPORATE	2.BFE	308,000	272,446
126076YF1	Corporate Bond First to Default ..	2.B	0	4,503,485	3,777,982	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(47,397)	149123-CJ-8	CATERPILLAR INC CORPORATE	1.FFE	4,522,685	3,825,379
126076YF1	Corporate Bond First to Default ..	2.B	0	5,430,214	3,497,020	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(43,872)	171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	5,453,364	3,540,892
126076YF1	Corporate Bond First to Default ..	2.B	0	5,201,911	4,023,987	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(50,483)	202795-JP-6	COMMONWEALTH EDISON CORPORATE	1.FFE	5,224,088	4,074,470
126076YF1	Corporate Bond First to Default ..	2.B	0	6,784,575	5,026,555	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(63,061)	38141G-ZN-7	GOLDMAN SACHS GROUP INC CORP FLOATE	1.FFE	6,813,499	5,089,616
126076YF1	Corporate Bond First to Default ..	2.B	0	6,714,527	6,153,001	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(77,193)	58013M-EC-4	MCDONALDS CORP CORPORATE	2.AFE	6,743,152	6,230,194
126076YF1	Corporate Bond First to Default ..	2.B	0	2,169,671	2,056,921	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(25,805)	58013M-EF-7	MCDONALDS CORP CORPORATE	2.AFE	2,178,920	2,082,726
126076YF1	Corporate Bond First to Default ..	2.B	0	1,198,409	1,054,018	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(13,223)	58013M-EN-0	MCDONALDS CORP CORPORATE	2.AFE	1,203,518	1,067,241
126076YF1	Corporate Bond First to Default ..	2.B	0	3,336,639	2,596,623	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(32,576)	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORP	1.DFE	3,350,864	2,629,199
126076YF1	Corporate Bond First to Default ..	2.B	0	1,402,311	1,203,719	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(15,101)	61945C-AB-9	THE MOSAIC CO CORPORATE	2.BFE	1,408,289	1,218,821
126076YF1	Corporate Bond First to Default ..	2.B	0	9,038,152	7,345,929	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(92,159)	641062-AY-0	NESTLE HLDGS INC. CORPORATE	1.DFE	9,076,683	7,438,089
126076YF1	Corporate Bond First to Default ..	2.B	0	1,629,070	1,124,855	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(14,112)	68233J-BP-8	Oncor Electric Delivery Co CORPORAT	1.FFE	1,636,015	1,138,967
126076YF1	Corporate Bond First to Default ..	2.B	0	3,137,204	2,118,671	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(26,580)	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORP	1.FFE	3,150,578	2,145,251
126076YF1	Corporate Bond First to Default ..	2.B	0	603,101	887,656	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(11,136)	717265-AM-4	PHELPS DODGE CORP BOND	2.CFE	605,673	898,792
126076YF1	Corporate Bond First to Default ..	2.B	0	1,671,606	1,289,192	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(16,174)	74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	1,678,733	1,305,366
126076YF1	Corporate Bond First to Default ..	2.B	0	4,423,258	2,950,288	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(37,013)	767201-AT-3	RIO TINTO FINANCE LTD BD CORP FOREI	1.FFE	4,442,115	2,987,301
126076YF1	Corporate Bond First to Default ..	2.B	0	4,408,910	2,827,551	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(35,473)	907818-ER-5	UNION PACIFIC CORP CORPORATE	1.GFE	4,427,706	2,863,024
126076YF1	Corporate Bond First to Default ..	2.B	0	4,974,212	3,758,749	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(47,156)	907818-FZ-6	UNION PACIFIC CORP CORPORATE	1.GFE	4,995,418	3,805,905
126076YF1	Corporate Bond First to Default ..	2.B	0	23,086,578	18,638,099	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(233,826)	914455-UJ-7	UNIV OF MICHIGAN MI CORPORATE MUNI	1.AFE	23,185,000	18,871,925

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076YF1	Corporate Bond First to Default	2.B	0	1,333,618	882,489	04/08/2022	06/20/2032	Credit Default Swap - 152618CM	0	(11,071)	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	1,339,303	893,560
000000-00-0	Corporate Bond First to Default	2.BZ	800,350,000	4,314,306	4,126,199	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	(101,746)	(59,357)	00206R-JD-5	AT&T INC CORP	2.BFE	4,416,052	4,185,556
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,156,943	16,189,825	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(232,896)	002824-AY-6	ABBOTT LABORATORIES CORPORATE	1.EFE	16,537,980	16,422,721
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,350,385	12,245,930	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(176,162)	031162-AW-0	AMGEN INC CORPORATE	2.AFE	12,641,650	12,422,091
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,237,795	2,254,933	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(32,438)	031162-BC-3	AMGEN INC CORPORATE	2.AFE	2,290,570	2,287,371
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,393,666	19,099,202	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(274,748)	035229-CL-5	ANHEUSER BUSCH COS INC BONDS	2.AFE	19,851,036	19,373,950
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,548,852	15,243,410	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(219,281)	035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES	2.AFE	14,891,964	15,462,691
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,487,366	16,309,564	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(234,618)	037389-AU-7	AON CORP CORPORATE	2.AFE	15,852,611	16,544,182
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,194,783	3,395,922	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(48,851)	06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	2.AFE	3,270,127	3,444,774
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,315,940	5,887,709	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(84,697)	07274N-BA-0	BAYER US FINANCE II LLC CORPORATE	2.BFE	5,441,308	5,972,406
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,350,080	5,115,267	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(73,585)	097023-AS-4	BOEING CO CORPORATE	2.CFE	5,476,254	5,188,852
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,816,440	8,784,820	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(126,372)	097023-AX-3	BOEING CO CORPORATE	2.CFE	9,024,363	8,911,192
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,081,372	10,483,717	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(150,812)	097023-BA-2	BOEING CO CORPORATE	2.CFE	11,342,709	10,634,528
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,619,494	6,420,007	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(92,354)	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2.BFE	4,728,437	6,512,361
000000-00-0	Corporate Bond First to Default	2.BZ	0	458,007	361,730	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(5,204)	124857-AK-9	CBS CORP CORPORATE	2.BFE	468,808	366,933
000000-00-0	Corporate Bond First to Default	2.BZ	0	459,778	446,735	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(6,426)	12527G-AE-3	CF INDUSTRIES INC CORPORATE	2.BFE	470,621	453,161
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,834,124	5,152,878	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(74,126)	125523-BD-1	CIGNA CORP NEW CORPORATE	2.AFE	5,971,713	5,227,004
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,091,112	891,353	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(12,822)	161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE	2.CFE	1,116,844	904,175
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,166,920	4,956,637	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(71,303)	172967-DR-9	CITIGROUP INC CORPORATE	2.BFE	5,288,774	5,027,940
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,867,220	4,909,949	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(70,631)	186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORA	2.CFE	4,982,005	4,980,580
000000-00-0	Corporate Bond First to Default	2.BZ	0	25,339,388	23,471,736	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(337,648)	191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FORE	1.GFE	25,936,979	23,809,384
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,545,718	10,923,765	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(157,142)	195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	3.AFE	14,888,756	11,080,907
000000-00-0	Corporate Bond First to Default	2.BZ	0	802,113	801,247	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(11,526)	196522-AE-6	COLORADO INTST GAS CO CORPORATE	2.BFE	821,030	812,773
000000-00-0	Corporate Bond First to Default	2.BZ	0	882,982	770,252	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(11,080)	205887-BS-0	CONAGRA FOODS INC CORPORATE	2.CFE	903,806	781,332
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,345,221	4,521,966	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(65,050)	21987B-AK-4	CODELCO INC CORP FOREIGN	1.GFE	4,447,696	4,587,016
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,825,353	7,032,179	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(101,160)	224044-BT-3	COX COMMUNICATIONS INC CORPORATE	2.BFE	6,986,318	7,133,339
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,164,086	5,826,998	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(83,823)	231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP	1.BFE	6,309,456	5,910,821
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,945,395	3,443,661	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(49,538)	25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPOR	2.CFE	4,038,441	3,493,200
000000-00-0	Corporate Bond First to Default	2.BZ	0	844,774	735,214	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(10,576)	25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPOR	2.CFE	864,696	745,790
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,703,955	4,980,659	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(71,648)	25746U-AV-1	DOMINION ENERGY INC CORPORATE	2.BFE	4,814,890	5,052,307
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,036,281	9,939,311	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(142,980)	260003-AK-4	DOVER CORP CORPORATE	2.AFE	11,296,554	10,082,291
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,274,075	4,150,946	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(59,713)	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	4,374,872	4,210,659
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,081,570	4,858,558	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(69,892)	276480-AF-7	EASTERN GAS TRANSMISSION AND S CORP	1.GFE	7,248,578	4,928,449
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,272,580	6,334,780	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(91,128)	29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORA	2.CFE	6,420,509	6,425,908
000000-00-0	Corporate Bond First to Default	2.BZ	0	314,235	268,333	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(3,860)	341081-FH-5	FLORIDA POWER & LIGHT CORPORATE	1.EFE	321,646	272,194
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,994,289	5,250,236	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(75,526)	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1.FFE	5,112,072	5,325,762
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,202,448	2,578,774	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(37,096)	38141E-C3-1	GOLDMAN SACHS CORPORATE	2.AFE	3,277,973	2,615,871
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,848,811	23,801,035	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(342,385)	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARAN	2.CFE	20,316,914	24,143,421
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,948,559	4,900,669	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(70,498)	416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORA	2.AFE	5,065,263	4,971,166
000000-00-0	Corporate Bond First to Default	2.BZ	0	22,312,429	20,467,446	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(294,431)	42809H-AD-9	HESS CORP CORPORATE	2.CFE	22,838,633	20,761,877
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,509,470	9,817,988	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(141,235)	437076-AU-6	Home Depot Inc CORPORATE	1.FFE	9,733,736	9,959,223
000000-00-0	Corporate Bond First to Default	2.BZ	0	539,847	513,287	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(7,384)	437076-BD-3	Home Depot Inc CORPORATE	1.FFE	552,578	520,670
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,070,039	4,133,270	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(59,458)	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	4,166,025	4,192,728

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,533,978	10,029,931	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(144,284)	455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN	2.BFE	8,735,239	10,174,215
000000-00-0	Corporate Bond First to Default	2.BZ	0	27,925,666	29,882,498	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(429,869)	455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN	2.BFE	28,584,250	30,312,367
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,881,104	4,981,412	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(71,659)	465685-AD-7	ITC HOLDINGS CORP CORPORATE	2.BFE	4,996,217	5,053,071
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,654,399	13,812,699	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(198,700)	49337W-AJ-9	KEYSPAN CORPORATION CORPORATE	2.BFE	15,000,000	14,011,399
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,725,658	10,479,887	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(150,756)	494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPO	2.BFE	9,955,023	10,630,643
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,435,258	1,764,515	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(25,383)	494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPO	2.BFE	1,469,107	1,789,898
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,775,560	9,073,746	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(130,529)	500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN	2.AFE	10,006,102	9,204,275
000000-00-0	Corporate Bond First to Default	2.BZ	0	449,430	724,385	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(10,421)	500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUAR	1.CFE	460,030	734,806
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,388,019	4,021,172	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(57,846)	53079E-AE-4	Liberty Mutual Group Inc. CORPORATE	2.BFE	4,491,504	4,079,017
000000-00-0	Corporate Bond First to Default	2.BZ	0	376,130	414,875	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(5,968)	53079Q-AD-9	LIBERTY MUTUAL NOTES 144A	2.AFE	385,000	420,844
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,845,888	3,724,386	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(53,576)	534187-AR-0	LINCOLN NATL CORP IND CORPORATE	2.AFE	3,936,587	3,777,963
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,109,829	3,182,760	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(45,785)	539830-AW-9	LOCKHEED MARTIN CORP CORP	1.GFE	3,183,170	3,228,545
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,920,666	4,499,585	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(64,728)	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	5,036,713	4,564,313
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,187,461	11,470,183	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(165,002)	548661-CR-6	LOWES COMPANIES INC CORPORATE	2.AFE	12,474,884	11,635,185
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,900,028	11,877,080	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(170,856)	548661-DA-2	LOWES COMPANIES INC CORPORATE	2.AFE	13,204,256	12,047,935
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,869,300	4,951,122	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(71,223)	559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE	2.AFE	4,984,135	5,022,346
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,901,739	4,951,594	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(71,230)	573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPO	2.BFE	5,017,339	5,022,824
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,971,191	11,176,667	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(160,780)	58013M-EC-4	MCDONALDS CORP CORPORATE	2.AFE	11,229,930	11,337,447
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,620,646	1,732,466	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(24,922)	58013M-EH-3	MCDONALDS CORP CORPORATE	2.AFE	1,658,866	1,757,388
000000-00-0	Corporate Bond First to Default	2.BZ	0	772,391	798,939	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(11,493)	581557-AE-3	MCKESSON CORP CORPORATE	2.AFE	790,607	810,432
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,228,320	20,816,892	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(299,458)	59156R-AY-4	METLIFE INC CORPORATE	1.GFE	21,728,957	21,116,349
000000-00-0	Corporate Bond First to Default	2.BZ	0	24,029,488	23,813,263	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(342,561)	651639-AM-8	NEWMONT MINING CORP CORPORATE	2.AFE	24,596,186	24,155,824
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,318,807	5,449,385	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(78,391)	65473Q-AW-3	NiSource Finance Corp CORPORATE	2.BFE	5,444,243	5,527,776
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,426,130	4,410,925	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(63,453)	655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN	2.AFE	4,530,514	4,474,377
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,049,140	10,695,762	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(153,862)	655844-AF-5	NORFOLK SOUTHERN CORP NOTES	2.AFE	10,286,133	10,849,624
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,924,703	10,300,321	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(148,173)	655844-AV-0	NORFOLK SOUTHERN CORP BOND	2.AFE	11,182,345	10,448,495
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,027,438	4,821,264	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(69,355)	665772-CE-7	NORTHERN STATES PWR MINN CORPORATE	1.FFE	5,146,002	4,890,620
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,873,068	5,036,579	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(72,453)	67077M-AF-5	NUTRIEN LTD CORP FOREIGN	2.BFE	4,987,992	5,109,032
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,149,795	5,333,239	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(76,720)	677347-CE-4	OHIO EDISON CORPORATE	2.BFE	5,271,245	5,409,960
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,742,411	14,722,152	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(211,783)	68389X-AH-8	ORACLE CORP CORPORATE	2.BFE	15,090,088	14,933,935
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,894,204	5,065,299	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(72,866)	693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE	2.AFE	5,009,626	5,138,165
000000-00-0	Corporate Bond First to Default	2.BZ	0	471,200	318,993	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(4,589)	71654Q-DD-1	PETROLEOS MEXICANOS PEMEX GOVT FORE	3.CFE	482,313	323,582
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,725,966	19,851,439	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(285,569)	837151-F2-0	SOUTH CAROLINA ST PUBLIC SVC A CORP	1.GFE	20,191,173	20,137,009
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,380,182	3,254,595	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(46,818)	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	3,459,899	3,301,413
000000-00-0	Corporate Bond First to Default	2.BZ	0	883,938	1,105,888	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(15,909)	84265V-AE-5	SOUTHERN COPPER CORP CORPORATE	2.AFE	904,784	1,121,796
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,783,042	10,423,471	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(149,945)	86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN	2.AFE	10,013,760	10,573,416
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,608,467	8,915,112	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(128,247)	87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	2.CFE	9,835,068	9,043,358
000000-00-0	Corporate Bond First to Default	2.BZ	0	325,685	464,383	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(6,680)	880277-AD-0	TENAGA NASIONAL DEBENTURES 144A	2.AFE	333,366	471,064
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,212,174	4,656,903	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(66,991)	88732J-AN-8	TIME WARNER CABLE INC CORPORATE	2.CFE	5,335,095	4,723,894
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,308,040	9,593,277	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(138,002)	89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	2.AFE	9,527,556	9,731,280
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,010,323	3,202,427	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(46,068)	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2.AFE	3,081,317	3,248,495
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,756	18,886	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(272)	917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	2.BFE	12,033	19,158
000000-00-0	Corporate Bond First to Default	2.BZ	0	960,632	879,406	09/23/2022	12/20/2032	Credit Default Swap - 156695CM	0	(12,651)	91913Y-AL-4	VALERO ENERGY CORPORATE	2.BFE	983,287	892,057

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	60,360,787	64,559,395	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(928,707)	92343V-BT-0	Verizon Communications CORPORATE	2.AFE	61,784,304	65,488,102
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,304,052	5,085,829	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(73,161)	92343V-CX-0	Verizon Communications CORPORATE	2.AFE	5,429,140	5,158,990
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,950,806	1,922,443	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(27,655)	92343V-CZ-5	Verizon Communications CORPORATE	2.AFE	1,996,812	1,950,098
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,569,253	1,454,348	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(20,921)	92343V-DS-0	Verizon Communications CORPORATE	2.AFE	1,606,261	1,475,269
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,033,020	823,419	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(11,845)	92553P-AU-6	VIACOM INC CL B CORPORATE	2.BFE	1,057,382	835,265
000000-00-0	Corporate Bond First to Default	2.BZ	0	55,233,432	50,099,409	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(720,696)	931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE	2.BFE	56,536,028	50,820,105
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,065,993	22,168,881	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(318,906)	94973V-AH-0	ANTHEM INC NOTES	2.BFE	21,562,802	22,487,787
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,269,526	5,294,501	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(76,163)	94973V-AN-7	ANTHEM INC CORPORATE	2.BFE	5,393,799	5,370,664
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,432,100	14,384,197	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(206,921)	94973V-AT-4	ANTHEM INC CORPORATE	2.BFE	15,796,042	14,591,118
000000-00-0	Corporate Bond First to Default	2.BZ	0	936,323	868,018	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(12,487)	96949L-AC-9	WILLIAMS PRTNRS CORPORATE	2.BFE	958,405	880,505
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,884,373	5,359,658	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(77,100)	98389B-AH-3	XCEL ENERGY INC. CORPORATE	2.AFE	4,999,563	5,436,758
000000-00-0	Corporate Bond First to Default	2.BZ	0	433,099	449,710	09/23/2022	12/20/2032	Credit Default Swap - 155695CM	0	(6,469)	98978V-AH-6	ZOETIS INC CORP	2.AFE	443,313	456,179
000000-00-0	Corporate Bond First to Default	2.BZ	29,150,000	228,568	233,122	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	(6,372)	(3,731)	002819-AC-4	ABBOTT LABS CORPORATE	1.EFE	234,940	236,854
000000-00-0	Corporate Bond First to Default	2.BZ	0	283,715	252,333	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(4,039)	010392-EZ-7	ALABAMA POWER CORPORATE	1.GFE	291,624	256,372
000000-00-0	Corporate Bond First to Default	2.BZ	0	490,481	459,715	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(7,358)	01959L-AA-0	Allina Health System CORPORATE	1.DFE	504,155	467,074
000000-00-0	Corporate Bond First to Default	2.BZ	0	539,288	487,405	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(7,802)	049560-AG-0	ATMOS ENERGY CORP BOND	1.EFE	554,323	495,207
000000-00-0	Corporate Bond First to Default	2.BZ	0	541,343	464,818	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(7,440)	141781-BC-7	Cargill Inc CORPORATE	1.FFE	556,435	472,258
000000-00-0	Corporate Bond First to Default	2.BZ	0	106,988	104,061	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(1,666)	141781-BF-0	Cargill Inc CORPORATE	1.FFE	109,971	105,727
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,159,903	1,827,281	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(29,248)	250847-EH-9	DTE Electric Company CORPORATE	1.FFE	2,220,120	1,856,528
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,675,893	2,382,388	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(38,133)	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1.EFE	2,750,495	2,420,521
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,939,825	1,651,479	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(26,434)	454889-AQ-9	INDIANA MICH PWR CO CORPORATE	1.GFE	1,993,906	1,677,913
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,676,063	1,468,989	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(23,513)	46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	1,722,790	1,492,501
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,876,678	3,529,011	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(56,486)	46647P-AJ-5	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	3,984,758	3,585,497
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,878,385	3,638,153	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(58,233)	540424-AP-3	LOEWS CORP CORP	1.GFE	3,986,512	3,696,386
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,542,967	4,112,424	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(65,824)	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	4,669,623	4,178,248
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,339,691	1,187,471	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(19,007)	693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE	1.FFE	1,377,040	1,206,478
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,115,868	999,885	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(16,004)	69351U-AN-3	PPL Electric Utilities Corp CORPORA	1.EFE	1,146,978	1,015,890
000000-00-0	Corporate Bond First to Default	2.BZ	0	599,935	525,822	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(8,416)	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	616,661	534,239
000000-00-0	Corporate Bond First to Default	2.BZ	0	588,380	506,199	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(8,102)	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1.DFE	604,784	514,302
000000-00-0	Corporate Bond First to Default	2.BZ	0	545,679	453,342	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(7,256)	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1.FFE	560,892	460,598
000000-00-0	Corporate Bond First to Default	2.BZ	0	289,846	240,089	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(3,843)	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	297,927	243,932
000000-00-0	Corporate Bond First to Default	2.BZ	0	286,433	232,935	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(3,728)	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	294,419	236,663
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,208,314	1,013,233	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(16,218)	898813-AM-2	TUCSON ELEC PWR CO CORPORATE	1.GFE	1,242,002	1,029,451
000000-00-0	Corporate Bond First to Default	2.BZ	0	156,888	120,802	09/23/2022	12/20/2032	Credit Default Swap - 155696CM	0	(1,934)	907818-DX-3	UNION PACIFIC CORP CORPORATE	1.GFE	161,262	122,736
000000-00-0	Corporate Bond First to Default	2.BZ	58,300,000	1,236,699	1,732,630	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	(37,575)	(22,396)	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2.BFE	1,274,274	1,755,026
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,378,853	3,375,525	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(43,632)	15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORP	2.AFE	2,451,131	3,419,157
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,404,936	5,570,509	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(72,005)	171232-AQ-4	CHUBB CORPORATION CORPORATE	1.FFE	5,569,157	5,642,514
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,965,042	1,986,969	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(25,684)	171232-AS-0	CHUBB CORPORATION CORPORATE	1.FFE	2,024,746	2,012,653
000000-00-0	Corporate Bond First to Default	2.BZ	0	74,280	76,502	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(989)	195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN	3.AFE	76,537	77,490
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,020,013	830,269	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(10,732)	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.GFE	1,051,005	841,001
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,412,836	12,126,303	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(156,746)	309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A	2.AFE	7,638,064	12,283,049
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,828,874	10,672,532	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(137,955)	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARAN	2.CFE	9,097,126	10,810,487
000000-00-0	Corporate Bond First to Default	2.BZ	0	136,755	222,203	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(2,872)	500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUAR	1.CFE	140,910	225,076
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,445,183	6,183,534	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(79,929)	530790-AD-9	LIBERTY MUTUAL NOTES 144A	2.AFE	6,641,010	6,263,463
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,973,230	1,996,880	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(25,812)	605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP	1.CFE	2,033,183	2,022,692
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,837,322	8,405,568	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(108,651)	68233J-AF-1	Oncor Electric Delivery Co CORPORAT	1.FFE	7,045,064	8,514,219
000000-00-0	Corporate Bond First to Default	2.BZ	0	515,553	487,308	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(6,299)	709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORP	1.FFE	531,217	493,607
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,285,950	1,445,282	09/23/2022	12/20/2032	Credit Default Swap - 155697CM	0	(18,682)	717265-AM-4	PHELPS DODGE CORP BOND	2.CFE	1,325,022	1,463,964

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,201,536	4,352,935	09/23/2022	12/20/2032	Credit Default Swap - 1556970M	0	(56,267)	88731E-AJ-9	TIME WARNER ENT SENIOR NOTES	2.CFE	4,329,194	4,409,202
000000-00-0	Corporate Bond First to Default	2.BZ	0	148,526	159,283	09/23/2022	12/20/2032	Credit Default Swap - 1556970M	0	(2,059)	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2.AFE	153,039	161,342
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,481,412	4,491,739	09/23/2022	12/20/2032	Credit Default Swap - 1556970M	0	(58,061)	91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	3,587,190	4,549,799
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,859	4,727	09/23/2022	12/20/2032	Credit Default Swap - 1556970M	0	(61)	917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	2.BFE	2,946	4,789
000000-00-0	Corporate Bond First to Default	2.BZ	250,000,000	2,879,278	2,403,705	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(7,565)	22,425	00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO GOVT	2.BFE	2,886,843	2,381,280
000000-00-0	Corporate Bond First to Default	2.BZ	0	756,872	865,720	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	8,077	013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES	1.FFE	758,861	857,644
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,674,730	4,372,743	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	40,795	01538T-AA-3	ALFA DESARROLLO SPA CORP FOREIGN	2.CFE	5,689,639	4,331,948
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,127,854	2,856,761	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	26,652	015398-AC-4	ALFA SAB DE CV CORP FOREIGN	2.CFE	3,136,071	2,830,109
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,436,429	4,075,790	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	38,025	026874-DL-8	AMERICAN INTL GROUP INC CORPORATE	2.BFE	4,448,085	4,037,765
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,260,746	4,097,108	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	38,224	072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.DFE	4,271,940	4,058,884
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,580,891	1,284,330	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	11,982	105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN	3.CFE	1,585,044	1,272,347
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,761,803	5,503,551	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	51,345	12636Y-AD-4	CRH AMERICA FINANCE INC CORPORATE	2.AFE	6,779,568	5,452,206
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,872,513	4,553,519	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	42,482	126650-CZ-1	CVS HEALTH CORP CORPORATE	2.BFE	5,887,942	4,511,038
000000-00-0	Corporate Bond First to Default	2.BZ	0	797,822	869,667	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	8,114	136375-BD-3	CANADIAN NATL RAILWAY NT NOTES	1.FFE	799,918	861,554
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,741,293	4,174,422	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	38,945	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1.FFE	3,751,122	4,135,477
000000-00-0	Corporate Bond First to Default	2.BZ	0	509,524	372,842	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	3,478	195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	3.AFE	510,863	369,364
000000-00-0	Corporate Bond First to Default	2.BZ	0	34,232,675	23,824,708	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	222,271	195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN	3.AFE	34,322,614	23,602,437
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,089,305	1,404,208	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	13,100	224044-CP-0	COX COMMUNICATIONS INC CORPORATE	2.BFE	2,094,795	1,391,108
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,787,889	3,782,102	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	35,285	23330J-AB-7	DP WORLD LTD Corp Foregin	2.CFE	4,800,468	3,746,817
000000-00-0	Corporate Bond First to Default	2.BZ	0	60,530	63,944	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	597	29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	2.BFE	60,689	63,348
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,276,595	1,051,613	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	9,811	29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE	2.AFE	1,279,949	1,041,802
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,055,284	2,070,801	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	19,319	299808-AJ-4	EVEREST RE GROUP LTD CORPORATE	1.GFE	3,063,311	2,051,482
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,159,447	980,331	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	9,146	31428X-BQ-8	FedEx Corporation CORPORATE	2.BFE	1,162,493	971,185
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,695,034	2,451,369	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	22,870	370334-CJ-1	GENERAL MILLS INC CORPORATE	2.BFE	2,702,115	2,428,499
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,593,916	6,081,570	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	56,738	40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOR	2.AFE	6,611,240	6,024,833
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,699,898	1,325,900	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	12,370	445545-AF-3	REPUBLIC OF HUNGARY GOVT FOREIGN	2.BFE	1,704,365	1,313,530
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,443,496	3,896,628	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	36,353	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	3,452,543	3,860,275
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,060,279	1,746,042	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	16,290	455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN	2.BFE	2,065,692	1,729,752
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,694,537	2,157,261	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	20,126	49456B-AJ-0	Kinder Morgan Inc/DE CORPORATE	2.BFE	2,701,617	2,137,135
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,554,313	1,359,644	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	12,685	50249A-AJ-2	LYB INTERNATIONAL FINANCE III CORPO	2.BFE	1,558,397	1,346,960
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,855,464	11,154,787	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	104,068	55903V-AQ-6	MAGALLANES INC CORPORATE	2.CFE	14,894,494	11,050,719
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,718,543	5,318,286	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	49,617	59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN	2.CFE	5,733,567	5,268,670
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,979,807	1,759,769	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	16,418	59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN	2.CFE	1,985,008	1,743,351
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,953,171	1,653,847	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	15,429	59284B-AG-3	MEXICHEM SAB DE CV CORP FOREIGN	2.CFE	1,958,303	1,638,418
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,707,042	6,273,109	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	58,525	68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE	1.FFE	5,722,036	6,214,585
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,505,996	3,095,035	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	28,875	69377F-AC-0	FREEPORT INDONESIA PT GOVT FOREIGN	2.CFE	3,515,207	3,066,160
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,714,395	4,203,187	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	39,213	698299-BB-9	Republic of Panama GOVT FOREIGN	2.BFE	5,729,408	4,163,973
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,008,791	765,863	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	7,145	698299-BH-6	Republic of Panama GOVT FOREIGN	2.BFE	1,011,442	758,718
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,986,753	2,224,978	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	20,758	698299-BM-5	Republic of Panama GOVT FOREIGN	2.BFE	2,994,600	2,204,220
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,898,659	5,271,989	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	49,185	71568P-AF-6	PERUSAHAAN LISTRIK NEGARA PT GOVT F	2.BFE	6,916,784	5,222,805
000000-00-0	Corporate Bond First to Default	2.BZ	0	685,781	557,997	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	5,206	71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PT GOVT F	2.BFE	687,583	552,791
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,121,140	4,849,389	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	45,242	71654Q-CC-4	PETROLEOS MEXICANOS PEMEX CORP FORE	3.CFE	7,139,849	4,804,146
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,847,898	1,233,106	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	11,504	71654Q-CL-4	PETROLEOS MEXICANOS PEMEX CORP FORE	3.CFE	1,852,753	1,221,602
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,455,949	1,264,902	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	11,801	718547-AL-6	PHILLIPS 66 CORPORATE	2.AFE	1,459,774	1,253,101

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	565,173	494,413	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	4,613	718547-AN-2	PHILLIPS 66 CORPORATE	2.AFE	566,658	489,800
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,627,116	11,590,385	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	108,132	74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT	2.CFE	15,668,173	11,482,253
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,503,494	2,545,834	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	23,751	74445P-AG-7	INDONESIA ASAHAN ALUMINIUM TBK GOVT	2.CFE	3,512,699	2,522,083
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,933,537	17,755,135	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	165,645	760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREI	2.BFE	18,983,281	17,589,490
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,399,634	13,505,672	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	126,000	77586R-AC-4	ROMANIA GOVT FOREIGN	2.CFE	16,442,721	13,379,672
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,390,968	9,258,749	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	86,379	77586R-AF-7	ROMANIA GOVT FOREIGN	2.CFE	12,423,522	9,172,370
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,635,834	7,475,623	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	69,743	77586T-AE-6	ROMANIA GOVT FOREIGN	2.CFE	9,661,150	7,405,879
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,289,150	1,999,769	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	18,657	824348-AX-4	SHERWIN WILLIAMS CO CORPORATE	2.BFE	2,295,164	1,981,112
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,502,897	3,797,651	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	35,430	824348-BK-1	SHERWIN WILLIAMS CO CORPORATE	2.BFE	4,514,728	3,762,221
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,035,829	1,676,261	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	15,639	893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORP	2.AFE	2,041,178	1,660,622
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,888,303	1,421,353	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	13,260	902494-BD-4	TYSON FOODS CORPORATE	2.BFE	1,893,264	1,408,092
000000-00-0	Corporate Bond First to Default	2.BZ	0	418,738	341,271	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	3,184	91086Q-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN	2.BFE	419,838	338,087
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,175,047	2,739,725	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	25,560	91086Q-BE-7	UNITED MEXICAN STATES GOVT FOREIGN	2.BFE	3,183,389	2,714,165
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,753,660	1,351,342	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	0	12,607	94106B-AD-3	WASTE CONNECTIONS INC CORP FOREIGN	2.AFE	1,758,267	1,338,735
000000-00-0	Corporate Bond First to Default	2.BZ	125,000,000	5,746,136	4,230,926	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(165,617)	(76,090)	00217G-AC-7	APTIV PLC CORP FOREIGN	2.BFE	5,911,753	4,307,015
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,777,183	1,403,200	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(25,235)	125523-CK-4	CIGNA CORP NEW CORPORATE	2.AFE	1,828,406	1,428,435
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,943,403	7,017,813	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(126,209)	12626P-AN-3	CRH AMERICA INC CORPORATE	2.AFE	9,201,173	7,144,022
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,798,349	5,270,261	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(94,781)	12636Y-AB-8	CRH AMERICA FINANCE INC CORPORATE	2.AFE	6,994,293	5,365,042
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,422,105	1,767,156	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(31,781)	14448C-AS-3	CARRIER GLOBAL CORP CORPORATE	2.CFE	2,491,915	1,798,936
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,825,082	8,539,047	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(153,567)	23330J-AB-7	DP WORLD LTD Corp Foregin	2.CFE	11,137,086	8,692,615
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,212,312	975,145	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(17,537)	260543-CR-2	DOW CHEMICAL CO/THE CORPORATE	2.AFE	1,247,254	992,682
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,150,609	4,343,734	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(78,118)	260543-DD-2	DOW CHEMICAL CO/THE CORPORATE	2.AFE	6,327,884	4,421,852
000000-00-0	Corporate Bond First to Default	2.BZ	0	324,979	259,802	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(4,672)	29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE	2.AFE	334,345	264,474
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,339,194	4,748,217	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(85,393)	31428X-BG-0	FedEx Corporation CORPORATE	2.BFE	6,521,904	4,833,609
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,427,611	3,738,352	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(67,231)	31428X-BQ-8	FedEx Corporation CORPORATE	2.BFE	4,555,225	3,805,583
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,810,755	3,030,222	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(54,496)	423012-AG-8	Heineken N.V. CORP FOREIGN	2.AFE	3,920,590	3,084,718
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,059,188	8,512,960	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(153,098)	455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN	2.BFE	10,349,117	8,666,058
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,909,435	2,990,018	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(53,773)	456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA CORP	2.BFE	4,022,114	3,043,791
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,547,523	1,178,894	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(21,201)	45687A-AN-2	INGERSOLL-RAND CO. CORPORATE	2.BFE	1,592,126	1,200,095
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,872,501	2,400,336	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(43,168)	45846A-AA-8	INTERCHILE SA GOVT FOREIGN	2.AFE	2,955,293	2,443,504
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,120,429	2,454,265	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(44,138)	50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP F	2.BFE	3,210,367	2,498,402
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,403,720	3,141,444	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(56,496)	53079E-BH-6	Liberty Mutual Group Inc. CORPORATE	2.BFE	4,530,646	3,197,941
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,501,042	1,969,176	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(35,414)	559080-AM-8	MAGELLAN MIDSTREAM PRTNS CORPORATE	2.AFE	2,573,128	2,004,590
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,627,681	1,157,035	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(20,808)	573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPO	2.BFE	1,674,595	1,177,844
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,468,601	5,426,903	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(97,598)	628530-BJ-5	MYLAN LABORATORIES INC CORPORATE	2.CFE	8,712,686	5,524,501
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,940,471	1,443,519	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(25,960)	698299-BM-5	Republic of Panama GOVT FOREIGN	2.BFE	1,996,400	1,469,480
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,102,805	1,607,792	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(28,915)	715638-DW-9	REPUBLIC OF PERU GOVT FOREIGN	2.BFE	2,163,413	1,636,706
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,295,966	6,949,182	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(124,975)	71568P-AP-4	PERUSAHAAN LISTRIK NEGARA PT GOVT F	2.BFE	9,563,898	7,074,157
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,739,801	2,376,943	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(42,747)	718547-AL-6	PHILLIPS 66 CORPORATE	2.AFE	2,818,768	2,419,691
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,439,888	3,004,984	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(54,042)	718547-AN-2	PHILLIPS 66 CORPORATE	2.AFE	3,539,034	3,059,026
000000-00-0	Corporate Bond First to Default	2.BZ	0	516,848	483,998	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(8,704)	760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREI	2.BFE	531,745	492,703
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,020,056	5,438,607	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(97,809)	77586T-AE-6	ROMANIA GOVT FOREIGN	2.CFE	7,222,390	5,536,416
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,782,927	1,426,973	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(25,663)	87264A-CT-0	T-MOBILE USA INC CORPORATE	2.CFE	1,834,315	1,452,635

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,663,373	1,527,085	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	0	(27,463)	92556V-AF-3	Viatrus Inc CORPORATE	2.CFE	2,740,137	1,554,548
000000-00-0	Corporate Bond First to Default	4.BZ	23,725,000	5,618,001	4,203,000	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	(230,742)	25,923	20825C-BC-7	Conocophillips CORPORATE	1.FFE	5,848,743	4,177,077
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,721,356	1,226,015	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	0	7,562	276480-AF-7	EASTERN GAS TRANSMISSION AND S CORP	1.GFE	1,792,056	1,218,454
000000-00-0	Corporate Bond First to Default	4.BZ	0	952,425	991,280	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	0	6,114	291011-BD-5	EMERSON ELEC CO CORPORATE	1.FFE	991,543	985,166
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,217,838	2,960,398	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	0	18,259	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1.GFE	3,350,000	2,942,139
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,547,178	3,187,994	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	0	19,663	38141E-C3-1	GOLDMAN SACHS CORPORATE	2.AFE	3,692,867	3,168,332
000000-00-0	Corporate Bond First to Default	4.BZ	0	446,051	377,346	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	0	2,327	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	464,371	375,018
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,508,526	5,198,256	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	0	32,061	80413T-AC-3	Saudi Arabia GOVT FOREIGN	1.FFE	5,734,772	5,166,195
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,909,735	1,918,054	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	0	11,830	837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPOR	1.FFE	1,988,171	1,906,224
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,126,478	1,101,865	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	0	6,796	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	1,172,745	1,095,069
000000-00-0	Corporate Bond First to Default	4.BZ	0	501,621	463,090	09/29/2022	12/20/2027	Credit Default Swap - 155797CM	0	2,856	927804-GA-6	Virginia Electric Power CORPORATE	1.FFE	522,224	460,234
000000-00-0	Corporate Bond First to Default	4.BZ	47,450,000	293,030	314,056	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	(12,436)	1,777	013092-AE-1	ALBERTSONS COS LLC/SAFEWAY INC CORP	3.CFE	305,466	312,279
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,874,956	6,553,050	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	37,085	11135F-BR-1	BROADCOM INC CORPORATE	2.CFE	7,166,734	6,515,965
000000-00-0	Corporate Bond First to Default	4.BZ	0	331,256	353,453	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	2,000	16115Q-AF-7	CHART INDUSTRIES INC CORPORATE	4.AFE	345,314	351,453
000000-00-0	Corporate Bond First to Default	4.BZ	0	458,211	509,804	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	2,885	445587-AE-8	HUNT CO INC CORPORATE	4.BFE	477,658	506,919
000000-00-0	Corporate Bond First to Default	4.BZ	0	389,973	345,769	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	1,957	457030-AK-0	INGLES MKTS INC CORPORATE	3.BFE	406,524	343,812
000000-00-0	Corporate Bond First to Default	4.BZ	0	17,343,191	17,330,163	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	98,075	548661-CP-0	LOWES COMPANIES INC CORPORATE	2.AFE	18,079,249	17,232,088
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,417,176	1,305,409	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	7,388	55903V-AJ-2	MAGALLANES INC CORPORATE	2.CFE	1,477,322	1,298,021
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,992,437	2,876,127	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	16,277	69377F-AB-2	FREEPORT INDONESIA PT GOVT FOREIGN	2.CFE	3,119,438	2,859,850
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,319,101	1,306,589	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	7,394	715638-DF-6	REPUBLIC OF PERU GOVT FOREIGN	2.BFE	1,375,085	1,299,195
000000-00-0	Corporate Bond First to Default	4.BZ	0	838,631	897,437	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	5,079	761713-AT-3	REYNOLDS AMERICAN INC CORPORATE	2.BFE	874,223	892,358
000000-00-0	Corporate Bond First to Default	4.BZ	0	619,506	500,862	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	2,834	810186-AX-4	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.BFE	645,798	498,027
000000-00-0	Corporate Bond First to Default	4.BZ	0	213,589	225,606	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	1,277	88033G-DJ-6	TENET HEALTHCARE CORP CORPORATE	4.CFE	222,654	224,329
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,018,829	2,222,506	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	12,578	902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES	2.AFE	2,104,510	2,209,928
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,673,611	6,106,477	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	34,558	91529Y-AN-6	UNUM GROUP CORPORATE	2.CFE	6,956,844	6,071,920
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,333,479	4,702,199	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	26,611	91913Y-AB-6	VALERO ENERGY NOTES	2.B	4,517,395	4,675,588
000000-00-0	Corporate Bond First to Default	4.BZ	0	318,194	340,050	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	1,924	92660F-AN-4	VIDEOTRON GP CORP FOREIGN	3.AFE	331,699	338,125
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,079,585	1,251,909	09/29/2022	12/20/2027	Credit Default Swap - 155798CM	0	7,085	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2.AFE	1,125,403	1,244,824
000000-00-0	Corporate Bond First to Default	4.BZ	50,200,000	2,914,733	3,043,398	09/30/2022	12/20/2027	Credit Default Swap - 155813CM	(128,928)	16,410	012873-AH-8	OVINTIV INC NOTES	2.CFE	3,043,661	3,026,989
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,372,000	2,166,168	09/30/2022	12/20/2027	Credit Default Swap - 155813CM	0	11,680	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	2,476,921	2,154,489
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,054,519	3,550,489	09/30/2022	12/20/2027	Credit Default Swap - 155813CM	0	19,144	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1.FFE	3,189,630	3,531,345
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,590,041	13,658,133	09/30/2022	12/20/2027	Credit Default Swap - 155813CM	0	73,644	26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	3.CFE	6,881,540	13,584,489
000000-00-0	Corporate Bond First to Default	4.BZ	0	502,459	906,722	09/30/2022	12/20/2027	Credit Default Swap - 155813CM	0	4,889	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	2.CFE	524,684	901,833
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,213,346	8,314,321	09/30/2022	12/20/2027	Credit Default Swap - 155813CM	0	44,830	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	7,532,416	8,269,491
000000-00-0	Corporate Bond First to Default	4.BZ	0	9,913,594	11,173,449	09/30/2022	12/20/2027	Credit Default Swap - 155813CM	0	60,247	645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS	1.GFE	10,352,105	11,113,203
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,135,694	4,301,827	09/30/2022	12/20/2027	Credit Default Swap - 155813CM	0	23,195	698900-AG-2	PANCANADIAN ENERGY CORP CORPORATE	2.CFE	4,318,629	4,278,631
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,922,132	5,231,088	09/30/2022	12/20/2027	Credit Default Swap - 155813CM	0	28,206	803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT	4.AFE	5,139,853	5,202,883
000000-00-0	Corporate Bond First to Default	2.BZ	38,180,000	4,963,688	4,767,793	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	961	39,738	03040W-AS-4	AMERICAN WATER CAPITAL CORP. CORPOR	2.AFE	4,962,727	4,728,055
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,258,370	4,034,616	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	33,627	053611-AJ-8	AVERY DENNISON CORP CORPORATE	2.BFE	4,257,546	4,000,989
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,471,800	1,462,829	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	12,192	23311V-AH-0	DCP MIDSTREAM OPERATING LP CORPORAT	2.CFE	1,471,515	1,450,637
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,982,505	1,959,829	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	16,335	302491-AU-9	FMC CORP CORPORATE	2.CFE	1,982,121	1,943,494
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,379,992	3,266,903	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	27,229	413875-AW-5	HARRIS CORP DEL CORPORATE	2.BFE	3,379,338	3,239,675
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,712,028	1,645,853	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	13,718	548661-DX-2	LOWES COMPANIES INC CORPORATE	2.AFE	1,711,696	1,632,135
000000-00-0	Corporate Bond First to Default	2.BZ	0	350,838	379,701	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	3,165	645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS	1.GFE	350,770	376,536
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,302,973	5,113,642	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	42,621	655844-BZ-0	NORFOLK SOUTHERN CORP CORPORATE	2.AFE	5,301,946	5,071,022
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,934,301	1,835,055	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	15,295	883203-BY-6	TEXTRON INC CORPORATE	2.BFE	1,933,927	1,819,761

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,074,722	969,659	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	8,082	907818-EY-0	UNION PACIFIC CORP CORPORATE	1.GFE	1,074,514	961,577
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,740,006	5,512,266	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	45,943	913017-CY-3	UNITED TECHNOLOGIES CORP CORPORATE	2.AFE	5,738,895	5,466,323
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,735,424	5,498,828	10/04/2022	12/20/2027	Credit Default Swap - 155851PR	0	45,831	941053-AH-3	WASTE CONNECTIONS INC CORP FOREIGN	2.AFE	5,734,314	5,452,997
000000-00-0	Corporate Bond First to Default	2.BZ	22,870,000	662,269	620,840	10/04/2022	12/20/2027	Credit Default Swap - 155852CM	126	4,940	00206R-GV-8	AT&T INC CORPORATE	2.BFE	662,143	615,900
000000-00-0	Corporate Bond First to Default	2.BZ	0	132,550	168,145	10/04/2022	12/20/2027	Credit Default Swap - 155852CM	0	1,338	059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	2.BFE	132,525	166,807
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,728,317	12,466,335	10/04/2022	12/20/2027	Credit Default Swap - 155852CM	0	99,203	06738E-BY-0	BARCLAYS BANK PLC CORP FOREIGN	2.BFE	12,725,893	12,367,132
000000-00-0	Corporate Bond First to Default	2.BZ	0	160,062	172,106	10/04/2022	12/20/2027	Credit Default Swap - 155852CM	0	1,370	205887-AX-0	CONAGRA FOODS INC NOTES	2.CFE	160,032	170,736
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,625,897	2,029,422	10/04/2022	12/20/2027	Credit Default Swap - 155852CM	0	16,149	233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUAR	1.GFE	1,625,588	2,013,272
000000-00-0	Corporate Bond First to Default	2.BZ	0	246,194	282,369	10/04/2022	12/20/2027	Credit Default Swap - 155852CM	0	2,247	246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUA	2.BFE	246,147	280,122
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,526,193	7,127,053	10/04/2022	12/20/2027	Credit Default Swap - 155852CM	0	56,715	303901-BK-7	FAIRFAX FINANCIAL HOLDINGS CORP FOR	2.BFE	7,524,759	7,070,339
000000-00-0	Corporate Bond First to Default	2.BZ	2,865,000,000	7,876,532	7,943,074	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	(136,331)	(121,025)	00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP	1.DFE	8,012,863	8,064,099
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,881,682	10,992,689	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(167,491)	002819-AC-4	ABBOTT LABS CORPORATE	1.EFE	11,070,028	11,160,180
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,588,091	9,006,328	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(137,226)	002824-AV-2	ABBOTT LABORATORIES CORPORATE	1.EFE	9,754,047	9,143,553
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,978,585	4,953,977	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(75,482)	002824-AY-6	ABBOTT LABORATORIES CORPORATE	1.EFE	5,064,756	5,029,458
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,165,967	8,190,566	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(124,796)	00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	9,324,616	8,315,362
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,705,901	4,127,446	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(62,888)	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	4,787,354	4,190,334
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,837,246	16,440,450	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(250,496)	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	19,163,291	16,690,946
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,298,334	1,192,746	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(18,173)	009279-AC-4	AIRBUS SE CORP FOREIGN	1.FFE	1,320,806	1,210,920
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,312,617	4,529,698	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(69,017)	010392-EC-8	ALABAMA POWER DEBENTURES	1.GFE	4,387,262	4,598,715
000000-00-0	Corporate Bond First to Default	2.BZ	0	223,498	177,115	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(2,699)	010392-FD-5	ALABAMA POWER CORPORATE	1.GFE	227,366	179,814
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,910,092	2,742,362	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(41,784)	010392-FF-0	ALABAMA POWER CORPORATE	1.GFE	2,960,461	2,784,146
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,949,903	2,111,428	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(32,171)	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1.FFE	1,983,653	2,143,599
000000-00-0	Corporate Bond First to Default	2.BZ	0	472,994	456,375	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(6,954)	017175-AD-2	ALLEGHANY CORP CORPORATE	1.GFE	481,181	463,329
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,295,989	17,913,221	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(272,936)	01959L-AA-0	Allina Health System CORPORATE	1.DFE	19,629,974	18,186,157
000000-00-0	Corporate Bond First to Default	2.BZ	0	25,204,529	22,425,448	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(341,687)	020002-BA-8	ALLSTATE CORP CORP	1.GFE	25,640,782	22,767,135
000000-00-0	Corporate Bond First to Default	2.BZ	0	29,539,747	25,160,968	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(383,367)	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1.FFE	30,051,036	25,544,335
000000-00-0	Corporate Bond First to Default	2.BZ	0	24,177,335	22,217,349	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(338,516)	025816-BF-5	AMERICAN EXPRESS CO CORP	1.FFE	24,595,809	22,555,865
000000-00-0	Corporate Bond First to Default	2.BZ	0	842,722	725,084	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(11,048)	037735-CK-1	APPALACHIAN PWR CO CORPORATE	2.AFE	857,308	736,132
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,910,505	2,706,961	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(41,245)	037735-CM-7	APPALACHIAN PWR CO CORPORATE	2.AFE	2,960,881	2,748,206
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,389,095	1,190,571	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(18,140)	037735-CT-2	APPALACHIAN PWR CO CORPORATE	2.AFE	1,413,139	1,208,712
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,593,388	1,620,102	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(24,685)	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	1,620,967	1,644,787
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,434,573	7,765,097	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(118,314)	039483-BE-1	ARCHER DANIELS MIDLAND C CORP	1.FFE	8,580,563	7,883,411
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,142,195	2,900,239	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(44,190)	039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	1.FFE	3,196,582	2,944,428
000000-00-0	Corporate Bond First to Default	2.BZ	0	940,902	824,014	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(12,555)	040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC S	1.GFE	957,188	836,570
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,315,587	1,039,381	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(15,837)	040555-CM-4	ARIZONA PUB SVC CO CORPORATE	1.GFE	1,338,358	1,055,217
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,685,598	5,472,842	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(83,387)	040555-CP-7	ARIZONA PUB SVC CO CORPORATE	1.GFE	6,801,316	5,556,230
000000-00-0	Corporate Bond First to Default	2.BZ	0	31,681,188	30,008,909	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(457,233)	04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	32,229,542	30,466,142
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,949,342	7,050,797	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(107,430)	04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	9,104,242	7,158,227
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,823,023	19,682,441	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(299,893)	046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	1.GFE	17,114,205	19,982,334
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,734,841	1,598,331	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(24,353)	057224-AZ-0	Baker Hughes Inc CORPORATE	1.GFE	1,764,868	1,622,684
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,562,944	1,360,988	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(20,737)	06051G-EN-5	BANK OF AMERICA CORP CORPORATE	1.GFE	1,589,997	1,381,725
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,529,359	5,504,889	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(83,876)	06051G-FC-8	BANK OF AMERICA CORP CORPORATE	1.GFE	6,642,372	5,588,765
000000-00-0	Corporate Bond First to Default	2.BZ	0	23,334,188	19,850,255	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(302,450)	06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	23,738,068	20,152,705
000000-00-0	Corporate Bond First to Default	2.BZ	0	511,334	457,652	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(6,973)	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.DFE	520,184	464,625
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,093,620	4,823,902	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(73,500)	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPO	1.DFE	6,199,092	4,897,402

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	427,994	365,825	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(5,574)	084664-BU-4	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	435,401	371,399
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,474,176	1,391,140	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(21,196)	084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	1,499,692	1,412,336
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,172,994	9,985,582	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(152,146)	110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	10,349,073	10,137,728
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,237,818	5,169,683	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(78,768)	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	5,328,477	5,248,452
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,692,810	3,749,255	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(57,126)	114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP	1.EFE	3,756,727	3,806,381
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,368,795	9,500,450	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(144,754)	12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPOR	1.GFE	11,565,572	9,645,205
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,899,946	4,525,652	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(68,955)	12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES	1.DFE	3,967,448	4,594,607
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,190,081	4,011,670	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(61,124)	130178-3W-4	CALIFORNIA EDL FACS AUTH REV CORPOR	1.AFE	4,262,605	4,072,794
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,423,790	948,287	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(14,449)	13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPO	1.DFE	1,448,433	962,736
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,603,952	11,521,960	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(175,555)	13063A-5E-0	CALIFORNIA ST CORP MUNI	1.CFE	12,822,107	11,697,516
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,615,887	4,903,720	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(74,716)	13063A-5G-5	CALIFORNIA ST CORP MUNI	1.CFE	5,713,090	4,978,436
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,399,648	1,247,377	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(19,006)	13063A-7D-0	CALIFORNIA ST CORPORATE MUNI FRGN	1.CFE	1,423,874	1,266,383
000000-00-0	Corporate Bond First to Default	2.BZ	0	307,099	273,485	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(4,167)	13063B-BU-5	CALIFORNIA ST CORP MUNI	1.CFE	312,415	277,652
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,122,374	1,871,617	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(28,517)	13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN	1.CFE	2,159,109	1,900,134
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,751,835	20,483,699	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(312,102)	13063B-JC-7	CALIFORNIA ST CORP MUNI	1.CFE	22,128,327	20,795,801
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,769,754	15,113,341	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(230,276)	13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MU	1.DFE	15,025,396	15,343,617
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,226,376	12,163,266	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(185,327)	136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	13,455,305	12,348,593
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,019,880	5,931,992	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(90,383)	136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	7,141,384	6,022,376
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,150,356	7,779,987	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(118,540)	141781-AT-1	Cargill Inc NOTES	1.FFE	7,274,118	7,898,527
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,302,937	8,218,007	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(125,214)	141781-BC-7	Cargill Inc CORPORATE	1.FFE	9,463,957	8,343,221
000000-00-0	Corporate Bond First to Default	2.BZ	0	502,930	473,612	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(7,216)	141781-BF-0	Cargill Inc CORPORATE	1.FFE	511,635	480,828
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,525,601	3,144,576	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(47,913)	149123-BE-0	CATERPILLAR INC DEBENTURES	1.FFE	2,569,316	3,192,489
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,040,009	1,958,090	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(29,835)	149123-BK-6	CATERPILLAR INC BONDS	1.FFE	2,075,319	1,987,925
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,291,030	3,324,773	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(50,658)	149123-BS-9	CATERPILLAR INC CORPORATE	1.FFE	3,347,993	3,375,431
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,019,511	876,414	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(13,354)	149123-CD-1	CATERPILLAR INC CORPORATE	1.FFE	1,037,157	889,767
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,085,112	2,751,341	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(41,921)	14916R-AD-6	Catholic Health Initiatives CORP	1.GFE	3,138,511	2,793,262
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,229,472	2,785,573	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(42,443)	15189X-AM-0	CENTERPOINT ENERGY CORPORATE	1.FFE	3,285,370	2,828,015
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,810,974	6,695,757	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(102,020)	15189X-BA-5	CENTERPOINT ENERGY CORPORATE	1.FFE	6,928,862	6,797,777
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,115,756	7,350,528	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(111,997)	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1.BFE	7,238,919	7,462,525
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,396,847	1,266,563	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(19,298)	171232-AS-0	CHUBB CORPORATION CORPORATE	1.FFE	1,421,024	1,285,862
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,340,867	3,778,450	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(57,571)	171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	5,433,310	3,836,021
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,111,518	1,166,696	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(17,776)	172967-AS-0	CITIGROUP INC NOTES	1.GFE	1,130,757	1,184,472
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,479,274	3,834,433	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(58,424)	172967-EW-7	CITIGROUP INC CORPORATE	1.GFE	4,556,804	3,892,856
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,706,680	1,479,757	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(22,546)	172967-FX-4	CITIGROUP INC CORPORATE	1.GFE	1,736,220	1,502,304
000000-00-0	Corporate Bond First to Default	2.BZ	0	874,403	745,692	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(11,362)	172967-JU-6	CITIGROUP INC CORPORATE	1.GFE	889,538	757,054
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,822,193	7,034,725	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(107,185)	18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI	1.EFE	6,940,275	7,141,910
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,613,789	3,710,270	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(56,532)	18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI	1.EFE	3,676,338	3,766,802
000000-00-0	Corporate Bond First to Default	2.BZ	0	184,047	154,622	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(2,356)	18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORA	1.CFE	187,233	156,978
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,091,870	2,639,123	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(40,211)	191216-AF-7	COCA COLA CO DEBENTURES	1.FFE	2,128,077	2,679,334
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,615,046	2,898,197	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(44,159)	191219-AX-2	Coca Cola Enterprises Inc DEBENTURE	1.FFE	2,660,309	2,942,355
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,595,253	6,406,017	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(97,606)	191219-BC-7	Coca Cola Enterprises Inc DEBENTURE	1.FFE	5,692,099	6,503,622
000000-00-0	Corporate Bond First to Default	2.BZ	0	141,627	118,274	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(1,802)	191219-BD-5	Coca Cola Enterprises Inc CORPORATE	1.FFE	144,079	120,077
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,693,931	14,420,313	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(219,716)	20030N-AC-5	COMCAST CORP COMPANY GUARNT	1.GFE	14,948,261	14,640,029
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,558,785	10,552,488	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(160,784)	20030N-AV-3	COMCAST CORP CORPORATE	1.GFE	10,741,542	10,713,272
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,441,083	1,242,969	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(18,939)	20030N-AY-7	COMCAST CORP CORPORATE	1.GFE	1,466,026	1,261,907
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,227,129	1,030,562	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(15,702)	20030N-BB-6	COMCAST CORP CORPORATE	1.GFE	1,248,369	1,046,264
000000-00-0	Corporate Bond First to Default	2.BZ	0	596,290	493,805	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(7,524)	20030N-BE-0	COMCAST CORP CORPORATE	1.GFE	606,611	501,329

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	868,602	712,457	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(10,855)	20030N-BK-6	COMCAST CORP CORPORATE	1.GFE	883,636	723,312
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,517,608	1,312,472	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(19,998)	20030N-BQ-3	COMCAST CORP CORPORATE	1.GFE	1,543,876	1,332,470
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,655,288	11,568,993	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(176,272)	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1.FFE	12,874,332	11,745,265
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,138,501	4,254,976	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(64,831)	207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORAT	1.EFE	5,227,441	4,319,807
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,345,960	1,190,115	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(18,133)	20825C-AP-9	Conocophillips CORPORATE	1.FFE	1,369,256	1,208,248
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,572,283	2,452,720	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(37,371)	20825C-AQ-7	Conocophillips CORPORATE	1.FFE	2,616,805	2,490,091
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,442,259	13,198,043	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(201,093)	20825C-BC-7	Conocophillips CORPORATE	1.FFE	18,761,467	13,399,136
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,200,576	7,129,581	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(108,630)	20825C-BE-3	Conocophillips CORPORATE	1.FFE	10,377,133	7,238,212
000000-00-0	Corporate Bond First to Default	2.BZ	0	641,406	527,941	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(8,044)	20826F-AC-0	CONOCOPHILLIPS CO CORPORATE	1.FFE	652,508	535,985
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,185,162	10,610,745	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(161,671)	20826F-AR-7	CONOCOPHILLIPS CO CORPORATE	1.FFE	12,396,069	10,772,416
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,599,375	2,972,601	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(45,292)	20826F-BD-7	CONOCOPHILLIPS CO CORPORATE	1.FFE	3,661,675	3,017,893
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,011,902	1,946,619	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(29,660)	209111-EH-2	CONS EDISON CO OF NY CORPORATE	2.AFE	2,046,725	1,976,278
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,770,295	5,033,445	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(76,692)	210518-CX-2	Consumers Energy CORPORATE	1.EFE	6,887,479	5,110,137
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,676,048	12,024,555	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(183,213)	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP	1.DFE	11,878,143	12,207,768
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,739,138	14,214,639	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(216,582)	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1.FFE	17,028,868	14,431,221
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,392,931	20,148,180	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(306,989)	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1.DFE	19,728,593	20,455,169
000000-00-0	Corporate Bond First to Default	2.BZ	0	573,802	464,503	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(7,077)	235241-LW-4	DALLAS TEX AREA RAPID TRAN CORPORAT	1.BFE	583,734	471,581
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,438,928	13,872,398	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(211,368)	235851-AR-3	DANAHER CORP CORPORATE	1.GFE	15,706,153	14,083,766
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,024,673	724,851	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(11,044)	235851-AW-2	DANAHER CORP CORPORATE	1.GFE	1,042,409	735,895
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,447,277	7,463,561	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(113,719)	240091-KV-9	DAYTON TX INDPT SCH DIST CORPORATE	1.AFE	7,576,179	7,577,280
000000-00-0	Corporate Bond First to Default	2.BZ	0	40,668,000	37,506,837	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(571,476)	244199-BF-1	DEERE & CO CORPORATE	1.FFE	41,371,902	38,078,313
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,974,073	3,223,771	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(49,119)	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	3,025,550	3,272,890
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,457,405	12,468,219	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(189,973)	253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPOR	1.AFE	12,673,024	12,658,192
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,947,984	1,977,391	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(30,129)	254687-AH-9	WALT DISNEY COMPANY DEBENTURES	2.AFE	1,981,701	2,007,520
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,478,836	1,291,624	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(19,680)	254687-DZ-6	WALT DISNEY COMPANY CORPORATE	1.GFE	1,504,433	1,311,304
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,770,643	6,633,998	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(101,079)	254687-EB-8	WALT DISNEY COMPANY CORPORATE	1.GFE	7,905,142	6,735,077
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,565,114	5,564,857	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(84,789)	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	6,678,746	5,649,647
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,578,927	12,018,486	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(183,121)	25468P-CX-2	WALT DISNEY CO CORPORATE	2.AFE	13,813,958	12,201,606
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,324,612	2,401,482	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(36,590)	25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORP	1.BFE	2,364,848	2,438,073
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,853,166	12,788,241	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(194,849)	254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1.CFE	13,075,635	12,983,090
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,875,386	7,977,442	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(121,549)	262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORP	1.AFE	8,011,697	8,098,991
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,799,962	1,601,215	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(24,397)	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1.FFE	1,831,116	1,625,612
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,193,488	3,036,916	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(46,272)	263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE	1.FFE	3,248,762	3,083,188
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,892,482	1,542,738	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(23,506)	26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	1,925,238	1,566,244
000000-00-0	Corporate Bond First to Default	2.BZ	0	752,270	512,527	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(7,809)	276480-AF-7	EASTERN GAS TRANSMISSION AND S CORP	1.GFE	765,291	520,336
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,426,501	3,114,489	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(47,454)	291011-BB-9	EMERSON ELEC CO CORPORATE	1.FFE	3,485,808	3,161,943
000000-00-0	Corporate Bond First to Default	2.BZ	0	34,947,535	31,432,264	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(478,920)	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.CFE	35,552,425	31,911,184
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,234,614	3,503,652	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(53,384)	29365T-AJ-3	Entergy Tx CORPORATE	1.GFE	5,325,218	3,557,036
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,122,509	8,491,145	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(129,376)	29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORA	1.EFE	10,297,715	8,620,521
000000-00-0	Corporate Bond First to Default	2.BZ	0	800,867	652,535	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(9,942)	30251B-AC-2	FMR LLC CORPORATE	1.EFE	814,728	662,477
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,902,176	7,369,370	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(112,284)	303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE	1.CFE	8,038,951	7,481,654
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,846,684	7,880,289	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(120,069)	341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE	1.EFE	7,982,499	8,000,358
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,177,392	12,125,384	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(184,749)	341081-FB-8	FLORIDA POWER & LIGHT CORPORATE	1.EFE	13,405,474	12,310,134
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,879,186	9,571,628	11/02/2022	12/20/2032	Credit Default Swap - 1563840M	0	(145,839)	341081-FC-6	FLORIDA POWER & LIGHT CORPORATE	1.EFE	10,050,180	9,717,467

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,747,218	2,758,217	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(42,026)	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	2,794,768	2,800,243
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,511,562	2,952,739	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(44,990)	341081-FP-7	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,572,342	2,997,729
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,089,605	10,111,370	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(154,063)	343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI	1.CFE	10,264,242	10,265,432
000000-00-0	Corporate Bond First to Default	2.BZ	0	25,185,537	25,094,130	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(382,349)	353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI	1.BFE	25,621,461	25,476,479
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,309,358	3,321,218	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(50,604)	35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE	1.AFE	3,366,638	3,371,822
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,373,236	4,384,875	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(66,810)	35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE	1.AFE	4,448,930	4,451,685
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,851,176	9,770,144	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(148,864)	35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE	1.AFE	10,021,685	9,919,007
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,717,569	12,072,050	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(183,937)	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1.GFE	13,955,000	12,255,987
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,060,085	2,533,818	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(38,607)	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	3,113,051	2,572,425
000000-00-0	Corporate Bond First to Default	2.BZ	0	64,347,325	52,080,046	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(793,522)	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	65,461,082	52,873,568
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,602,405	15,564,701	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(237,153)	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	17,907,077	15,801,854
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,629,124	2,729,918	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(41,595)	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1.GFE	2,674,630	2,771,513
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,910	7,507	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(114)	38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP	1.CFE	9,065	7,622
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,865,651	12,039,263	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(183,437)	387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPO	1.DFE	12,071,028	12,222,700
000000-00-0	Corporate Bond First to Default	2.BZ	0	919,245	743,038	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(11,321)	404201-AA-5	HSBC BANK USA CORPORATE	1.FFE	935,155	754,359
000000-00-0	Corporate Bond First to Default	2.BZ	0	778,913	643,114	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(9,799)	404201-AB-3	HSBC BANK USA CORPORATE	1.FFE	792,395	652,913
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,512,020	2,906,314	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(44,282)	4042Q1-AD-9	HSBC BANK USA MONEY MARKET	1.FFE	3,572,808	2,950,597
000000-00-0	Corporate Bond First to Default	2.BZ	0	801,106	689,616	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(10,507)	437076-AV-4	Home Depot Inc CORPORATE	1.FFE	814,972	700,124
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,806,690	4,336,223	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(66,069)	437076-BA-9	Home Depot Inc CORPORATE	1.FFE	4,889,887	4,402,293
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,674,240	8,164,975	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(124,406)	437076-BS-0	Home Depot Inc CORPORATE	1.FFE	9,841,687	8,289,382
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,396,971	15,719,848	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(239,517)	438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	15,663,470	15,959,365
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,975,304	4,118,024	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(62,745)	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	5,061,419	4,180,769
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,675,266	19,788,256	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(301,505)	45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPOR	1.CFE	20,015,816	20,089,761
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,880,902	6,905,772	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(105,220)	452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.DFE	7,000,000	7,010,993
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,939,731	10,026,604	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(152,771)	452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPO	1.DFE	10,111,773	10,179,375
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,968,898	5,013,362	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(76,386)	452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPO	1.DFE	5,054,902	5,089,748
000000-00-0	Corporate Bond First to Default	2.BZ	0	22,714,335	20,030,115	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(305,190)	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1.EFE	23,107,486	20,335,305
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,034,715	5,489,515	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(83,641)	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	6,139,167	5,573,156
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,803,286	2,117,299	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(32,260)	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	2,851,807	2,149,559
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,779,961	9,874,584	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(150,455)	455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE	1.GFE	11,983,855	10,025,039
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,620,683	9,875,520	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(150,469)	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1.FFE	11,821,820	10,025,989
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,070,570	892,818	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(13,604)	455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE	1.FFE	1,089,100	906,422
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,632,126	9,599,932	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(146,270)	4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FORE	1.AFE	9,798,844	9,746,202
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,948,958	2,962,122	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(45,133)	462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK	1.EFE	3,000,000	3,007,254
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,559,933	2,158,982	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(32,896)	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1.GFE	2,604,242	2,191,878
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,567,076	3,883,123	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(59,166)	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1.FFE	4,646,125	3,942,289
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,897,916	4,760,526	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(72,534)	478115-AD-0	JOHNS HOPKINS UNIVERSITY CORPORATE	1.CFE	6,000,000	4,833,060
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,011,867	990,707	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(15,095)	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	1,029,381	1,005,802
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,382,607	10,979,910	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(167,296)	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	10,562,314	11,147,207
000000-00-0	Corporate Bond First to Default	2.BZ	0	24,410,643	23,088,752	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(351,794)	478160-BA-1	JOHNSON & JOHNSON CORPORATE	1.AFE	24,833,155	23,440,545
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,503,809	5,469,572	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(83,338)	478160-BJ-2	JOHNSON & JOHNSON CORPORATE	1.AFE	5,599,071	5,552,909

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,339,476	5,108,202	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(77,832)	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	5,431,895	5,186,034
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,875,869	4,509,933	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(68,716)	478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE	1.GFE	4,960,263	4,578,649
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,117,107	6,715,155	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(102,316)	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	8,257,602	6,817,471
000000-00-0	Corporate Bond First to Default	2.BZ	0	358,908	310,636	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(4,733)	48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORA	1.DFE	365,120	315,369
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,658,713	4,217,188	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(64,256)	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	4,739,349	4,281,443
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,428,979	11,465,657	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(174,697)	491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	13,661,415	11,640,355
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,388,996	15,389,214	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(234,479)	491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	18,707,282	15,623,693
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,346,043	11,384,979	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(173,468)	494368-BC-6	KIMBERLY CLARK CORP CORPORATE	1.FFE	12,559,734	11,558,448
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,324,970	11,553,419	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(176,035)	495289-X6-2	KING CNTY WASH SWR REV CORPORATE MU	1.BFE	11,520,989	11,729,453
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,300,856	1,532,413	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(23,349)	532457-AP-3	Eli Lilly & Co NOTES	1.FFE	1,323,372	1,555,762
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,932,898	4,341,425	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(66,148)	532457-BR-8	Eli Lilly & Co CORPORATE	1.FFE	5,018,279	4,407,574
000000-00-0	Corporate Bond First to Default	2.BZ	0	697,008	741,645	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(11,300)	539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT	1.GFE	709,072	752,945
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,151,613	973,106	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(14,827)	539830-BB-4	LOCKHEED MARTIN CORP CORP	1.GFE	1,171,546	987,933
000000-00-0	Corporate Bond First to Default	2.BZ	0	38,765,717	34,310,479	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(522,774)	539830-BD-0	LOCKHEED MARTIN CORP CORPORATE	1.GFE	39,436,694	34,833,253
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,471,181	8,596,596	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(130,983)	540424-AP-3	LOEWS CORP CORP	1.GFE	9,635,113	8,727,579
000000-00-0	Corporate Bond First to Default	2.BZ	0	143,232	129,491	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(1,973)	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORP	1.DFE	145,711	131,464
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,497,575	1,524,629	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(23,230)	544445-SY-6	LOS ANGELES DEPARTMENT OF AIRP CORP	1.DFE	1,523,496	1,547,859
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,018,832	4,280,136	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(65,215)	544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FR	1.DFE	5,105,701	4,345,351
000000-00-0	Corporate Bond First to Default	2.BZ	0	152,583	126,729	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(1,931)	544495-WA-8	LOS ANGELES CALIF CORP MUNI	1.CFE	155,224	128,660
000000-00-0	Corporate Bond First to Default	2.BZ	0	291,654	265,928	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(4,052)	544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORP	1.CFE	296,702	269,980
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,773,496	13,573,634	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(206,816)	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	17,063,821	13,780,450
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,549,256	15,383,646	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(234,394)	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	19,887,625	15,618,040
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,394,761	5,487,431	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(83,610)	564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE	1.AFE	5,488,136	5,571,041
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,427,201	7,077,157	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(107,832)	571676-AG-0	MARS INC CORPORATE	1.FFE	8,573,063	7,184,989
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,688,861	3,349,816	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(51,040)	575718-AA-9	MASS INSTITUTE OF TECH CORPORATE	1.AFE	3,752,710	3,400,855
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,077,903	8,639,267	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(131,633)	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE	1.AFE	10,252,337	8,770,900
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,866,744	4,985,643	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(75,964)	57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE	1.AFE	4,950,980	5,061,607
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,227,890	12,583,730	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(191,733)	57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRG	1.BFE	13,456,845	12,775,463
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,560,419	4,669,314	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(71,144)	57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP S	1.EFE	4,639,353	4,740,459
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,940,981	3,979,232	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(60,630)	57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP S	1.DFE	4,009,194	4,039,861
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,959,164	4,987,945	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(75,999)	57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORP	1.AFE	5,045,000	5,063,944
000000-00-0	Corporate Bond First to Default	2.BZ	0	492,736	506,053	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(7,711)	57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORP	1.BFE	501,265	513,764
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,426,083	4,462,757	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(67,997)	578454-AB-6	MAYO CLINIC CORP	1.CFE	5,520,000	4,530,754
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,954,482	14,974,265	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(228,157)	578454-AC-4	MAYO CLINIC CORP	1.CFE	18,265,247	15,202,421
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,655,943	12,290,688	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(187,268)	585055-AQ-9	MEDTRONIC INC CORPORATE	1.GFE	12,874,999	12,477,956
000000-00-0	Corporate Bond First to Default	2.BZ	0	931,418	916,343	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(13,962)	585055-AT-3	MEDTRONIC INC CORPORATE	1.GFE	947,539	930,305
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,542,523	12,226,347	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(186,288)	585055-AW-6	MEDTRONIC INC CORPORATE	1.GFE	13,776,924	12,412,635
000000-00-0	Corporate Bond First to Default	2.BZ	0	831,159	653,486	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(9,957)	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORP	1.DFE	845,545	663,443

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,050,502	8,241,273	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(125,569)	589331-AS-6	MERCK AND CO CORPORATE	1.EFE	9,207,153	8,366,842
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,113,199	16,178,374	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(246,503)	590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MU	1.DFE	16,392,094	16,424,877
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,021,780	921,136	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(14,035)	59156R-BG-2	METLIFE INC CORPORATE	1.GFE	1,039,465	935,171
000000-00-0	Corporate Bond First to Default	2.BZ	0	934,468	827,610	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(12,610)	59156R-BN-7	METLIFE INC CORPORATE	1.GFE	950,642	840,220
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,487,312	13,569,141	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(206,747)	591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORP	1.CFE	13,720,758	13,775,888
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,076,873	4,102,375	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(62,506)	591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORP	1.CFE	4,147,437	4,164,882
000000-00-0	Corporate Bond First to Default	2.BZ	0	870,423	760,928	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(11,594)	59259N-ZH-9	MTA BRIDGES AND TUNNELS CORP SINK F	1.CFE	885,488	772,522
000000-00-0	Corporate Bond First to Default	2.BZ	0	955,447	858,323	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(13,078)	594918-AJ-3	MICROSOFT CORP CORPORATE	1.AFE	971,984	871,400
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,557,630	4,130,470	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(62,934)	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	4,636,516	4,193,404
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,070,655	2,656,850	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(40,481)	59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE	1.GFE	3,123,804	2,697,332
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,413,115	1,167,413	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(17,787)	59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE	1.GFE	1,437,574	1,185,200
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,971,944	1,992,335	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(30,356)	605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP	1.CFE	2,006,075	2,022,692
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,491,588	6,815,576	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(103,846)	610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE	1.GFE	7,621,257	6,919,422
000000-00-0	Corporate Bond First to Default	2.BZ	0	65,565,191	55,297,221	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(842,540)	617482-V9-2	MORGAN STANLEY CORPORATE	1.GFE	66,700,027	56,139,762
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,263,804	1,931,579	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(29,431)	62952E-AA-5	NYU Hospitals Center CORPORATE	1.FFE	2,302,988	1,961,010
000000-00-0	Corporate Bond First to Default	2.BZ	0	226,384	195,166	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(2,974)	62952E-AB-3	NYU Hospitals Center CORP	1.FFE	230,302	198,140
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,931,853	17,515,831	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(266,881)	63946B-AG-5	NBCUniversal Media, LLC CORPORATE	1.GFE	20,276,844	17,782,712
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,671,296	13,506,894	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(205,799)	63946B-AJ-9	NBCUniversal Media, LLC CORPORATE	1.GFE	15,942,542	13,712,693
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,665,796	18,690,656	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(284,782)	641062-BE-3	NESTLE HLDGS INC. CORPORATE	1.DFE	20,006,181	18,975,438
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,326,561	6,946,522	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(105,841)	641423-CA-4	NEVADA POWER CO CORPORATE	1.FFE	7,453,373	7,052,363
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,367,972	10,679,856	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(162,724)	644188-BH-6	NEW ENGLAND POWER CO CORPORATE	1.GFE	10,547,426	10,842,581
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,252,386	5,906,619	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(89,997)	646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MU	1.EFE	6,360,605	5,996,616
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,117,882	8,415,670	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(128,226)	646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MU	1.EFE	9,275,699	8,543,896
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,024,109	3,123,293	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(47,588)	647370-GX-7	NEW MEXICO ST HOSP EQUIP LN CO CORP	1.CFE	3,076,452	3,170,882
000000-00-0	Corporate Bond First to Default	2.BZ	0	181,497	156,950	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(2,391)	64966H-YV-6	NEW YORK N Y CORP MUNI	1.CFE	184,638	159,341
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,981,523	1,751,195	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(26,682)	64966J-AR-7	NEW YORK N Y CORPORATE MUNI FRGN	1.CFE	2,015,820	1,777,878
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,751,509	4,694,695	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(71,531)	64971W-WR-7	NEW YORK CITY TRANSITIONAL FIN CORP	1.AFE	4,833,751	4,766,226
000000-00-0	Corporate Bond First to Default	2.BZ	0	252,701	217,478	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(3,314)	64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	257,075	220,792
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,943,720	3,044,845	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(46,393)	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	2,994,672	3,091,239
000000-00-0	Corporate Bond First to Default	2.BZ	0	278,036	238,452	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(3,633)	64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN CORP	1.BFE	282,848	242,085
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,312,434	11,372,692	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(173,281)	64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	13,542,852	11,545,973
000000-00-0	Corporate Bond First to Default	2.BZ	0	578,780	487,114	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(7,422)	64972F-Y3-4	NEW YORK CITY MUNICIPAL WATER CORP	1.BFE	588,798	494,536
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,287,988	1,297,969	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(19,777)	64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORPO	1.BFE	1,310,281	1,317,745
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,705,545	17,076,547	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(260,188)	64972G-EX-8	NY ST DORM AUTH Corporate Muni Taxa	1.BFE	18,012,001	17,336,735
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,296,612	6,386,361	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(97,306)	64990F-MV-3	Northwell Health CORPORATE	1.BFE	6,405,597	6,483,667
000000-00-0	Corporate Bond First to Default	2.BZ	0	276,151	227,140	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(3,461)	662352-AB-9		1.GFE	280,930	230,601

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,004,187	6,741,929	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(102,724)	66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPO	1.EFE	6,108,111	6,844,653
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,753,559	6,399,490	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(97,506)	665772-CC-1	NORTHERN STATES PWR MINN CORPORATE	1.FFE	6,870,453	6,496,996
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,295,255	4,090,423	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(62,324)	665772-CE-7	NORTHERN STATES PWR MINN CORPORATE	1.FFE	4,369,599	4,152,747
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,049,766	4,503,585	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(68,619)	665772-CG-2	NORTHERN STATES PWR MINN CORPORATE	1.FFE	5,137,170	4,572,204
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,888,710	9,280,630	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(141,405)	665772-CN-7	NORTHERN STATES PWR MINN CORPORATE	1.EFE	11,077,177	9,422,035
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,665,448	1,586,349	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(24,171)	665789-AW-3	NORTHERN STATES PWR - WISC CORPORA	1.FFE	1,694,274	1,610,519
000000-00-0	Corporate Bond First to Default	2.BZ	0	575,806	493,066	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(7,513)	668444-AC-6	NORTHWESTERN UNIVERSITY CORPORATE	1.BFE	585,773	500,579
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,718,777	5,006,812	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(76,287)	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1.DFE	5,817,760	5,083,099
000000-00-0	Corporate Bond First to Default	2.BZ	0	54,575,280	50,452,726	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(768,727)	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	55,519,897	51,221,453
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,001,117	8,488,884	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(129,342)	677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI	1.CFE	10,174,221	8,618,225
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,367,297	5,818,831	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(88,659)	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1.GFE	6,477,505	5,907,490
000000-00-0	Corporate Bond First to Default	2.BZ	0	757,772	604,702	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(9,214)	678858-BN-0	Oklahoma Gas & Elec Co CORPORATE	1.GFE	770,888	613,915
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,512,520	6,784,385	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(103,371)	68233J-AS-3	Oncor Electric Delivery Co CORPORAT	1.FFE	7,642,550	6,887,755
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,675,012	1,404,323	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(21,397)	68233J-AT-1	Oncor Electric Delivery Co CORPORAT	1.FFE	1,704,004	1,425,720
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,026,454	2,111,495	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(32,172)	68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUN	1.BFE	2,061,529	2,143,667
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,525,077	9,341,192	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(142,328)	69351U-AN-3	PPL Electric Utilities Corp CORPORA	1.EFE	10,707,250	9,483,519
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,736,785	16,257,574	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(247,710)	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1.EFE	18,043,782	16,505,284
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,676,832	3,874,489	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(59,034)	69351U-AU-7	PPL Electric Utilities Corp CORPORA	1.EFE	4,757,781	3,933,523
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,710,846	13,668,708	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(208,264)	713448-BP-2	PEPSICO INC CORPORATE	1.EFE	12,930,852	13,876,972
000000-00-0	Corporate Bond First to Default	2.BZ	0	26,053,683	23,763,027	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(362,067)	713448-CC-0	PEPSICO INC CORPORATE	1.EFE	26,504,634	24,125,094
000000-00-0	Corporate Bond First to Default	2.BZ	0	347,636	292,547	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(4,457)	713448-CQ-9	PEPSICO INC CORPORATE	1.EFE	353,653	297,004
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,027,238	3,761,172	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(57,307)	713448-DD-7	PEPSICO INC CORPORATE	1.EFE	4,096,944	3,818,479
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,923,838	5,991,947	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(91,297)	717081-CY-7	PFIZER INC CORPORATE	1.EFE	6,026,371	6,083,244
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,131,519	952,033	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(14,506)	717081-DE-0	PFIZER INC CORPORATE	1.EFE	1,151,104	966,539
000000-00-0	Corporate Bond First to Default	2.BZ	0	39,503,979	34,024,568	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(518,418)	717081-DK-6	PFIZER INC CORPORATE	1.EFE	40,187,734	34,542,987
000000-00-0	Corporate Bond First to Default	2.BZ	0	985,881	829,042	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(12,632)	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	1,002,946	841,674
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,186,086	979,429	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(14,923)	718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	1,206,616	994,352
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,813,240	1,523,886	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(23,219)	718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	1,844,625	1,547,105
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,404,530	8,472,092	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(129,086)	718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN	1.BFE	8,550,000	8,601,177
000000-00-0	Corporate Bond First to Default	2.BZ	0	172,342	150,371	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(2,291)	73358W-CX-0	PORT AUTH N Y & N J CORP MUNI	1.DFE	175,325	152,662
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,523,401	1,247,623	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(19,010)	73358W-EK-6	PORT AUTH N Y & N J CORP MUNI	1.DFE	1,549,769	1,266,632
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,194,655	2,553,962	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(38,914)	73358W-JA-3	PORT AUTH N Y & N J CORP MUNI	1.DFE	3,249,949	2,592,876
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,435,846	18,382,974	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(280,094)	73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI	1.DFE	18,754,943	18,663,067
000000-00-0	Corporate Bond First to Default	2.BZ	0	24,220,083	24,004,787	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(365,751)	73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI	1.DFE	24,639,297	24,370,537
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,120,594	13,193,243	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(201,020)	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI	1.DFE	14,365,000	13,394,263
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,341,580	8,453,720	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(128,806)	73358X-AZ-5	PORT AUTHORITY OF NEW YORK AND CORP	1.DFE	8,485,960	8,582,525
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,520,667	4,203,935	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(64,054)	737679-DC-1	Potomac Elec Pwr Co CORPORATE	1.FFE	4,598,913	4,267,989

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,670,634	8,278,640	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(126,138)	740189-AH-8	Precision Castparts Corp CORPORATE	1.CFE	9,838,019	8,404,778
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,075,322	4,253,161	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(64,804)	740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	4,145,860	4,317,964
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,529,054	4,236,332	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(64,547)	740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	4,607,445	4,300,880
000000-00-0	Corporate Bond First to Default	2.BZ	0	215,938	182,511	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(2,781)	74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPO	1.GFE	219,676	185,292
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,197,043	3,214,217	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(48,974)	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1.DFE	3,252,380	3,263,191
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,095,911	9,719,516	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(148,092)	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	11,287,964	9,867,608
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,247,109	7,918,888	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(120,657)	743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	9,407,163	8,039,545
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,828,650	8,322,787	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(126,811)	743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	9,998,769	8,449,598
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,696,027	2,873,898	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(43,788)	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORA	1.EFE	3,760,000	2,917,686
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,368,168	4,303,656	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(65,573)	744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	4,443,774	4,369,229
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,407,875	1,170,522	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(17,835)	744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	1,432,243	1,188,356
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,958,631	2,670,268	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(40,686)	74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	3,009,840	2,710,954
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,332,187	2,468,868	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(37,617)	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	2,372,553	2,506,485
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,721,789	4,253,661	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(64,811)	74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	4,803,516	4,318,472
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,183,865	6,412,512	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(97,705)	74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	7,308,207	6,510,217
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,141,465	4,986,103	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(75,971)	74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	6,247,765	5,062,074
000000-00-0	Corporate Bond First to Default	2.BZ	0	22,758,966	19,911,444	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(303,382)	745332-BU-9	PUGET SOUND ENERGY CORPORATE	1.FFE	23,152,890	20,214,826
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,142,379	990,513	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(15,092)	745332-CA-2	PUGET SOUND ENERGY CORPORATE	1.FFE	1,162,152	1,005,605
000000-00-0	Corporate Bond First to Default	2.BZ	0	22,728,131	18,519,323	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(282,171)	745332-CG-9	PUGET SOUND ENERGY CORPORATE	1.FFE	23,121,521	18,801,494
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,385,656	5,247,474	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(79,954)	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1.DFE	5,478,874	5,327,427
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,017,784	10,853,707	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(165,373)	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1.DFE	12,225,794	11,019,080
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,516,648	2,471,749	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(37,661)	74727P-AY-7	STATE OF QATAR GOVT FOREIGN	1.DFE	2,560,208	2,509,410
000000-00-0	Corporate Bond First to Default	2.BZ	0	684,920	700,184	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(10,668)	760719-BH-6	HSBC USA INC SUB DEBENTURES	1.GFE	696,775	710,852
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,045,778	4,646,574	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(70,798)	76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	1.FFE	5,133,113	4,717,372
000000-00-0	Corporate Bond First to Default	2.BZ	0	40,309,295	39,223,693	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(597,635)	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	41,006,989	39,821,328
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,819,287	3,255,111	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(49,597)	773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES	1.GFE	2,868,084	3,304,708
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,138,239	1,887,205	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(28,755)	797440-BL-7	San Diego Gas Electric Engine CORPO	1.FFE	2,175,249	1,915,959
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,874,531	4,451,133	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(67,820)	797440-BM-5	San Diego Gas Electric Engine CORPO	1.FFE	4,958,902	4,518,953
000000-00-0	Corporate Bond First to Default	2.BZ	0	297,313	263,313	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(4,012)	79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CORP	1.DFE	302,459	267,325
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,964,933	7,118,643	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(108,464)	80413T-AF-6	Saudi Arabia GOVT FOREIGN	1.FFE	8,102,794	7,227,107
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,428,811	2,313,380	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(35,248)	80413T-AJ-8	Saudi Arabia GOVT FOREIGN	1.FFE	2,470,850	2,348,628
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,126,559	9,950,714	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(151,615)	806605-AH-4	MERCK & CO INC CORPORATE	1.EFE	10,301,835	10,102,329
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,878,777	6,967,430	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(106,160)	812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPO	1.CFE	6,997,839	7,073,590
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,538,867	7,039,314	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(107,255)	822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	7,669,353	7,146,569
000000-00-0	Corporate Bond First to Default	2.BZ	0	34,887,588	31,103,426	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(473,910)	822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	35,491,440	31,577,336
000000-00-0	Corporate Bond First to Default	2.BZ	0	420,137	317,451	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(4,837)	828807-CT-2	SIMON PROPERTY GROUP LP CORPORATE	1.GFE	427,409	322,288
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,397,275	4,224,636	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(64,369)	837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPOR	1.FFE	4,473,385	4,289,005
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,961,910	4,958,699	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(75,554)	837151-F2-0	SOUTH CAROLINA ST PUBLIC SVC A CORP	1.GFE	5,047,793	5,034,252

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,070,149	4,743,993	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(72,282)	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	5,157,905	4,816,276
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,002,124	6,695,019	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(102,009)	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	7,123,321	6,797,028
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,952,474	12,103,606	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(184,418)	842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	1.GFE	14,193,970	12,288,024
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,401,961	7,410,693	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(112,914)	842400-FT-5	SOUTHERN CAL EDISON CORPORATE	2.AFE	7,530,078	7,523,606
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,914,961	7,102,219	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(108,214)	842400-GK-3	SOUTHERN CAL EDISON CORPORATE	2.AFE	7,034,648	7,210,432
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,264,154	4,364,670	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(66,503)	842400-GR-8	SOUTHERN CAL EDISON CORPORATE	1.GFE	4,337,960	4,431,173
000000-00-0	Corporate Bond First to Default	2.BZ	0	48,245	43,304	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(660)	845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	49,080	43,964
000000-00-0	Corporate Bond First to Default	2.BZ	0	985,054	890,018	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(13,561)	856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP	1.EFE	1,002,103	903,579
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,615,361	4,558,525	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(69,456)	85771P-AC-6	EQUINOR ASA CORP FOREIGN	1.DFE	4,695,246	4,627,981
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,946,415	14,678,201	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(223,646)	85771P-AQ-5	EQUINOR ASA CORP FOREIGN	1.DFE	16,222,424	14,901,846
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,892,643	6,736,632	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(102,643)	870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE M	1.AFE	7,011,944	6,839,275
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,741,615	8,120,399	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(123,727)	875127-BC-5	Tampa Electric CORPORATE	1.GFE	9,910,227	8,244,126
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,502,939	5,548,875	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(84,546)	875127-BE-1	Tampa Electric CORPORATE	1.GFE	6,615,495	5,633,421
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,700,862	4,190,826	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(63,854)	882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE	1.CFE	4,782,227	4,254,680
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,948,943	9,468,255	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(144,264)	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	9,103,836	9,612,519
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,944,359	2,090,787	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(31,856)	883556-BY-7	THERMO FISHER SCIENTIFIC CORPORATE	1.GFE	2,995,322	2,122,643
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,429,517	1,975,477	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(30,100)	88579Y-AH-4	3M CO CORPORATE	1.EFE	2,471,568	2,005,576
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,375,591	3,374,885	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(51,422)	88579Y-AW-1	3M CO CORPORATE	1.EFE	4,451,326	3,426,306
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,153,248	7,242,231	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(110,347)	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	8,294,368	7,352,577
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,799,896	17,802,656	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(271,252)	898380-AA-1	BOSTON UNIVERSITY CORPORATE	1.DFE	22,177,220	18,073,907
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,504,444	1,288,626	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(19,634)	898813-AM-2	TUCSON ELEC PWR CO CORPORATE	1.GFE	1,530,484	1,308,261
000000-00-0	Corporate Bond First to Default	2.BZ	0	144,991	106,095	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(1,617)	899043-AA-1	TUFTS UNIVERSITY MA CORP	1.DFE	147,500	107,711
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,928,158	7,712,382	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(117,510)	902613-AK-4	UBS GROUP AG CORP FOREIGN	1.GFE	10,100,000	7,829,892
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,966,365	2,445,886	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(37,267)	906548-CJ-9	UNION ELECTRIC CO CORPORATE	1.FFE	3,017,708	2,483,153
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,400,381	10,579,919	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(161,202)	906548-CL-4	UNION ELECTRIC CO CORPORATE	1.FFE	12,615,013	10,741,120
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,995,149	9,322,998	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(142,051)	907818-EG-9	UNION PACIFIC CORP CORPORATE	1.GFE	12,202,768	9,465,048
000000-00-0	Corporate Bond First to Default	2.BZ	0	95,703	83,163	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(1,267)	907818-EM-6	UNION PACIFIC CORP CORPORATE	1.GFE	97,359	84,430
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,974,020	1,374,329	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(20,940)	907818-EW-4	UNION PACIFIC CORP CORPORATE	1.GFE	2,008,187	1,395,269
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,219,458	3,934,153	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(59,943)	907818-FE-3	UNION PACIFIC CORP CORPORATE	1.GFE	5,309,799	3,994,096
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,716,860	10,964,651	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(167,064)	907818-FS-2	UNION PACIFIC CORP CORPORATE	1.GFE	15,988,896	11,131,714
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,261,483	6,279,124	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(95,672)	907818-FZ-6	UNION PACIFIC CORP CORPORATE	1.GFE	8,404,477	6,374,797
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,207,702	10,642,623	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(162,157)	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.FFE	11,401,691	10,804,780
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,194,974	1,043,481	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(15,899)	91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	1,215,657	1,059,381
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,186,991	1,819,436	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(27,722)	91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,224,844	1,847,158
000000-00-0	Corporate Bond First to Default	2.BZ	0	548,705	466,613	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(7,110)	91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	558,202	473,722
000000-00-0	Corporate Bond First to Default	2.BZ	0	585,921	490,218	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(7,469)	91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	596,063	497,687
000000-00-0	Corporate Bond First to Default	2.BZ	0	428,909	361,647	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(5,510)	91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	436,333	367,157
000000-00-0	Corporate Bond First to Default	2.BZ	0	29,229,824	24,647,326	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(375,541)	91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	29,735,748	25,022,867
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,401,002	6,501,361	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(99,059)	914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MU	1.CFE	6,511,794	6,600,420
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,611,947	6,716,572	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(102,338)	914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MU	1.CFE	6,726,390	6,818,910
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,945,972	7,056,905	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(107,523)	914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MU	1.CFE	7,066,196	7,164,428
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,310,328	4,481,452	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(68,282)	91412F-7Y-7	UNIVERSITY OF CALIFORNIA CORPORATE	1.CFE	4,384,933	4,549,734
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,143,662	5,068,464	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(77,226)	91412G-C8-6	UNIVERSITY OF CALIFORNIA CORPORATE	1.CFE	6,250,000	5,145,690
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,346,546	1,192,572	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(18,171)	91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE	1.DFE	1,369,852	1,210,743
000000-00-0	Corporate Bond First to Default	2.BZ	0	149,521	123,527	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(1,882)	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.CFE	152,109	125,409
000000-00-0	Corporate Bond First to Default	2.BZ	0	139,196	128,522	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(1,958)	91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE	1.CFE	141,606	130,480
000000-00-0	Corporate Bond First to Default	2.BZ	0	261,922	226,181	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(3,446)	914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG CORP	1.CFE	266,455	229,628

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,948,663	5,735,721	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(87,393)	914440-QN-5	UNIV OF MASSACHUSETTS MA BLDG CORPO	1.CFE	6,051,626	5,823,114
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,993,442	18,850,157	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(287,212)	91481C-AA-8	UNIV OF PENNSYLVANIA CORP	1.BFE	22,374,115	19,137,369
000000-00-0	Corporate Bond First to Default	2.BZ	0	989,279	735,443	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(11,206)	914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORP	1.CFE	1,006,402	746,648
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,179,583	1,205,073	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(18,361)	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1.AFE	1,200,000	1,223,434
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,211,305	2,682,752	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(40,876)	915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXAB	1.AFE	3,266,888	2,723,628
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,477,794	6,293,468	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(95,891)	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,589,915	6,389,359
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,466,431	1,274,521	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(19,419)	927804-FG-4	Virginia Electric Power CORPORATE	2.AFE	1,491,812	1,293,940
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,453,809	1,291,002	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(19,670)	927804-FR-0	Virginia Electric Power CORPORATE	1.FFE	1,478,972	1,310,672
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,034,467	13,450,764	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(204,944)	927804-FT-6	Virginia Electric Power CORPORATE	2.AFE	16,312,000	13,655,707
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,490,843	2,673,440	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(40,734)	927804-FW-9	Virginia Electric Power CORPORATE	2.AFE	3,551,264	2,714,174
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,467,351	5,660,313	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(86,244)	92826C-AF-9	Visa Inc CORPORATE	1.DFE	6,579,292	5,746,557
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,653,092	1,498,365	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(22,830)	931142-CK-7	WAL MART STORES INC CORPORATE	1.CFE	1,681,705	1,521,195
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,180,453	5,304,008	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(80,815)	931142-CS-0	WAL MART STORES INC CORPORATE	1.CFE	5,270,119	5,384,823
000000-00-0	Corporate Bond First to Default	2.BZ	0	779,381	688,192	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(10,486)	931142-DB-6	WAL MART STORES INC CORPORATE	1.CFE	792,871	698,678
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,445,674	8,307,475	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(126,578)	931142-EC-3	WAL MART STORES INC CORPORATE	1.CFE	9,609,165	8,434,053
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,551,978	6,442,010	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(98,154)	93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	8,700,000	6,540,164
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,914,121	9,186,625	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(139,973)	93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN	1.BFE	9,068,411	9,326,597
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,291,084	6,331,558	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(96,471)	93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORP	1.BFE	6,399,973	6,428,029
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,042,811	5,039,038	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(76,778)	93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORP	1.CFE	5,130,094	5,115,815
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,595,379	3,845,491	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(58,592)	949746-RF-0	WELLS FARGO CO	2.BFE	4,674,918	3,904,083
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,558,075	3,801,802	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(57,926)	94974B-FP-0	Wells Fargo & Co NT CORPORATE	2.BFE	4,636,969	3,859,728
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,301,906	2,689,873	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(40,984)	94974B-GE-4	Wells Fargo & Co NT CORPORATE	2.BFE	3,359,057	2,730,857
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,892,203	4,586,477	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(69,882)	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	5,994,188	4,656,360
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,403,088	3,344,569	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(50,960)	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	3,461,990	3,395,529
000000-00-0	Corporate Bond First to Default	2.BZ	0	850,277	657,129	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(10,012)	95709T-AK-6	Westar Energy Inc CORPORATE	1.FFE	864,994	667,141
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,279,571	13,583,841	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(206,971)	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	15,544,037	13,790,812
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,602,086	5,245,233	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(79,919)	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1.GFE	6,716,358	5,325,152
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,613,060	3,011,351	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(45,883)	976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE	1.FFE	3,675,596	3,057,233
000000-00-0	Corporate Bond First to Default	2.BZ	0	22,856,923	20,125,831	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(306,649)	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1.FFE	23,252,542	20,432,480
000000-00-0	Corporate Bond First to Default	2.BZ	0	689,080	672,650	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(10,249)	983024-AG-5	WYETH CORPORATE	1.EFE	701,007	682,899
000000-00-0	Corporate Bond First to Default	2.BZ	0	993,780	880,684	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(13,419)	983024-AL-4	WYETH CORPORATE	1.EFE	1,010,981	894,103
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,188,584	3,140,389	11/02/2022	12/20/2032	Credit Default Swap - 156384CM	0	(47,849)	98420E-AB-1	XLIT LTD CORP FOREIGN	1.FFE	3,243,773	3,188,238
9999999999 - Totals				4,959,450,636	4,534,294,165	XXX	XXX	XXX	(738,721)	(47,663,917)	XXX	XXX	XXX	5,033,998,158	4,581,958,083

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	15	2,064,425,631	12	2,651,846,419	15	2,371,524,261	13	4,296,675,275	15	2,064,425,631
2. Add: Opened or Acquired Transactions	14	2,622,691,522	4	1,626,588,593	12	4,120,538,043	3	3,582,186,617	33	11,952,004,775
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	17	1,955,726,643	1	1,118,998,857	14	1,526,232,315	1	622,936,506	33	5,223,894,321
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	79,544,091	XXX	787,911,894	XXX	669,154,714	XXX	2,296,474,750	XXX	3,833,085,449
7. Ending Inventory	12	2,651,846,419	15	2,371,524,261	13	4,296,675,275	15	4,959,450,636	15	4,959,450,636

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,332,763,972	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,209,650	
3.	Total (Line 1 plus Line 2)		1,337,973,622
4.	Part D, Section 1, Column 6	4,018,916,389	
5.	Part D, Section 1, Column 7	(2,680,942,766)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,337,520,204	
8.	Part B, Section 1, Column 13	(16,281,575)	
9.	Total (Line 7 plus Line 8)		1,321,238,628
10.	Part D, Section 1, Column 9	4,376,140,380	
11.	Part D, Section 1, Column 10	(3,054,901,752)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	6,022,063,804	
14.	Part B, Section 1, Column 20	307,047,460	
15.	Part D, Section 1, Column 12	6,329,111,264	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,889,024,370	2,214,722,883	674,301,487	0
2. Cost of cash equivalents acquired	95,101,301,069	76,293,362,624	18,807,938,445	0
3. Accrual of discount	45,963,462	45,963,462	0	0
4. Unrealized valuation increase (decrease)	141,446	0	141,446	0
5. Total gain (loss) on disposals	503,457	217,669	285,788	0
6. Deduct consideration received on disposals	95,915,858,838	77,495,396,870	18,420,461,968	0
7. Deduct amortization of premium	156,600	156,600	0	0
8. Total foreign exchange change in book/adjusted carrying value	(278,464)	(278,464)	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,120,639,902	1,058,434,704	1,062,205,198	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,120,639,902	1,058,434,704	1,062,205,198	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
PL1, WS1 Office		Newark	NJ	08/15/1935	12/31/2022	585,077,991	0	195,650,137	201,550,000	22,524,517	0	0	(22,524,517)	0	64,866,476	37,203,061
318001, Parking Facility		Newark	NJ	12/31/2006	12/31/2022	26,660,264	0	17,119,914	34,600,000	804,596	0	0	(804,596)	0	0	1,128,199
Office Building		Scranton	PA	02/01/2006	12/31/2022	18,648,865	0	7,671,857	5,450,000	379,146	0	0	(379,146)	0	3,328,080	3,394,336
Block 143		Newark	NJ	05/09/2018	12/31/2022	10,346,254	0	10,334,025	10,334,025	4,734	0	0	(4,734)	0	0	303,352
0299999. Property occupied by the reporting entity - Administrative						640,733,374	0	230,775,933	251,934,025	23,712,993	0	0	(23,712,993)	0	68,194,556	42,028,948
0399999. Total Property occupied by the reporting entity						640,733,374	0	230,775,933	251,934,025	23,712,993	0	0	(23,712,993)	0	68,194,556	42,028,948
Block 52 Retail		Newark	NJ	08/07/2012	12/31/2022	58,052,389	0	43,943,134	45,599,402	1,887,623	0	0	(1,887,623)	0	474,237	408,779
293400, Retail	!	Chicago	IL	12/30/2012	06/30/2022	154,205,263	(72,598,114)	39,629,590	59,401,886	3,722,535	0	0	(3,722,535)	0	8,822,949	5,748,297
297900, Retail	!	Fort Lauderdale	FL	06/15/2017	06/30/2022	49,294,473	(24,750,001)	19,228,171	27,349,999	972,946	0	0	(972,946)	0	3,614,539	987,227
0499999. Properties held for the production of income						261,552,125	(97,348,115)	102,800,895	132,351,287	6,583,104	0	0	(6,583,104)	0	12,911,725	7,144,302
0699999 - Totals						902,285,499	(97,348,115)	333,576,828	384,285,312	30,296,097	0	0	(30,296,097)	0	81,106,281	49,173,250

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
PL1, WS1	Newark	NJ	08/15/1935		0	0	0	38,212,288
Office Building	Scranton	PA	02/01/2006		0	0	0	2,985,278
293400, Retail	Chicago	IL	12/30/2012		0	0	0	1,178,485
297900, Retail	Fort Lauderdale	FL	06/15/2017		0	0	0	25,000
0199999. Acquired by Purchase					0	0	0	42,401,051
0399999 - Totals					0	0	0	42,401,051

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
EH1, Office, Land	Upper Dublin	PA	06/14/2022	BT Wesln TLC-Reedman LLC	175,732,133	0	23,100,620	2,559,443	0	0	(2,559,443)	0	31,036,419	28,730,738	0	(2,305,682)	(2,305,682)	10,154,933	6,165,015
JK2, Office	Jacksonville	FL	08/08/2022	Bradford Allem San Marco, LLC	136,818,676	0	23,226,732	1,675,041	0	0	(1,675,041)	0	25,789,197	64,574,051	0	38,777,190	38,777,190	6,693,329	5,264,479
NC1, Office	Plymouth	MN	08/11/2022	SPRC Land Ventures Plymouth, LLC	78,990,967	0	12,863,051	3,995,731	0	0	(3,995,731)	0	15,878,194	19,488,043	0	3,609,849	3,609,849	8,353,709	4,283,375
293700, Retail	New York	NY	09/23/2022	Regal 897 8th Ave LLC	43,109,298	0	12,859,247	663,449	5,169,619	24,482,925	18,649,857	0	31,508,589	33,424,057	0	1,915,468	1,915,468	1,411,264	790,233
Deeded in prior year					0	0	0	31,257	0	0	(31,257)	0	0	(31,257)	0	0	0	35,532	(645,434)
0199999. Property Disposed					434,651,074	0	72,049,650	8,924,921	5,169,619	24,482,925	10,388,385	0	104,212,399	146,185,632	0	41,996,825	41,996,825	26,648,767	15,857,668
0399999 - Totals					434,651,074	0	72,049,650	8,924,921	5,169,619	24,482,925	10,388,385	0	104,212,399	146,185,632	0	41,996,825	41,996,825	26,648,767	15,857,668

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611423		BENTLEYVILLE	AL		04/27/2017	4.200	3,300,000	0	0	0	0	0	13,254,155	08/26/2022
717612108		PIEDMONT	AL		06/01/2022	2.620	2,314,945	0	15,415	0	0	0	10,944,919	06/06/2022
717612085		PRATTVILLE	AL		11/01/2021	2.470	60,985,340	0	0	0	0	0	205,319,950	12/08/2022
717612090		PRATTVILLE	AL		11/01/2021	5.780	23,923,771	0	0	0	0	0	86,004,934	12/08/2022
717612132		PRATTVILLE	AL		11/16/2021	2.320	172,243,200	0	57,899	0	0	0	621,751,112	12/07/2022
717612107		WEOGUFKA	AL		05/28/2021	2.720	14,656,270	0	8,165	0	0	0	62,334,717	08/26/2022
717611211		AUGUSTA	AR		06/07/2016	4.050	719,837	0	0	0	0	0	2,238,085	09/23/2022
717611597		CAMDEN	AR		08/23/2018	4.480	3,976,927	0	0	0	0	0	13,730,564	12/09/2022
717611202		CHERRY VALLEY	AR		04/14/2016	4.250	1,080,465	0	0	0	0	0	3,100,683	09/23/2022
717612092		CLARENDON	AR		06/01/2022	2.600	905,041	0	7,121	0	0	0	2,650,000	04/08/2021
717610639		DES ARC	AR		03/15/2013	3.500	4,833,333	0	0	0	0	0	29,239,401	02/09/2022
717610640		DUMAS	AR		05/14/2013	3.800	79,742	0	0	0	0	0	3,953,601	09/22/2016
717611289		DUMAS	AR		09/15/2016	3.400	909,258	0	0	0	0	0	4,643,971	09/23/2022
717611767		DUMAS	AR		12/13/2019	3.500	8,275,296	0	0	0	0	0	31,422,600	11/02/2021
717612212		EARLE	AR		03/22/2022	3.600	10,200,000	0	0	0	0	0	20,400,001	03/09/2022
717612189		EUDORA	AR		12/20/2021	3.330	295,727,442	0	79,805	0	0	0	563,567,867	11/08/2022
717611157		HARRISBURG	AR		12/17/2015	3.940	1,049,600	0	0	0	0	0	3,975,012	09/13/2021
717611494		JONESBORO	AR		09/29/2017	3.820	1,122,993	0	0	0	0	0	2,715,185	02/02/2022
717611816		JONESBORO	AR		11/19/2019	3.450	769,035	0	0	0	0	0	1,898,852	12/05/2022
717611178		LAGRANGE	AR		03/17/2016	3.500	2,982,259	0	0	0	0	0	9,470,542	09/11/2019
717611239		LEACHVILLE	AR		07/01/2016	4.000	706,213	0	0	0	0	0	2,191,861	09/23/2022
717611188		MARION	AR		04/21/2016	3.600	377,751	0	0	0	0	0	3,523,200	09/23/2022
717611874		MARION	AR		05/15/2020	3.250	2,312,047	0	0	0	0	0	5,000,000	04/17/2020
717611336		MORO	AR		12/15/2016	3.270	3,283,621	0	0	0	0	0	9,567,063	09/23/2022
717611784		MORO	AR		11/27/2019	3.170	5,060,587	0	0	0	0	0	10,434,535	05/04/2021
717611133		NEWPORT	AR		02/22/2016	4.400	926,521	0	0	0	0	0	2,247,457	09/23/2022
717611442		NEWPORT	AR		09/08/2017	4.400	349,546	0	0	0	0	0	847,890	09/23/2022
717611511		NEWPORT	AR		11/21/2017	3.680	3,221,847	0	0	0	0	0	7,817,525	09/02/2020
717611587		NEWPORT	AR		05/18/2018	4.720	4,400,000	0	0	0	0	0	7,626,737	01/05/2022
717611656		NEWPORT	AR		06/02/2020	2.900	20,225,000	0	0	0	0	0	35,056,520	01/05/2022
717612184		NEWPORT	AR		01/13/2022	3.280	3,094,012	0	0	0	0	0	5,362,942	01/05/2022
717611524		PARKIN	AR		12/14/2017	3.450	556,540	0	0	0	0	0	11,309,550	09/02/2020
717611948		POINSETT	AR		06/01/2022	5.340	3,000,000	0	0	0	0	0	5,531,760	09/21/2021
717612171		POINSETT	AR		06/01/2022	3.100	858,200	0	5,116	0	0	0	1,846,912	09/21/2021
717611987		PORTLAND	AR		02/01/2022	2.900	1,539,847	0	0	0	0	0	3,650,000	01/05/2021
717612070		STUTTGART	AR		04/27/2021	2.850	2,881,801	0	0	0	0	0	7,790,054	04/12/2021
717612071		STUTTGART	AR		04/27/2021	2.600	410,606	0	0	0	0	0	1,109,946	04/12/2021
717611478		TILLAR	AR		08/01/2017	3.900	3,258,812	0	0	0	0	0	10,428,855	09/02/2020
717611574		TRUMANN	AR		09/21/2021	3.890	661,019	0	(1,230)	0	0	0	2,145,400	09/13/2021
717611468		WALNUT RIDGE	AR		09/19/2018	4.640	460,796	0	0	0	0	0	1,088,225	12/08/2021
717611612		WALNUT RIDGE	AR		09/19/2018	4.640	152,750	0	0	0	0	0	360,738	12/08/2021
717611719		WEST MEMPHIS	AR		02/01/2022	4.100	320,753	0	0	0	0	0	810,025	09/23/2022
717611895		WILSON	AR		06/25/2020	3.340	20,000,000	0	0	0	0	0	33,537,644	06/19/2020
717611916		WILSON	AR		06/25/2020	3.340	30,000,000	0	0	0	0	0	50,306,467	06/19/2020
717611176		WYNNE	AR		06/13/2016	3.800	8,242,037	0	0	0	0	0	25,265,177	07/13/2021
717612247		ROLL	AZ		05/23/2022	4.630	1,400,000	0	0	0	0	0	2,400,000	05/10/2022
717610827		SOMERTON	AZ		05/01/2018	3.800	1,320,476	0	(8,117)	0	0	0	4,752,000	03/26/2019
717611510		WELLTON	AZ		10/17/2017	3.730	1,761,794	0	0	0	0	0	4,084,801	09/02/2020
717611042		WILCOX	AZ		11/05/2015	3.950	4,218,958	0	0	0	0	0	7,727,994	01/07/2022
717611389		WILCOX	AZ		06/26/2017	3.993	14,384,576	0	0	0	0	0	26,348,651	01/07/2022
717611441		WILCOX	AZ		01/08/2018	3.880	6,174,758	0	0	0	0	0	11,310,536	01/07/2022
717611917		WILCOX	AZ		08/12/2020	3.140	8,880,051	0	4,574	0	0	0	16,409,281	01/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717612181		WILCOX	AZ		12/28/2021	2.750	8,551,778	0	1,980	0	0	0	15,730,917	01/07/2022
717612197		WILCOX	AZ		12/28/2021	3.000	4,825,495	0	0	0	0	0	8,839,015	01/07/2022
717611078		YUMA	AZ		11/23/2015	3.850	2,400,000	0	0	0	0	0	9,738,000	07/21/2021
717611253		ACAMPO	CA		08/04/2016	3.650	720,000	0	0	0	0	0	10,633,608	09/23/2022
717612256		ARBUCKLE	CA		11/23/2022	6.340	11,500,000	0	0	0	0	0	20,023,542	11/07/2022
717612304		ARBUCKLE	CA		11/23/2022	6.340	5,500,000	0	0	0	0	0	9,576,459	11/07/2022
717611979		AVENAL	CA		01/11/2021	2.990	11,325,000	0	0	0	0	0	83,283,600	12/29/2020
717610878		BAKERSFIELD	CA		10/09/2014	3.400	367,000	0	0	0	0	0	25,866,300	09/02/2020
717611106		BAKERSFIELD	CA		12/11/2015	3.880	3,850,000	0	0	0	0	0	17,142,837	09/02/2020
717611567		BAKERSFIELD	CA		04/02/2018	4.350	750,000	0	0	0	0	0	5,921,756	09/13/2021
717611932		BAKERSFIELD	CA		04/06/2021	2.800	2,820,000	0	0	0	0	0	11,698,999	03/20/2021
717610845		BAKERSFILED	CA		07/31/2014	4.180	8,910,439	0	0	0	0	0	18,130,328	09/26/2022
717611872		BAKERSFILED	CA		04/28/2020	3.500	6,515,583	0	0	0	0	0	13,257,473	09/26/2022
717611553		BIGGS	CA		05/17/2018	4.850	6,625,453	0	0	0	0	0	13,480,000	12/15/2022
717611287		BRADLEY	CA		08/10/2016	3.450	660,000	0	0	0	0	0	5,293,710	09/23/2022
717610703		BRAWLEY	CA		06/06/2013	3.930	631,383	0	0	0	0	0	3,880,385	09/23/2022
717612168		CANTUA CREEK	CA		03/21/2022	3.520	207,257,594	0	247,229	0	0	0	354,714,596	10/05/2022
717610986		CHICO	CA		05/18/2015	3.500	27,274,833	0	49,555	0	0	0	80,265,249	12/22/2022
717611454		CHICO	CA		07/06/2017	4.250	1,855,880	0	0	0	0	0	7,457,424	09/13/2021
717611591		CHICO	CA		11/30/2018	3.880	17,668,658	0	0	0	0	0	51,620,776	12/22/2022
717611508		CHOWCHILLA	CA		12/27/2017	3.550	1,600,000	0	0	0	0	0	14,513,358	09/02/2020
717611275		CLEMENTS	CA		08/19/2016	4.400	2,015,905	0	0	0	0	0	3,998,500	09/13/2021
717612116		COALINGA	CA		05/27/2021	3.650	5,663,910	0	13,201	0	0	0	11,230,005	05/20/2021
717611736		COURTLAND	CA		08/26/2019	4.060	3,000,000	0	0	0	0	0	5,408,560	02/16/2022
717611546		DEL REY	CA		09/21/2021	3.850	1,124,295	0	(7,682)	0	0	0	2,763,135	09/02/2020
717610798		DELANO	CA		03/20/2014	5.250	1,363,446	0	0	0	0	0	14,201,742	09/02/2020
717610356		DUCOR	CA		07/14/2011	5.150	2,511,700	0	0	0	0	0	9,247,289	10/20/2022
717610512		DUCOR	CA		10/11/2012	3.810	12,833,338	0	0	0	0	0	47,247,684	10/20/2022
717610722		DUCOR	CA		09/12/2013	3.480	633,330	0	0	0	0	0	2,331,850	10/20/2022
717610780		DUCOR	CA		12/26/2013	4.100	3,129,152	0	0	0	0	0	11,520,459	10/20/2022
717612167		DUCOR	CA		12/22/2021	2.880	12,606,500	0	0	0	0	0	46,412,697	10/20/2022
717610890		EDNA VALLEY	CA		09/30/2014	4.100	176,163	0	0	0	0	0	674,875	09/02/2020
717611800		EL CENTRO	CA		10/31/2019	3.650	2,585,275	0	0	0	0	0	4,710,000	09/23/2022
717612003		EL CENTRO	CA		02/10/2021	2.880	3,132,817	0	0	0	0	0	7,607,990	01/22/2021
717611447		ELK GROVE	CA		05/04/2017	3.920	1,750,000	0	0	0	0	0	5,547,600	09/23/2022
717611551		ELK GROVE	CA		05/31/2018	4.160	660,000	0	0	0	0	0	2,476,934	12/09/2022
717611777		ELK GROVE	CA		10/01/2019	3.370	445,500	0	0	0	0	0	1,671,920	12/09/2022
717611912		ELK GROVE	CA		07/20/2020	3.200	9,701,400	0	0	0	0	0	36,408,627	12/09/2022
717611113		EXETER	CA		12/15/2015	3.580	2,266,422	0	0	0	0	0	15,689,014	12/17/2021
717611756		EXETER	CA		11/20/2019	3.270	5,858,424	0	0	0	0	0	40,554,218	12/17/2021
717612162		FIREBAUGH	CA		09/28/2021	2.590	1,107,385	0	0	0	0	0	17,964,000	09/01/2021
717610603		FOWLER	CA		02/01/2022	3.150	1,101,084	0	(377)	0	0	0	11,858,520	09/23/2022
717612165		FOWLER	CA		11/09/2021	2.300	28,879,758	0	7,663	0	0	0	58,716,633	11/23/2022
717612192		FOWLER	CA		01/12/2022	2.490	4,750,000	0	0	0	0	0	9,610,656	11/23/2022
717611001		FRESNO	CA		06/03/2015	3.700	1,440,000	0	0	0	0	0	6,802,132	09/14/2021
717611768		FRESNO	CA		09/21/2021	8.165	14,498,901	0	26,268	0	0	0	21,693,131	12/21/2022
717611327		GEYSERVILLE	CA		03/07/2017	3.440	2,920,000	0	0	0	0	0	9,340,201	09/23/2022
717611604		GREENFIELD	CA		07/30/2018	4.710	30,012,000	0	0	0	0	0	66,837,019	12/29/2022
717612274		GRIDLEY	CA		10/24/2022	4.050	3,520,000	0	0	0	0	0	24,202,000	10/13/2022
717610261		HEALDSBURG	CA		03/14/2011	5.670	565,331	0	0	0	0	0	3,284,763	09/23/2022
717610262		HEALDSBURG	CA		03/14/2011	5.670	252,000	0	0	0	0	0	1,429,856	09/23/2022
717610795		HEALDSBURG	CA		12/27/2013	4.900	175,500	0	0	0	0	0	995,791	09/23/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610796		HEALDSBURG	CA		12/27/2013	4.900	474,500	0	0	0	0	0	2,757,002	09/23/2022
717611304		HEALDSBURG	CA		09/02/2016	3.780	3,360,000	0	0	0	0	0	10,210,108	10/03/2022
717611554		HEALDSBURG	CA		02/22/2018	4.110	21,688,500	0	0	0	0	0	36,365,495	02/06/2018
717611653		HEBER	CA		11/20/2018	4.150	476,092	0	0	0	0	0	4,205,500	02/15/2022
717611131		HOLLISTER	CA		11/09/2015	3.800	630,000	0	0	0	0	0	2,770,869	10/21/2020
717611976		HOLLISTER	CA		11/10/2020	2.850	2,450,000	0	0	0	0	0	10,775,631	10/21/2020
717610957		HOLT	CA		07/29/2019	3.350	203,700	0	0	0	0	0	568,921	12/21/2022
717611427		HOLT	CA		07/06/2017	4.250	149,856	0	0	0	0	0	418,533	12/21/2022
717611983		HOLT	CA		01/22/2021	3.340	1,526,000	0	0	0	0	0	4,261,961	12/21/2022
717611715		HOLTVILLE	CA		07/03/2019	4.150	802,156	0	0	0	0	0	3,261,641	09/23/2022
717611761		HOLTVILLE	CA		09/10/2019	3.850	285,525	0	0	0	0	0	1,160,975	09/23/2022
717611552		KELSEYVILLE	CA		02/06/2018	4.250	1,205,400	0	0	0	0	0	2,788,481	09/13/2021
717611558		KELSEYVILLE	CA		02/06/2018	4.250	618,240	0	0	0	0	0	1,430,188	09/13/2021
717611996		KING CITY	CA		01/20/2021	2.620	2,366,251	0	0	0	0	0	9,622,000	12/23/2020
717611997		KING CITY	CA		01/20/2021	2.620	3,872,203	0	0	0	0	0	18,300,000	10/13/2020
717611722		KINGBURG	CA		02/01/2022	3.720	416,533	0	0	0	0	0	1,127,447	09/23/2022
717611753		KINGBURG	CA		02/01/2022	3.760	370,260	0	0	0	0	0	1,002,196	09/23/2022
717611197		LINDEN	CA		04/18/2016	4.125	4,801,280	0	0	0	0	0	16,089,261	12/14/2021
717611550		LINDEN	CA		02/12/2018	4.300	545,600	0	0	0	0	0	1,828,336	12/14/2021
717611660		LINDEN	CA		01/22/2019	4.370	927,520	0	0	0	0	0	3,108,153	12/14/2021
717610790		LOST HILLS	CA		09/14/2015	3.600	25,292,250	0	0	0	0	0	29,932,683	11/18/2022
717610863		LOST HILLS	CA		09/25/2014	4.150	34,365,000	0	0	0	0	0	155,318,313	11/18/2022
717611665		LOST HILLS	CA		12/28/2018	4.680	12,900,000	0	0	0	0	0	15,266,806	11/18/2022
717612023		LOST HILLS	CA		03/04/2021	2.680	183,673,287	0	110,311	0	0	0	412,786,803	12/02/2022
717610372		MADERA	CA		09/15/2011	5.950	144,153	0	0	0	0	0	1,438,660	09/16/2019
717610567		MADERA	CA		10/12/2012	4.620	884,000	0	0	0	0	0	3,787,775	09/14/2021
717610805		MADERA	CA		08/01/2014	4.650	934,800	0	0	0	0	0	4,005,435	09/14/2021
717610965		MADERA	CA		06/01/2015	3.950	2,550,000	0	0	0	0	0	7,263,000	08/19/2022
717611585		MADERA	CA		06/13/2018	4.950	430,000	0	0	0	0	0	1,842,467	09/14/2021
717611052		MARICOPA	CA		12/15/2015	3.560	3,616,173	0	0	0	0	0	14,679,017	12/14/2021
717610952		MAXWELL	CA		01/30/2015	3.900	3,407,743	0	(3,506)	0	0	0	7,333,145	06/08/2020
717610953		MAXWELL	CA		02/01/2022	4.150	995,000	0	0	0	0	0	2,243,652	07/07/2021
717611203		MAXWELL	CA		06/08/2016	4.180	1,744,176	0	0	0	0	0	3,761,853	06/08/2020
717611431		MAXWELL	CA		04/17/2017	4.200	1,844,500	0	0	0	0	0	4,159,225	07/07/2021
717612208		MECCA	CA		03/17/2022	3.250	2,368,520	0	0	0	0	0	6,036,000	02/18/2022
717610681		MONTEREY	CA		06/28/2013	3.650	2,025,800	0	0	0	0	0	11,884,352	09/23/2022
717611455		MONTEREY	CA		06/26/2017	4.150	900,000	0	0	0	0	0	5,279,844	09/23/2022
717610610		NAPA	CA		02/19/2013	3.850	4,200,000	0	0	0	0	0	21,507,245	09/23/2022
717610945		NAPA	CA		12/18/2014	4.600	10,000,000	0	0	0	0	0	29,136,294	11/11/2022
717611225		NAPA	CA		06/17/2016	3.750	2,520,000	0	0	0	0	0	11,726,626	09/23/2022
717611415		NAPA	CA		04/20/2017	4.600	15,629,904	0	0	0	0	0	29,804,569	12/24/2020
717611480		NAPA	CA		06/30/2017	4.220	2,464,000	0	0	0	0	0	7,292,000	10/03/2022
717611643		NAPA	CA		09/21/2021	4.070	33,219,290	0	(760,917)	0	0	0	72,697,858	12/28/2022
717611677		NAPA	CA		01/04/2019	4.890	1,840,000	0	0	0	0	0	4,112,756	12/28/2022
717611733		NAPA	CA		06/05/2019	4.300	20,622,700	0	0	0	0	0	41,674,667	12/16/2021
717611900		NAPA	CA		05/14/2020	4.000	9,372,000	0	0	0	0	0	27,306,511	11/11/2022
717611956		NAPA	CA		11/09/2020	3.590	15,000,000	0	0	0	0	0	60,000,001	10/24/2020
717612157		NAPA	CA		10/29/2021	3.470	35,760,000	0	0	0	0	0	59,600,000	04/08/2022
717611019		NAPA	CA		06/24/2015	3.990	3,070,500	0	0	0	0	0	6,460,306	12/30/2022
717611263		NAPA	CA		08/04/2016	3.900	1,544,544	0	0	0	0	0	3,228,577	12/30/2022
717611479		NAPA	CA		07/26/2017	4.210	769,734	0	0	0	0	0	1,619,516	12/30/2022
717611602		NAPA	CA		06/29/2018	5.400	368,092	0	0	0	0	0	774,471	12/30/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611306		OAKVILLE	CA		11/08/2016	3.500	7,056,000	0	0	0	0	0	42,523,270	03/31/2021
717611901		OAKVILLE	CA		06/16/2020	3.500	3,866,667	0	0	0	0	0	23,302,648	03/31/2021
717612086		OAKVILLE	CA		04/09/2021	2.490	3,870,000	0	0	0	0	0	23,322,707	03/31/2021
717611798		ORANGE COVE	CA		11/13/2019	3.250	1,540,000	0	0	0	0	0	3,460,800	09/23/2022
717611380		ORLAND	CA		06/22/2017	4.550	2,205,000	0	0	0	0	0	5,400,020	12/21/2022
717611633		ORLAND	CA		09/07/2018	5.100	1,470,000	0	0	0	0	0	3,600,013	12/21/2022
717611757		OXNARD	CA		10/15/2019	3.800	2,684,478	0	0	0	0	0	4,293,616	08/02/2019
717610757		PASKENTA	CA		11/25/2013	5.390	3,860,000	0	0	0	0	0	8,364,234	02/03/2020
717611860		PASKENTA	CA		06/16/2020	3.020	1,040,640	0	0	0	0	0	2,254,966	02/03/2020
717611569		PLYMOUTH	CA		03/19/2018	4.890	1,011,295	0	0	0	0	0	1,860,812	09/23/2022
717611360		PORTERVILLE	CA		03/02/2017	4.450	830,000	0	0	0	0	0	2,809,296	09/23/2022
717611547		RICHVALE	CA		01/16/2018	3.860	2,331,200	0	0	0	0	0	4,962,695	11/24/2021
717611785		RICHVALE	CA		10/07/2019	3.460	1,050,000	0	0	0	0	0	2,235,253	11/24/2021
717611054		RUTHERFORD	CA		07/17/2015	4.650	33,404,020	0	0	0	0	0	96,592,009	09/02/2022
717611091		RUTHERFORD	CA		10/01/2015	3.980	7,935,000	0	0	0	0	0	28,061,828	04/27/2021
717612080		RUTHERFORD	CA		06/02/2021	3.050	2,190,624	0	0	0	0	0	7,747,069	04/27/2021
717612270		RUTHERFORD	CA		11/04/2022	4.500	4,787,633	0	0	0	0	0	11,078,769	10/19/2022
717612273		RUTHERFORD	CA		10/03/2022	5.030	2,500,000	0	0	0	0	0	7,229,015	09/02/2022
717611386		SAN ARDO	CA		01/01/2017	3.770	5,472,000	0	0	0	0	0	21,840,000	12/16/2022
717611392		SELMA	CA		09/21/2021	3.930	1,180,556	0	(1,625)	0	0	0	7,157,016	09/23/2022
717610678		SOLEDAD	CA		07/31/2013	3.650	1,971,667	0	0	0	0	0	8,884,164	09/02/2020
717610679		SOLEDAD	CA		09/10/2013	4.650	846,000	0	0	0	0	0	4,010,877	09/23/2022
717610682		SOLEDAD	CA		12/26/2013	3.910	1,789,858	0	0	0	0	0	3,154,504	11/18/2022
717610954		SOLEDAD	CA		09/21/2021	3.350	926,730	0	(13,931)	0	0	0	7,842,247	09/13/2021
717611209		SOLEDAD	CA		04/20/2016	3.800	5,460,000	0	0	0	0	0	13,453,000	09/30/2021
717611813		SOLEDAD	CA		01/08/2020	3.300	28,807,429	0	0	0	0	0	50,771,251	11/18/2022
717612102		SOLEDAD	CA		11/16/2021	3.260	16,142,500	0	0	0	0	0	28,450,175	11/18/2022
717610515		SONOMA	CA		06/25/2012	4.270	1,408,000	0	0	0	0	0	5,672,070	06/29/2022
717610946		SONOMA	CA		12/31/2014	4.050	425,000	0	0	0	0	0	1,712,094	06/29/2022
717610950		SONOMA	CA		03/23/2015	3.800	3,155,200	0	0	0	0	0	19,457,777	09/13/2021
717610951		SONOMA	CA		03/23/2015	3.800	1,496,000	0	0	0	0	0	12,356,651	09/13/2021
717611692		SONOMA	CA		04/08/2019	4.350	1,260,000	0	0	0	0	0	5,075,852	06/29/2022
717612289		TERRA BELLA	CA		12/20/2022	5.980	21,609,355	0	0	0	0	0	52,159,587	12/08/2022
717611035		TULARE	CA		02/01/2022	4.130	1,200,000	0	0	0	0	0	2,959,498	09/14/2021
717611726		UKIAH	CA		07/01/2019	3.980	94,287,000	0	0	0	0	0	331,879,289	12/10/2020
717611626		VINA	CA		07/31/2018	4.550	1,920,000	0	0	0	0	0	17,439,580	09/13/2021
717611009		WASCO	CA		07/01/2015	3.750	5,740,875	0	0	0	0	0	12,427,425	12/05/2022
717611848		WASCO	CA		01/22/2020	3.800	56,917,587	0	0	0	0	0	107,556,786	12/22/2022
717611852		WASCO	CA		02/20/2020	3.800	11,952,693	0	0	0	0	0	22,586,955	12/22/2022
717612020		WASCO	CA		12/31/2020	3.250	2,996,720	0	0	0	0	0	5,662,813	12/22/2022
717612169		WASCO	CA		09/15/2021	3.020	2,530,560	0	0	0	0	0	4,781,949	12/22/2022
717610828		WESTMORLAND	CA		05/19/2014	4.070	3,125,100	0	0	0	0	0	10,402,795	12/05/2022
717611077		WESTMORLAND	CA		10/19/2015	4.550	522,500	0	0	0	0	0	1,872,000	09/23/2022
717611210		WESTMORLAND	CA		05/11/2016	3.950	5,846,000	0	0	0	0	0	13,194,000	12/09/2022
717612155		WHEATLAND	CA		10/14/2021	3.150	4,350,000	0	0	0	0	0	13,720,525	10/04/2021
717612172		WHEATLAND	CA		10/14/2021	3.150	1,650,000	0	0	0	0	0	5,204,337	10/04/2021
717611862		WILLIAMS	CA		06/16/2020	3.020	1,358,400	0	0	0	0	0	2,965,000	02/03/2020
717611843		WINTERS	CA		03/13/2020	4.050	6,506,607	0	0	0	0	0	16,049,998	02/28/2022
717610802		WOODLAND	CA		03/27/2014	4.450	2,000,000	0	0	0	0	0	19,640,000	06/10/2022
717612105		WOODLAND	CA		07/28/2021	3.680	3,137,720	0	0	0	0	0	5,343,064	07/07/2021
717612106		WOODLAND	CA		07/28/2021	2.970	3,140,868	0	0	0	0	0	5,348,432	07/07/2021
717611721		AMHERST	CO		07/26/2019	5.150	2,449,878	0	0	0	0	0	4,666,431	07/12/2019

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717611707		BURLINGTON	CO		02/01/2022	4.550	384,580	0	0	0	0	0	1,990,082	09/23/2022
717611625		PUEBLO	CO		01/11/2019	4.650	4,662,728	0	0	0	0	0	13,170,926	12/16/2021
717610675		RIFLE	CO		04/05/2013	4.400	1,134,627	0	0	0	0	0	3,206,239	09/23/2022
717611200		ROGGEN	CO		06/02/2016	4.450	420,945	0	0	0	0	0	1,682,230	09/23/2022
717612164		SHERIDAN LAKE	CO		10/15/2021	3.500	7,795,179	0	0	0	0	0	17,443,968	09/24/2021
717611128		SPRINGFIELD	CO		12/18/2015	3.800	2,027,085	0	(2,781)	0	0	0	11,994,032	09/23/2022
717611085		STEAMBOAT SPRINGS	CO		09/08/2015	3.550	513,353	0	0	0	0	0	13,160,202	09/20/2018
717611088		WALSH	CO		08/21/2015	4.400	812,500	0	0	0	0	0	2,640,895	09/20/2021
717611608		ARCADIA	FL		09/21/2018	4.540	8,000,000	0	0	0	0	0	13,000,008	11/22/2022
717611322		CLEWISTON	FL		03/02/2017	4.400	11,200,000	0	0	0	0	0	23,967,099	12/14/2018
717611613		FORT PIERCE	FL		02/07/2019	5.650	4,674,956	0	0	0	0	0	10,738,562	09/23/2022
717610613		FROSTPROOF	FL		12/31/2012	5.350	3,642,411	0	0	0	0	0	15,600,114	10/01/2019
717611708		IMMOKALEE	FL		06/14/2019	4.050	20,527,306	0	0	0	0	0	31,644,692	06/15/2021
717610902		INDIANTOWN	FL		11/24/2014	4.600	18,689,800	0	0	0	0	0	42,284,059	10/16/2014
717611724		INDIANTOWN	FL		05/22/2019	4.500	10,499,720	0	0	0	0	0	19,686,975	12/03/2019
717611434		LAKE WALES	FL		06/29/2017	4.200	2,537,080	0	0	0	0	0	5,518,797	08/08/2022
717610449		PALM BEACH	FL		03/30/2012	4.750	23,423,854	0	(4,431)	0	0	0	45,207,637	07/11/2022
717610874		PALM BEACH	FL		09/15/2014	3.950	6,402,200	0	0	0	0	0	12,365,080	07/11/2022
717610978		PALM BEACH	FL		06/03/2015	3.900	13,165,200	0	0	0	0	0	35,113,205	06/03/2015
717611924		PALM BEACH	FL		11/28/2022	4.220	24,212,000	0	0	0	0	0	46,762,402	07/11/2022
717612187		PALM BEACH	FL		12/20/2021	3.390	24,297,967	0	0	0	0	0	46,928,659	07/11/2022
717611562		ST. CLOUD	FL		08/27/2018	4.950	5,499,198	0	0	0	0	0	12,300,010	05/15/2018
717610346		WEST PALM BEACH	FL		05/03/2011	6.600	922,250	0	0	0	0	0	7,829,487	12/02/2021
717610419		SOPERTON	GA		02/01/2022	5.500	949,949	0	0	0	0	0	5,263,558	01/21/2022
717611361		SOPERTON	GA		02/01/2022	4.200	532,000	0	0	0	0	0	2,947,754	01/21/2022
717612112		CARROLL	IA		06/04/2021	2.750	2,885,485	0	0	0	0	0	6,265,001	05/06/2021
717611014		CORYDON	IA		05/27/2015	3.710	6,235,576	0	0	0	0	0	13,465,005	05/19/2015
717612265		CRESCENT	IA		09/20/2022	5.190	2,970,058	0	0	0	0	0	9,735,001	08/30/2022
717610988		MASON CITY	IA		05/27/2015	3.710	4,868,875	0	0	0	0	0	11,491,082	05/19/2015
717611015		MOUNT AYR	IA		05/27/2015	3.710	14,805,736	0	0	0	0	0	35,455,055	12/21/2020
717611642		MOUNT AYR	IA		11/02/2018	4.650	1,864,115	0	0	0	0	0	4,463,966	12/21/2020
717611484		PARKERSBURG	IA		10/10/2017	3.400	4,850,000	0	0	0	0	0	11,657,632	12/05/2022
717611416		PAULLINA	IA		06/02/2017	3.740	1,074,132	0	0	0	0	0	6,427,874	09/23/2022
717611207		SIBLEY	IA		06/28/2016	3.850	3,620,000	0	0	0	0	0	13,630,266	03/17/2022
717612190		SIBLEY	IA		03/31/2022	3.390	5,880,000	0	0	0	0	0	22,139,735	03/17/2022
717612213		SPENCER	IA		05/10/2022	3.390	23,000,000	0	0	0	0	0	56,906,786	10/18/2022
717612292		SPENCER	IA		11/01/2022	4.980	2,250,000	0	0	0	0	0	5,566,974	10/18/2022
717612214		SPENCER	IA		05/10/2022	3.390	3,000,000	0	0	0	0	0	8,002,801	04/19/2022
717612252		SPENCER	IA		06/27/2022	4.480	3,300,000	0	0	0	0	0	5,294,776	05/17/2022
717612286		REXBURG	ID		11/17/2022	6.450	49,600,000	0	0	0	0	0	127,904,119	11/08/2022
717610917		GLADSTONE	IL		12/23/2014	4.250	1,393,462	0	0	0	0	0	3,482,165	01/26/2021
717612032		GLADSTONE	IL		02/11/2021	3.350	2,641,462	0	0	0	0	0	6,600,838	01/26/2021
717610517		JOY	IL		06/22/2012	4.900	416,445	0	0	0	0	0	13,963,609	09/27/2021
717611658		LIVINGSTON	IL		02/13/2019	4.350	1,333,253	0	0	0	0	0	4,167,494	09/23/2022
717611146		MELVIN	IL		12/15/2015	3.550	329,289	0	0	0	0	0	2,760,067	09/13/2021
717612140		METCALF	IL		10/29/2021	2.750	4,372,784	0	0	0	0	0	7,560,913	10/06/2021
717612179		METCALF	IL		10/29/2021	2.750	4,372,784	0	0	0	0	0	7,560,913	10/06/2021
717611980		MONMOUTH	IL		11/13/2020	2.770	5,525,000	0	0	0	0	0	8,500,001	03/22/2021
717612133		SHELBYVILLE	IL		06/29/2021	3.390	4,172,000	0	0	0	0	0	6,419,128	09/23/2021
717610751		YORKVILLE	IL		11/12/2013	4.840	3,072,000	0	0	0	0	0	14,751,270	09/23/2022
717610355		AVON	IN		06/08/2011	5.700	805,732	0	0	0	0	0	2,525,304	09/02/2020
717611283		PEMBROKE	KY		08/09/2016	3.600	3,072,437	0	0	0	0	0	11,385,391	09/23/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610857		STURGIS	KY		06/27/2014	3.950	92,979	0	0	0	0	0	1,445,605	09/11/2019
717611291		FOLSOM	LA		10/26/2016	4.400	1,100,000	0	0	0	0	0	2,402,993	01/27/2020
717612291		LAKE PROVIDENCE	LA		11/14/2022	4.890	3,325,000	0	0	0	0	0	8,300,002	09/14/2022
717612188		MONTEREY	LA		12/20/2021	2.770	147,990,000	0	0	0	0	0	278,008,515	11/08/2022
717611933		PINEVILLE	LA		03/17/2021	2.900	67,750,000	0	0	0	0	0	165,743,714	12/05/2022
717610541		RACELAND	LA		09/11/2012	4.000	1,000,000	0	0	0	0	0	24,069,196	09/23/2022
717611698		CARO	MI		04/03/2019	5.700	5,746,080	0	0	0	0	0	10,842,951	03/25/2021
717611703		CARO	MI		04/03/2019	5.150	4,291,610	0	0	0	0	0	8,098,356	03/25/2021
717610851		LITCHFIELD	MI		09/19/2014	4.200	1,078,074	0	0	0	0	0	2,861,921	09/02/2020
717610980		UNION CITY	MI		02/13/2015	3.700	2,360,108	0	0	0	0	0	9,191,257	09/27/2021
717611670		GALESBURG	MN		03/06/2019	4.950	1,306,933	0	0	0	0	0	3,921,072	09/23/2022
717610713		LAMBERTON	MN		06/27/2013	3.650	849,013	0	0	0	0	0	3,477,853	09/23/2022
717611523		LISMORE	MN		11/06/2017	4.050	609,826	0	0	0	0	0	3,199,042	09/02/2020
717611686		MOUNTAINLAKE	MN		03/21/2019	4.350	768,138	0	0	0	0	0	1,479,224	09/02/2020
717611889		MOUNTAINLAKE	MN		06/01/2022	3.250	2,172,006	0	12,977	0	0	0	4,554,628	09/02/2020
717612099		MURDOCK	MN		06/17/2021	3.260	1,300,000	0	0	0	0	0	2,844,000	05/27/2021
717612100		MURDOCK	MN		06/17/2021	3.260	1,800,000	0	0	0	0	0	4,209,002	05/27/2021
717612101		MURDOCK	MN		06/17/2021	3.260	2,650,000	0	0	0	0	0	5,637,132	08/25/2022
717611047		WESTBROOK	MN		06/09/2015	3.750	677,370	0	0	0	0	0	3,264,039	09/13/2021
717611312		ZUMBROTA	MN		10/12/2016	3.950	259,427	0	0	0	0	0	865,258	09/23/2022
717611315		ZUMBROTA	MN		10/12/2016	4.450	128,375	0	0	0	0	0	428,165	09/23/2022
717610999		BELL CITY	MO		09/02/2015	3.850	4,086,067	0	(25,813)	0	0	0	15,368,328	09/02/2020
717611672		DUDLEY	MO		01/10/2019	4.600	3,308,250	0	0	0	0	0	16,222,669	09/13/2021
717612093		KENNETT	MO		04/26/2021	3.470	5,600,000	0	0	0	0	0	8,640,000	04/19/2021
717611148		PERRYVILLE	MO		03/24/2016	4.050	1,750,787	0	0	0	0	0	5,671,165	09/23/2022
717611775		ANGUILLA	MS		10/01/2019	3.750	222,682	0	0	0	0	0	1,152,000	09/04/2019
717611760		ANGUILLA	MS		08/30/2019	4.450	1,648,333	0	(1,790)	0	0	0	3,016,684	09/23/2022
717611127		BATESVILLE	MS		09/21/2016	3.750	681,574	0	0	0	0	0	2,953,369	09/23/2022
717611255		CLARKSDALE	MS		06/22/2016	3.650	819,496	0	0	0	0	0	3,535,620	09/23/2022
717611280		CLEVELAND	MS		08/10/2016	3.850	584,040	0	0	0	0	0	5,151,963	09/23/2022
717611870		GREENVILLE	MS		05/06/2020	3.300	6,389,461	0	0	0	0	0	17,124,270	04/16/2020
717611096		INDIANOLA	MS		11/12/2015	3.750	2,015,154	0	0	0	0	0	6,572,190	10/13/2022
717611281		LAKE CORMORANT	MS		08/18/2016	3.200	417,998	0	0	0	0	0	2,624,931	09/23/2022
717610662		MAYERSVILLE	MS		06/17/2013	3.300	2,488,216	0	0	0	0	0	25,006,549	04/27/2022
717611026		ROBINSONVILLE	MS		05/15/2015	4.550	182,995	0	0	0	0	0	675,278	09/13/2021
717610595		TUNICA	MS		12/11/2012	3.950	329,422	0	0	0	0	0	1,881,364	09/13/2021
717611804		TUNICA	MS		02/03/2020	3.410	4,404,047	0	0	0	0	0	10,015,003	01/22/2020
717612038		TUNICA	MS		05/10/2021	2.650	1,130,256	0	0	0	0	0	4,225,002	04/30/2021
717610162		DILLON	MT		03/02/2010	7.100	80,171	0	0	0	0	0	2,199,762	09/22/2016
717609499		MELVILLE	MT		09/21/2021	6.050	165,895	0	(6,641)	0	0	0	8,880,404	09/11/2019
717611426		IMPERIAL	NE		06/09/2017	4.250	1,486,863	0	0	0	0	0	6,489,900	09/23/2022
717612288		KIMBALL	NE		11/30/2022	4.790	4,267,175	0	0	0	0	0	10,300,218	11/03/2022
717610624		OSMOND	NE		02/20/2013	4.250	376,583	0	0	0	0	0	2,396,706	09/23/2022
717612135		VALENTINE	NE		07/23/2021	3.450	4,345,167	0	0	0	0	0	9,026,030	06/25/2021
717611006		YERINGTON	NV		09/21/2021	4.550	2,970,586	0	(28,997)	0	0	0	11,000,001	05/01/2020
717611278		YERINGTON	NV		09/22/2016	3.440	3,499,597	0	0	0	0	0	9,368,812	12/15/2022
717611303		YERINGTON	NV		09/22/2016	3.280	325,500	0	0	0	0	0	871,400	12/15/2022
717610429		CLYDE	OH		12/05/2011	5.900	249,316	0	0	0	0	0	940,404	09/14/2017
717611245		COLUMBUS	OH		08/12/2016	3.780	5,480,980	0	0	0	0	0	14,650,001	12/21/2020
717611449		NEW BLOOMINGTON	OH		07/20/2017	3.380	308,170	0	0	0	0	0	1,674,401	09/11/2019
717610556		WEST MANSFIELD	OH		11/01/2012	4.850	543,667	0	0	0	0	0	3,248,809	09/20/2018
717611866		BAKER CITY	OR		05/13/2020	3.020	6,580,000	0	0	0	0	0	17,446,220	05/11/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611135		BOARDMAN	OR		11/20/2015	3.910	9,104,400	0	0	0	0	0	33,598,650	12/19/2022
717611140		BOARDMAN	OR		11/20/2015	3.910	6,744,000	0	0	0	0	0	24,887,889	12/19/2022
717611700		BOARDMAN	OR		03/01/2019	4.260	22,689,788	0	(340,324)	0	0	0	71,708,000	09/19/2022
717611858		BOARDMAN	OR		03/30/2020	3.220	4,390,311	0	0	0	0	0	11,960,758	08/24/2021
717611902		BOARDMAN	OR		09/17/2020	2.300	3,194,193	0	0	0	0	0	11,787,813	12/19/2022
717611053		CARLTON	OR		11/18/2015	4.490	1,648,730	0	0	0	0	0	4,470,705	02/05/2021
717611242		CARLTON	OR		05/31/2016	4.200	98,924	0	0	0	0	0	268,242	02/05/2021
717611412		CARLTON	OR		06/09/2017	4.500	166,762	0	0	0	0	0	452,196	02/05/2021
717611754		CARLTON	OR		07/25/2019	4.200	291,429	0	0	0	0	0	790,243	02/05/2021
717611981		CARLTON	OR		03/11/2021	3.200	922,854	0	0	0	0	0	2,502,418	02/05/2021
717611516		DILLARD	OR		11/08/2017	3.935	3,324,005	0	0	0	0	0	14,007,477	11/15/2022
717611517		DILLARD	OR		07/02/2018	4.045	4,033,494	0	0	0	0	0	16,997,299	11/15/2022
717611518		DILLARD	OR		08/01/2018	3.820	17,262,344	0	0	0	0	0	72,743,911	11/15/2022
717611519		DILLARD	OR		08/01/2018	4.075	10,104,787	0	0	0	0	0	42,581,852	11/15/2022
717611370		ELSIE	OR		12/15/2016	3.520	15,400,000	0	0	0	0	0	89,842,572	09/19/2022
717612008		ELSIE	OR		12/31/2020	2.530	19,007,680	0	95,688	0	0	0	120,132,164	09/19/2022
717610563		HOOD RIVER	OR		09/18/2012	4.700	1,380,000	0	0	0	0	0	5,376,860	09/23/2022
717611790		LEBANON	OR		10/09/2019	3.950	3,912,176	0	0	0	0	0	9,745,476	11/04/2022
717612301		LEBANON	OR		11/21/2022	6.220	2,200,000	0	0	0	0	0	5,480,331	11/04/2022
717610974		SAINT PAUL	OR		03/16/2015	4.080	1,200,000	0	0	0	0	0	3,225,087	06/07/2021
717612110		SAINT PAUL	OR		07/06/2021	3.320	667,000	0	0	0	0	0	1,792,613	06/07/2021
717612096		SALEM	OR		06/24/2021	3.700	5,650,000	0	0	0	0	0	11,590,835	05/18/2021
717611581		SILVERTON	OR		05/07/2018	4.580	1,666,560	0	0	0	0	0	3,891,342	09/23/2022
717611706		SILVERTON	OR		04/25/2019	5.900	378,200	0	0	0	0	0	883,082	09/23/2022
717611095		THE DALLES	OR		11/16/2015	3.950	3,738,000	0	0	0	0	0	11,307,476	01/24/2022
717611377		THE DALLES	OR		01/30/2017	3.950	742,284	0	0	0	0	0	2,245,410	01/24/2022
717611579		WOODBURN	OR		10/26/2018	4.550	2,319,424	0	0	0	0	0	5,293,889	09/13/2021
717610505		BENEZETT	PA		08/31/2012	4.800	4,644,000	0	0	0	0	0	13,853,591	06/26/2022
717611129		BENEZETT	PA		11/24/2015	3.990	9,246,269	0	0	0	0	0	27,582,756	06/26/2022
717612141		BENEZETT	PA		09/07/2021	2.572	6,650,000	0	0	0	0	0	19,837,818	06/26/2022
717612268		BENEZETT	PA		08/02/2022	4.540	12,500,000	0	0	0	0	0	37,288,998	06/26/2022
717612271		BENEZETT	PA		08/02/2022	4.720	12,250,000	0	0	0	0	0	36,543,273	06/26/2022
717610963		AMHERST	SD		03/25/2015	4.000	1,622,274	0	0	0	0	0	8,213,852	09/27/2021
717611004		FAITH	SD		05/19/2015	3.750	581,325	0	0	0	0	0	3,414,781	09/20/2021
717611063		HARROLD	SD		09/21/2021	3.950	2,906,948	0	(42,557)	0	0	0	16,768,183	07/27/2017
717611469		HARROLD	SD		09/21/2021	4.100	881,061	0	(3,321)	0	0	0	5,231,821	07/27/2017
717611684		HIGHMORE	SD		03/11/2019	5.650	845,900	0	0	0	0	0	4,069,441	09/23/2022
717610581		PLANKINTON	SD		08/27/2012	4.550	726,776	0	0	0	0	0	5,752,685	09/27/2021
717610981		SUMMIT	SD		09/21/2021	4.300	828,132	0	(13,707)	0	0	0	2,763,303	09/23/2022
717611984		WASTA	SD		06/01/2022	3.350	1,734,836	0	9,553	0	0	0	6,889,349	10/29/2020
717611379		WHITE RIVER	SD		01/09/2017	4.550	702,364	0	0	0	0	0	4,147,439	09/23/2022
717610724		PHENIX	VA		08/22/2013	5.470	14,720,000	0	0	0	0	0	53,092,060	01/20/2022
717611825		BREWSTER	WA		06/04/2020	4.750	107,411,850	0	0	0	0	0	227,152,698	03/14/2022
717612233		BREWSTER	WA		05/16/2022	4.780	29,005,000	0	0	0	0	0	61,339,442	03/14/2022
717612117		CENTRALIA	WA		08/31/2021	3.030	8,220,000	0	0	0	0	0	26,757,880	08/20/2021
717611046		GRANDVIEW	WA		08/10/2015	4.800	420,000	0	0	0	0	0	2,962,211	09/13/2021
717611964		KING COUNTRY	WA		11/12/2020	3.100	11,676,329	0	0	0	0	0	22,785,172	06/16/2021
717611966		KING COUNTRY	WA		11/12/2020	3.100	1,471,135	0	0	0	0	0	2,870,772	06/16/2021
717611428		KLICKITAT	WA		06/15/2017	3.700	2,081,667	0	0	0	0	0	7,414,606	09/23/2022
717610600		PASCO	WA		12/31/2012	4.400	965,930	0	0	0	0	0	3,085,700	06/13/2022
717612275		PORT ANGELES	WA		12/01/2022	5.630	32,940,000	0	0	0	0	0	72,470,993	11/11/2022
717611967		ROYAL CITY	WA		12/30/2020	4.480	44,054,290	0	0	0	0	0	122,596,178	12/16/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717612264		WENATCHEE	WA		09/26/2022	4.620	33,000,000	0	0	0	0	0	55,000,000	09/08/2022
717610912		YAKIMA	WA		12/30/2014	4.350	5,100,000	0	0	0	0	0	11,438,559	07/15/2019
717612128		YAKIMA	WA		07/14/2021	3.320	27,358,833	0	36,571	0	0	0	53,987,826	06/17/2022
717612129		YAKIMA	WA		07/14/2021	3.320	6,839,708	0	9,143	0	0	0	13,496,938	06/17/2022
717612262		YAKIMA	WA		08/17/2022	5.200	4,000,000	0	0	0	0	0	7,712,536	06/17/2022
717611406		DARLINGTON	WI		05/16/2017	3.950	4,190,977	0	0	0	0	0	14,669,361	09/20/2021
717611246		LAONA	WI		08/04/2016	4.250	5,014,117	0	0	0	0	0	16,387,274	10/19/2022
717611779		LAONA	WI		10/11/2019	3.500	1,500,000	0	0	0	0	0	4,902,338	10/19/2022
717612300		WELCH	WV		10/25/2022	6.720	50,000,000	0	0	0	0	0	118,958,000	10/04/2022
0199999. Mortgages in good standing - Farm Mortgages							3,386,583,419	0	(469,512)	0	0	0	8,929,527,952	XXX
706111379		DAPHNE	AL		03/31/2022	6.431	12,935,700	0	0	0	0	0	18,143,743	12/07/2022
706111378		FAIRHOPE	AL		03/31/2022	6.431	8,743,050	0	0	0	0	0	11,958,197	12/07/2022
706111380		MOBILE	AL		03/31/2022	6.431	9,679,500	0	0	0	0	0	12,996,600	12/07/2022
706111381		MOBILE	AL		03/31/2022	6.431	8,923,500	0	0	0	0	0	12,064,796	12/07/2022
752200013		BRISBANE	AUS		07/23/2021	5.500	11,630,272	0	0	0	0	(838,635)	23,260,563	07/23/2021
752200014		BRISBANE	AUS		06/30/2021	5.750	12,635,534	0	0	0	1,095,161	(1,397,928)	48,831,926	06/30/2021
752000430		CENTRAL COAST	AUS		06/01/2022	3.670	19,051,822	0	129,780	0	0	(943,539)	31,069,811	12/09/2022
752000217		MELBOURNE	AUS		01/24/2018	4.700	39,332,700	0	4,167	0	0	(3,021,075)	67,777,425	12/09/2022
752200001		MELBOURNE	AUS		04/08/2019	4.698	35,388,388	0	0	0	548,423	(2,367,328)	57,588,159	12/03/2021
752000284		MORISSET	AUS		10/25/2019	3.340	10,850,400	0	0	0	0	(782,400)	15,503,800	12/09/2022
752000086		PARRAMATTA	AUS		03/30/2015	4.670	28,238,165	0	0	0	0	(2,036,196)	480,749,726	12/23/2022
752000144		SYDNEY	AUS		07/08/2016	4.350	7,146,137	0	0	0	0	(515,293)	13,369,786	12/09/2022
752200019		SYDNEY	AUS		06/21/2022	3.500	8,058,569	0	0	0	824,994	(189,480)	46,995,795	06/21/2022
706110294		CHANDLER	AZ		04/06/2017	4.160	8,689,667	0	3,413	0	0	0	12,763,657	12/04/2022
706111038		CHANDLER	AZ		01/29/2020	3.360	4,298,071	0	0	0	0	0	8,012,178	11/29/2022
706111262		CHANDLER	AZ		09/14/2021	2.850	22,416,729	0	56,298	0	0	0	46,730,506	12/22/2022
706111219		GLENDALE	AZ		05/27/2021	6.672	46,800,000	0	0	0	0	0	75,645,690	12/07/2022
706109745		PHOENIX	AZ		07/29/2019	3.510	5,622,342	0	0	0	0	0	24,856,971	10/21/2022
706110146		PHOENIX	AZ		07/20/2016	3.490	5,450,087	0	0	0	0	0	11,217,554	11/11/2022
706110147		PHOENIX	AZ		07/20/2016	3.490	2,362,637	0	0	0	0	0	4,668,260	11/11/2022
706111214		PHOENIX	AZ		05/24/2021	6.672	36,530,000	0	0	0	0	0	54,841,920	12/07/2022
706108689		SCOTTSDALE	AZ		02/10/2012	4.200	6,059,470	0	0	0	0	0	25,694,397	08/04/2022
706110113		SCOTTSDALE	AZ		09/21/2021	3.900	21,007,712	0	19,372	0	0	0	22,232,655	12/04/2022
706110410		SCOTTSDALE	AZ		06/23/2017	3.770	21,830,250	0	0	0	0	0	45,920,430	10/21/2022
706111054		SCOTTSDALE	AZ		03/30/2020	3.000	15,438,700	0	0	0	0	0	28,667,725	11/29/2022
706110417		SUN CITY WEST	AZ		11/08/2017	3.970	5,146,000	0	0	0	0	0	8,264,066	11/11/2022
706109671		ALAMEDA	CA		11/23/2015	4.540	17,179,852	0	0	0	0	0	29,448,078	10/21/2022
706109994		ALAMO	CA		12/21/2015	3.790	25,558,494	0	0	0	0	0	40,223,992	12/22/2022
706110369		ALISO VIEJO	CA		08/10/2017	3.880	6,594,017	0	0	0	0	0	10,147,833	10/21/2022
706109369		ANAHEIM	CA		11/06/2013	4.430	3,411,885	0	0	0	0	0	13,321,852	10/21/2022
706109799		ANAHEIM	CA		05/01/2015	3.320	20,137,674	0	27,198	0	0	0	57,111,869	08/04/2022
706110084		ANAHEIM	CA		05/31/2016	3.660	6,847,885	0	(52,483)	0	0	0	17,734,744	10/21/2022
706106798		BAKERSFIELD	CA		11/07/2006	6.200	2,839,762	0	0	0	0	0	10,660,091	10/21/2022
706109617		BERKELEY	CA		10/01/2014	3.890	5,582,294	0	0	0	0	0	16,517,181	10/21/2022
706109623		BERKELEY	CA		01/30/2015	3.610	8,700,470	0	0	0	0	0	12,699,974	12/22/2022
706110518		BERKELEY	CA		06/05/2018	4.400	36,002,206	0	(20,430)	0	0	0	104,340,931	11/11/2022
706111419		BERKELEY	CA		08/03/2022	4.340	34,000,000	0	0	0	0	0	94,243,298	08/03/2022
706111306		BRENTWOOD	CA		09/30/2021	6.322	32,195,509	0	(102,737)	0	0	0	47,242,000	12/07/2022
706110154		BUENA PARK	CA		07/28/2016	3.210	15,208,500	0	0	0	0	0	53,302,607	10/21/2022
706110749		BURBANK	CA		06/21/2019	3.720	64,517,000	0	0	0	0	0	100,059,079	11/29/2022
706111216		CAMARILLO	CA		05/06/2021	3.630	33,624,698	0	16,681	0	0	0	29,515,226	07/01/2022
706102047		CARSON	CA		02/01/2022	7.690	22,262	0	(1,674)	0	0	0	3,682,522	12/22/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108425		CARSON	CA		12/28/2010	5.030	1,870,084	0	0	0	0	0	10,183,877	08/04/2022
706108510		CARSON	CA		08/01/2011	5.730	7,519,584	0	0	0	0	0	41,127,583	07/22/2022
706108838		CARSON	CA		07/19/2012	3.790	9,591,556	0	0	0	0	0	47,432,520	07/22/2022
706110223		CARSON	CA		01/19/2017	3.430	4,863,626	0	(1,882)	0	0	0	12,708,495	10/21/2022
706110419		CARSON	CA		03/20/2018	3.650	6,483,249	0	0	0	0	0	15,271,811	11/11/2022
706110844		CARSON	CA		02/20/2020	3.710	18,411,931	0	0	0	0	0	32,229,133	11/29/2022
706110946		CARSON	CA		12/16/2019	3.280	21,284,100	0	0	0	0	0	51,737,934	11/11/2022
706111368		CARSON	CA		04/29/2022	3.230	82,611,643	0	83,263	0	0	0	121,870,246	04/29/2022
706111334		CERRITOS	CA		08/01/2022	4.980	10,933,117	0	0	0	0	0	27,256,465	08/01/2022
706108288		CHINO	CA		05/26/2010	6.110	22,218,137	0	0	0	0	0	131,611,578	07/22/2022
706109225		CHINO	CA		10/15/2013	5.190	9,207,595	0	0	0	0	0	35,950,985	07/22/2022
706109268		CHINO	CA		10/15/2013	4.220	8,891,405	0	0	0	0	0	42,058,659	10/21/2022
706109496		CHINO	CA		12/03/2014	4.750	5,401,878	0	0	0	0	0	9,371,993	08/04/2022
706109529		CHINO	CA		11/18/2014	4.010	26,251,666	0	(153,360)	0	0	0	67,357,352	10/21/2022
706109530		CHINO	CA		04/01/2015	4.180	9,272,473	0	0	0	0	0	23,936,949	10/21/2022
706109531		CHINO	CA		08/03/2015	4.390	2,552,167	0	0	0	0	0	6,122,529	10/21/2022
706109585		CHINO	CA		07/30/2015	5.040	1,424,818	0	0	0	0	0	2,248,421	11/11/2022
706109818		CHINO	CA		02/01/2022	3.410	2,422,932	0	2,967	0	0	0	7,856,749	08/04/2022
706109906		CHINO	CA		06/01/2022	3.900	157,869	0	8	0	0	0	511,457	11/11/2022
706109907		CHINO	CA		06/01/2022	3.900	430,551	0	21	0	0	0	1,869,867	08/04/2022
706109908		CHINO	CA		06/01/2022	3.900	566,030	0	27	0	0	0	2,588,202	10/21/2022
706109909		CHINO	CA		12/01/2021	3.900	4,151,421	0	(44,106)	0	0	0	12,708,982	08/04/2022
706109910		CHINO	CA		06/01/2022	3.900	574,067	0	28	0	0	0	2,963,542	08/04/2022
706109911		CHINO	CA		06/01/2022	3.900	315,737	0	15	0	0	0	2,251,175	12/09/2022
706109912		CHINO	CA		06/01/2022	3.900	2,525,820	0	44	0	0	0	7,551,386	08/04/2022
706109915		CHINO	CA		06/01/2022	3.860	2,113,204	0	392	0	0	0	8,891,418	08/04/2022
706110006		CHINO	CA		06/01/2022	4.040	9,751,233	0	0	0	0	0	26,396,266	08/04/2022
706110007		CHINO	CA		06/01/2022	4.040	6,351,721	0	0	0	0	0	17,435,483	08/04/2022
706110027		CHINO	CA		10/13/2016	4.210	13,874,916	0	0	0	0	0	24,072,305	08/04/2022
706110221		CHINO	CA		05/31/2017	3.620	14,411,412	0	0	0	0	0	25,003,120	08/04/2022
706110226		CHINO	CA		06/01/2017	3.670	2,601,072	0	0	0	0	0	7,411,708	10/21/2022
706110227		CHINO	CA		06/01/2017	3.670	2,506,977	0	0	0	0	0	6,643,972	10/21/2022
706110229		CHINO	CA		06/01/2017	3.670	7,850,265	0	0	0	0	0	21,557,820	10/21/2022
706110231		CHINO	CA		06/01/2017	3.550	1,613,156	0	0	0	0	0	3,723,248	10/21/2022
706110422		CHINO	CA		10/31/2017	3.700	3,242,145	0	0	0	0	0	5,870,215	11/29/2022
706110427		CHINO	CA		10/31/2017	3.700	3,165,191	0	0	0	0	0	5,726,004	11/29/2022
706110467		CHINO	CA		02/08/2018	3.800	4,184,028	0	0	0	0	0	11,261,698	11/11/2022
706110478		CHINO	CA		10/18/2018	4.130	47,854,967	0	(101,779)	0	0	0	73,937,141	11/29/2022
706111136		CHINO	CA		12/10/2020	3.140	27,611,967	0	0	0	0	0	59,953,906	11/29/2022
706111139		CHINO	CA		12/10/2020	3.140	26,685,263	0	0	0	0	0	58,077,986	11/29/2022
706110307		CHINO HILLS	CA		04/28/2017	3.840	10,138,894	0	0	0	0	0	19,815,926	08/04/2022
706110622		CHINO HILLS	CA		03/04/2019	4.180	40,422,206	0	0	0	0	0	78,698,363	10/21/2022
706105099		CITRUS HEIGHTS	CA		09/02/2003	4.930	1,453,504	0	0	0	0	0	5,879,370	07/22/2022
706107461		CITY OF INDUSTRY	CA		10/04/2007	6.030	8,855,022	0	0	0	0	0	55,917,382	08/04/2022
706108914		CITY OF INDUSTRY	CA		10/10/2012	4.150	3,753,997	0	0	0	0	0	46,615,131	10/21/2022
706109901		CITY OF INDUSTRY	CA		12/01/2021	3.900	17,614,916	0	(187,404)	0	0	0	36,920,616	08/04/2022
706110089		CITY OF INDUSTRY	CA		07/01/2016	3.790	2,778,981	0	0	0	0	0	7,517,439	08/04/2022
706110116		CITY OF INDUSTRY	CA		09/01/2022	3.700	4,508,300	0	10,391	0	0	0	9,280,687	11/29/2022
706110117		CITY OF INDUSTRY	CA		09/15/2016	3.700	5,077,150	0	5,661	0	0	0	15,852,011	08/04/2022
706110118		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,653,033	0	0	0	0	0	9,957,949	12/09/2022
706110465		CITY OF INDUSTRY	CA		02/08/2018	3.800	4,887,476	0	0	0	0	0	22,574,815	11/29/2022
706110833		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,527,873	0	0	0	0	0	5,232,852	11/11/2022

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706110834		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,308,014	0	0	0	0	0	4,750,920	11/11/2022
706110835		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,825,926	0	0	0	0	0	7,479,634	08/04/2022
706110836		CITY OF INDUSTRY	CA		09/16/2019	3.860	1,046,403	0	0	0	0	0	1,815,559	10/21/2022
706110837		CITY OF INDUSTRY	CA		09/16/2019	3.860	1,713,709	0	0	0	0	0	4,064,967	08/04/2022
706110838		CITY OF INDUSTRY	CA		09/16/2019	3.860	2,487,450	0	0	0	0	0	3,691,432	12/22/2022
706110839		CITY OF INDUSTRY	CA		09/16/2019	3.860	3,967,961	0	0	0	0	0	6,396,352	10/21/2022
706110840		CITY OF INDUSTRY	CA		09/16/2019	3.860	2,110,745	0	0	0	0	0	4,672,857	08/04/2022
706111024		CITY OF INDUSTRY	CA		05/21/2021	3.974	26,579,032	0	0	0	0	0	53,953,479	11/17/2022
706111025		CITY OF INDUSTRY	CA		05/21/2021	4.010	7,918,431	0	0	0	0	0	11,543,605	12/22/2022
706102048		COMPTON	CA		05/01/2018	7.420	272,608	0	(14,404)	0	0	0	17,580,361	07/22/2022
706103223		COMPTON	CA		10/22/1998	7.750	27,984	0	0	0	0	0	1,832,903	07/22/2022
706103639		COMPTON	CA		09/28/1999	7.820	185,850	0	0	0	0	0	10,974,614	07/22/2022
706108509		COMPTON	CA		05/05/2011	5.560	2,052,621	0	0	0	0	0	11,974,810	08/04/2022
706110537		CONCORD	CA		05/23/2018	3.960	13,260,000	0	0	0	0	0	25,016,723	07/22/2022
706111210		CONCORD	CA		04/30/2021	3.630	99,919,805	0	49,570	0	0	0	168,493,740	07/01/2022
706111223		CONCORD	CA		06/15/2021	3.670	27,085,133	0	34,576	0	0	0	39,658,563	12/09/2022
706109290		CORONA	CA		11/06/2013	4.430	6,981,242	0	0	0	0	0	37,640,468	10/21/2022
706109557		CORONA	CA		08/18/2014	4.780	40,057,455	0	0	0	0	0	105,650,634	10/21/2022
706110082		CORONA	CA		01/12/2017	3.970	2,978,518	0	0	0	0	0	8,358,289	08/04/2022
706110160		CORONA	CA		12/16/2016	4.200	20,656,744	0	0	0	0	0	39,498,613	10/21/2022
706110488		CORTE MADERA	CA		03/06/2018	3.560	57,021,000	0	0	0	0	0	105,669,426	11/17/2022
706111250		CORTE MADERA	CA		07/28/2021	3.360	47,180,638	0	(4,591)	0	0	0	66,748,617	12/07/2022
706109467		COSTA MESA	CA		01/07/2015	4.570	11,291,909	0	(51,240)	0	0	0	22,435,086	10/21/2022
706109783		COSTA MESA	CA		04/29/2015	3.750	44,640,000	0	0	0	0	0	114,684,330	08/04/2022
706110202		COSTA MESA	CA		01/26/2018	3.800	21,932,549	0	0	0	0	0	51,451,792	11/11/2022
706111186		COSTA MESA	CA		05/20/2021	2.900	166,985,086	0	88,009	0	0	0	773,208,695	09/23/2022
706111427		COSTA MESA	CA		07/21/2022	4.500	9,188,500	0	0	0	0	0	20,333,470	07/21/2022
706109676		CYPRESS	CA		11/25/2014	4.080	3,302,487	0	0	0	0	0	10,928,412	10/21/2022
706109805		CYPRESS	CA		05/01/2015	3.900	3,793,041	0	2,272	0	0	0	10,089,017	08/04/2022
706110435		DANA POINT	CA		11/01/2017	3.390	29,330,214	0	0	0	0	0	76,829,060	11/11/2022
706110037		DANVILLE	CA		03/31/2016	3.500	19,209,820	0	0	0	0	0	30,495,706	11/17/2022
706110203		DANVILLE	CA		05/22/2017	4.280	5,437,400	0	(18,076)	0	0	0	10,043,460	11/17/2022
706110898		DANVILLE	CA		11/05/2019	3.870	3,464,640	0	0	0	0	0	5,500,140	11/17/2022
706111145		EASTVALE	CA		01/28/2021	2.560	34,983,940	0	0	0	0	0	72,044,685	10/21/2022
706109725		EL CERRITO	CA		09/01/2022	3.620	2,922,628	0	9,575	0	0	0	4,308,685	07/22/2022
706110293		EL SEGUNDO	CA		06/05/2017	3.830	28,909,000	0	0	0	0	0	45,195,723	10/21/2022
706109392		FONTANA	CA		02/07/2014	4.600	2,535,426	0	0	0	0	0	7,643,862	10/21/2022
706110487		FONTANA	CA		03/27/2018	3.750	27,450,000	0	0	0	0	0	65,329,574	11/17/2022
706111153		FONTANA	CA		12/16/2020	2.610	40,101,001	0	0	0	0	0	55,154,637	11/17/2022
706110425		FREMONT	CA		09/29/2017	3.420	12,607,588	0	0	0	0	0	42,859,856	11/11/2022
706110544		FREMONT	CA		06/26/2018	3.940	15,835,500	0	0	0	0	0	30,457,147	11/29/2022
706110904		GARDEN GROVE	CA		12/10/2019	3.150	24,038,349	0	0	0	0	0	37,759,320	04/29/2022
706111374		GARDEN GROVE	CA		04/29/2022	3.530	29,391,244	0	0	0	0	0	46,167,625	04/29/2022
706109525		GLENDALE	CA		09/05/2014	4.060	54,610,469	0	0	0	0	0	140,619,688	11/14/2022
706110817		HUNTINGTON BEACH	CA		07/17/2019	3.410	50,416,000	0	0	0	0	0	92,255,455	10/21/2022
706111280		HUNTINGTON BEACH	CA		10/28/2021	2.600	40,711,500	0	0	0	0	0	56,721,453	11/17/2022
706108997		IRVINE	CA		01/10/2013	3.900	17,555,480	0	(25,617)	0	0	0	65,515,671	12/22/2022
706109762		IRVINE	CA		03/13/2015	3.650	96,543,851	0	(10,919)	0	0	0	156,253,657	11/17/2022
706109780		IRVINE	CA		03/31/2015	3.600	50,961,039	0	0	0	0	0	130,676,824	11/29/2022
706110251		IRVINE	CA		03/01/2017	4.020	27,924,876	0	0	0	0	0	70,206,717	11/17/2022
706110320		IRVINE	CA		05/24/2017	3.790	9,666,704	0	0	0	0	0	17,216,526	11/29/2022
706110376		IRVINE	CA		08/15/2017	3.520	14,614,326	0	(15,621)	0	0	0	21,792,280	11/29/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110523		IRVINE	CA		01/30/2019	4.250	35,803,764	0	0	0	0	0	57,073,920	10/21/2022
706110586		IRVINE	CA		11/01/2018	4.110	53,786,820	0	4,101	0	0	0	92,325,880	11/29/2022
706109285		IRWINDALE	CA		10/30/2013	4.550	4,217,851	0	(4,660)	0	0	0	24,230,913	08/04/2022
706110312		LA MIRADA	CA		03/31/2017	3.450	25,325,410	0	0	0	0	0	54,383,757	11/17/2022
706109709		LA PUENTE	CA		12/10/2014	4.110	10,222,728	0	(15,386)	0	0	0	20,086,772	10/21/2022
706109710		LA PUENTE	CA		12/10/2014	4.110	2,864,080	0	(4,311)	0	0	0	5,644,779	10/21/2022
706110050		LAGUNA NIGUEL	CA		05/11/2016	3.490	4,429,497	0	0	0	0	0	8,342,571	11/29/2022
706108842		LAKE FOREST	CA		07/03/2012	4.040	1,798,598	0	0	0	0	0	11,158,019	07/22/2022
706110797		LATHROP	CA		01/06/2020	3.600	10,871,530	0	0	0	0	0	20,596,481	10/21/2022
706110606		LIVERMORE	CA		10/01/2018	4.260	5,688,627	0	0	0	0	0	12,440,119	12/22/2022
706109500		LONG BEACH	CA		06/18/2014	3.990	15,921,984	0	0	0	0	0	69,602,858	10/21/2022
706109761		LONG BEACH	CA		10/01/2017	3.910	16,119,513	0	0	0	0	0	54,525,339	08/04/2022
706109838		LOS ANGELES	CA		06/01/2022	3.440	1,656,929	0	5,943	0	0	0	4,582,428	10/21/2022
706110129		LOS ANGELES	CA		10/05/2016	3.600	12,819,208	0	0	0	0	0	33,654,071	10/21/2022
706110205		LOS ANGELES	CA		10/04/2016	3.380	13,696,200	0	0	0	0	0	37,779,891	07/22/2022
706110206		LOS ANGELES	CA		10/04/2016	3.380	35,218,800	0	0	0	0	0	90,177,202	10/21/2022
706110437		LOS ANGELES	CA		01/02/2018	3.420	31,132,981	0	0	0	0	0	53,216,773	11/17/2022
706110581		LOS ANGELES	CA		08/13/2018	4.170	18,812,048	0	0	0	0	0	38,706,918	08/04/2022
706110853		LOS ANGELES	CA		10/03/2019	3.520	28,395,794	0	0	0	0	0	41,158,234	07/01/2022
706111052		LOS ANGELES	CA		08/10/2020	3.000	6,173,713	0	5,857	0	0	0	10,246,243	10/21/2022
706111176		LOS ANGELES	CA		03/10/2021	2.530	33,505,500	0	0	0	0	0	49,316,101	08/04/2022
706111093		MIRA LOMA	CA		08/31/2020	3.100	9,617,120	0	0	0	0	0	19,330,880	10/21/2022
706110380		MOUNTAIN VIEW	CA		09/19/2017	3.720	19,457,744	0	0	0	0	0	27,657,005	11/11/2022
706109874		NEWPORT BEACH	CA		09/21/2021	3.880	12,072,585	0	(229,713)	0	0	0	28,214,526	10/21/2022
706109875		NEWPORT BEACH	CA		09/21/2021	3.880	12,866,844	0	(212,685)	0	0	0	28,311,512	10/21/2022
706111126		NEWPORT BEACH	CA		11/18/2020	2.750	33,683,733	0	19,168	0	0	0	52,358,931	11/11/2022
706111193		NEWPORT BEACH	CA		09/21/2021	2.420	88,262,640	0	(107,089)	0	0	0	156,701,539	07/22/2022
706109112		NORTH HOLLYWOOD	CA		06/24/2013	3.300	3,614,362	0	0	0	0	0	6,979,681	12/26/2021
706109816		OAKLAND	CA		09/21/2021	3.340	22,285,316	0	(85,209)	0	0	0	50,806,139	10/21/2022
706109289		ONTARIO	CA		11/13/2013	4.550	2,549,513	0	(2,794)	0	0	0	14,204,115	08/04/2022
706109573		ONTARIO	CA		12/17/2014	4.010	5,616,773	0	0	0	0	0	27,944,064	12/22/2022
706111260		ONTARIO	CA		09/23/2021	2.690	46,431,500	0	0	0	0	0	84,366,330	10/21/2022
706110947		PACIFICA	CA		12/03/2019	3.150	9,022,500	0	0	0	0	0	12,953,233	08/04/2022
706110958		PALO ALTO	CA		12/06/2019	3.300	45,000,000	0	0	0	0	0	88,968,809	11/11/2022
706111299		PERRIS	CA		11/05/2021	2.800	4,150,512	0	0	0	0	0	5,910,282	12/09/2022
706111217		PICO RIVERA	CA		07/23/2021	2.920	5,809,074	0	12,619	0	0	0	9,713,250	10/21/2022
706109563		PINOLE	CA		08/07/2014	4.190	10,455,339	0	0	0	0	0	20,193,414	12/09/2022
706110081		PLEASANTON	CA		04/29/2016	3.790	9,663,021	0	5,682	0	0	0	16,968,972	11/17/2022
706108847		RANCHO CUCAMONGA	CA		12/06/2012	4.410	8,256,683	0	0	0	0	0	21,204,786	07/22/2022
706109063		RANCHO CUCAMONGA	CA		06/28/2013	3.670	34,933,934	0	9,590	0	0	0	136,138,412	07/22/2022
706110208		RANCHO CUCAMONGA	CA		08/01/2017	3.590	15,173,861	0	0	0	0	0	38,120,755	09/23/2022
706111057		RANCHO CUCAMONGA	CA		04/28/2020	3.200	72,584,697	0	0	0	0	0	125,620,835	08/04/2022
706109797		REDWOOD CITY	CA		05/13/2015	3.680	8,546,390	0	0	0	0	0	11,378,371	08/04/2022
706110843		REDWOOD CITY	CA		07/25/2019	3.300	46,221,480	0	0	0	0	0	77,917,673	12/22/2022
706111094		RIALTO	CA		08/31/2020	3.000	7,415,839	0	0	0	0	0	14,814,539	11/11/2022
706110137		RIVERSIDE	CA		08/01/2016	3.860	2,874,863	0	0	0	0	0	11,926,929	10/21/2022
706110268		ROCKLIN	CA		03/09/2017	3.980	6,266,899	0	0	0	0	0	9,398,547	12/22/2022
706109269		ROWLAND HEIGHTS	CA		09/20/2013	4.220	6,847,201	0	0	0	0	0	42,337,928	10/21/2022
706109286		ROWLAND HEIGHTS	CA		10/30/2013	4.550	3,225,416	0	(3,564)	0	0	0	15,743,406	07/01/2022
706109820		SACRAMENTO	CA		12/01/2021	3.540	13,037,594	0	58,316	0	0	0	14,625,190	11/14/2022
706111294		SACRAMENTO	CA		09/27/2021	3.400	92,000,000	0	0	0	0	0	143,893,284	11/29/2022
706108984		SAN DIEGO	CA		02/07/2013	4.020	6,442,500	0	(11,385)	0	0	0	15,484,471	07/22/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110103		SAN DIEGO	CA		10/11/2016	3.580	18,525,680	0	0	0	0	0	33,946,818	07/22/2022
706110104		SAN DIEGO	CA		10/11/2016	3.580	21,271,246	0	0	0	0	0	37,026,041	10/21/2022
706110324		SAN DIEGO	CA		05/30/2017	3.500	44,585,664	0	(580,282)	0	0	0	65,651,661	08/04/2022
706110515		SAN DIEGO	CA		04/30/2018	4.100	7,131,570	0	0	0	0	0	11,811,107	08/04/2022
706110670		SAN DIEGO	CA		01/22/2019	5.872	36,904,041	0	0	0	0	0	72,932,934	08/29/2022
706110764		SAN DIEGO	CA		07/10/2019	3.660	92,143,034	0	0	0	0	0	201,135,490	11/17/2022
706111407		SAN DIEGO	CA		08/03/2022	3.970	36,450,000	0	0	0	0	0	73,877,972	08/03/2022
706109011		SAN FRANCISCO	CA		02/22/2013	4.980	73,828,146	0	0	0	0	0	119,528,780	08/10/2022
706109099		SAN FRANCISCO	CA		04/08/2013	3.250	786,358	0	0	0	0	0	2,958,960	12/04/2022
706109568		SAN FRANCISCO	CA		10/14/2014	4.980	857,398	0	0	0	0	0	1,388,125	08/10/2022
706109781		SAN FRANCISCO	CA		06/01/2022	4.750	2,071,696	0	1,824	0	0	0	6,864,719	07/01/2022
706109844		SAN FRANCISCO	CA		07/29/2019	3.240	76,896,804	0	(109,748)	0	0	0	102,573,198	10/21/2022
706110258		SAN FRANCISCO	CA		12/23/2016	3.730	76,485,686	0	0	0	0	0	209,988,479	10/21/2022
706110423		SAN FRANCISCO	CA		11/03/2017	3.230	34,556,000	0	0	0	0	0	77,370,794	11/17/2022
706110424		SAN FRANCISCO	CA		10/23/2017	3.710	34,245,858	0	0	0	0	0	50,675,660	07/01/2022
706110432		SAN FRANCISCO	CA		10/24/2017	3.730	2,755,121	0	0	0	0	0	3,950,553	07/01/2022
706110519		SAN FRANCISCO	CA		05/07/2018	4.000	6,278,140	0	0	0	0	0	8,643,837	07/01/2022
706110536		SAN FRANCISCO	CA		05/22/2018	4.710	9,687,436	0	0	0	0	0	15,684,052	08/10/2022
706110539		SAN FRANCISCO	CA		07/27/2018	4.420	4,264,995	0	0	0	0	0	32,600,164	07/22/2022
706110571		SAN FRANCISCO	CA		08/17/2018	4.290	19,481,501	0	4,261	0	0	0	26,369,606	11/11/2022
706110572		SAN FRANCISCO	CA		08/17/2018	4.290	6,325,089	0	0	0	0	0	8,004,130	11/17/2022
706110573		SAN FRANCISCO	CA		08/17/2018	4.290	7,280,637	0	0	0	0	0	9,994,191	12/22/2022
706110574		SAN FRANCISCO	CA		08/17/2018	4.290	5,257,186	0	0	0	0	0	7,965,242	10/21/2022
706110575		SAN FRANCISCO	CA		08/17/2018	4.290	5,390,676	0	0	0	0	0	6,366,007	11/17/2022
706110577		SAN FRANCISCO	CA		08/17/2018	4.290	5,527,500	0	0	0	0	0	7,839,175	12/22/2022
706110593		SAN FRANCISCO	CA		09/26/2018	4.060	16,598,029	0	0	0	0	0	49,070,258	07/01/2022
706110597		SAN FRANCISCO	CA		10/11/2018	4.090	33,500,000	0	0	0	0	0	51,306,514	10/21/2022
706110598		SAN FRANCISCO	CA		10/09/2018	4.090	13,631,000	0	0	0	0	0	30,053,418	11/17/2022
706110629		SAN FRANCISCO	CA		11/30/2018	4.340	8,963,000	0	0	0	0	0	20,068,111	11/17/2022
706110641		SAN FRANCISCO	CA		12/18/2018	5.622	40,500,000	0	0	0	0	0	70,786,295	09/23/2022
706110766		SAN FRANCISCO	CA		06/05/2019	3.570	79,046,000	0	0	0	0	0	115,080,225	07/01/2022
706111388		SAN FRANCISCO	CA		06/21/2022	4.050	52,244,000	0	0	0	0	0	84,215,769	06/21/2022
706108824		SAN JOSE	CA		10/02/2012	3.930	3,532,201	0	0	0	0	0	22,719,155	07/22/2022
706110814		SAN JOSE	CA		09/21/2021	3.250	37,281,126	0	(344,125)	0	0	0	55,680,120	10/21/2022
706110863		SAN JOSE	CA		11/20/2019	3.100	45,698,597	0	0	0	0	0	63,830,319	07/22/2022
706109558		SAN MATEO	CA		08/26/2014	4.030	4,686,032	0	0	0	0	0	8,089,703	10/21/2022
706109837		SAN RAMON	CA		06/01/2022	4.210	8,909,783	0	12,093	0	0	0	21,281,064	11/29/2022
706111170		SANTA BARBARA	CA		06/01/2022	2.730	15,559,345	0	103,666	0	0	0	33,341,270	11/11/2022
706110481		SANTA CLARA	CA		03/06/2018	3.620	73,164,819	0	(91,378)	0	0	0	138,262,056	11/17/2022
706109955		SANTA CRUZ	CA		11/20/2015	4.240	3,123,646	0	0	0	0	0	7,576,187	07/22/2022
706108254		SANTA FE SPRINGS	CA		03/03/2010	6.300	8,344,391	0	0	0	0	0	60,401,119	10/21/2022
706109051		SANTA FE SPRINGS	CA		02/26/2013	3.110	3,543,535	0	0	0	0	0	31,606,662	07/22/2022
706109281		SANTA FE SPRINGS	CA		09/25/2013	4.550	866,208	0	(969)	0	0	0	5,424,376	07/22/2022
706109282		SANTA FE SPRINGS	CA		09/26/2013	4.550	2,660,498	0	(2,977)	0	0	0	15,774,491	07/22/2022
706109283		SANTA FE SPRINGS	CA		09/24/2013	4.550	3,087,415	0	(3,455)	0	0	0	20,261,086	07/22/2022
706109284		SANTA FE SPRINGS	CA		10/30/2013	4.550	5,011,800	0	(5,538)	0	0	0	26,647,370	10/21/2022
706109287		SANTA FE SPRINGS	CA		10/30/2013	4.550	2,108,925	0	(2,330)	0	0	0	10,652,818	07/22/2022
706110731		SANTA FE SPRINGS	CA		06/27/2019	3.800	54,385,000	0	0	0	0	0	94,402,864	11/11/2022
706111067		SANTA FE SPRINGS	CA		07/01/2020	3.150	4,566,807	0	10,819	0	0	0	16,331,660	10/21/2022
706109946		SANTA MARIA	CA		11/25/2015	4.270	23,128,765	0	0	0	0	0	44,879,933	08/04/2022
706110232		SANTA MARIA	CA		12/19/2016	3.430	16,766,078	0	0	0	0	0	28,462,819	10/21/2022
706110014		SANTA MONICA	CA		06/01/2016	3.990	5,912,808	0	0	0	0	0	12,987,928	11/11/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110826		SANTA MONICA	CA		08/15/2019	5.220	38,733,332	0	0	0	0	0	268,588,771	11/17/2022
706110444		STOCKTON	CA		11/16/2017	3.260	6,482,700	0	0	0	0	0	13,613,997	11/17/2022
706111282		STOCKTON	CA		08/26/2021	2.690	31,063,000	0	0	0	0	0	40,629,490	08/04/2022
706111092		SUNNYVALE	CA		02/01/2022	3.200	2,079,000	0	0	0	0	0	3,330,276	12/23/2022
706108728		THOUSAND OAKS	CA		05/17/2012	5.250	68,832,470	0	0	0	0	0	105,043,169	11/14/2022
706110112		THOUSAND OAKS	CA		09/21/2021	3.900	30,933,790	0	28,526	0	0	0	31,640,891	12/04/2022
706111236		TRACY	CA		06/17/2021	3.270	38,489,818	0	0	0	0	0	58,701,860	10/21/2022
706109018		TUSTIN	CA		05/21/2013	4.070	19,902,501	0	0	0	0	0	47,246,573	10/21/2022
706109992		TUSTIN	CA		02/10/2016	3.990	6,780,688	0	0	0	0	0	27,416,951	12/22/2022
706108825		UNION CITY	CA		08/15/2012	4.010	14,727,314	0	(11,898)	0	0	0	43,251,588	08/04/2022
706109046		UNION CITY	CA		02/22/2013	3.570	14,627,901	0	(3,159)	0	0	0	30,063,529	12/22/2022
706109571		UPLAND	CA		03/26/2015	4.500	9,127,067	0	0	0	0	0	23,280,362	07/22/2022
706110449		VACAVILLE	CA		11/16/2017	3.570	68,419,617	0	(510,360)	0	0	0	126,360,805	11/17/2022
706104963		WALNUT	CA		06/12/2003	5.950	739,550	0	0	0	0	0	77,152,848	10/21/2022
706105151		WALNUT	CA		02/02/2004	6.180	871,619	0	0	0	0	0	23,122,236	08/04/2022
706105855		WALNUT	CA		10/06/2005	5.630	2,180,240	0	0	0	0	0	30,182,177	08/04/2022
706105856		WALNUT	CA		02/01/2022	5.760	1,143,659	0	(29,736)	0	0	0	15,611,355	08/04/2022
706105909		WALNUT	CA		05/03/2006	6.350	1,914,804	0	0	0	0	0	15,405,080	10/21/2022
706106322		WALNUT	CA		07/12/2007	6.400	3,534,673	0	0	0	0	0	28,535,463	10/21/2022
706106598		WALNUT	CA		11/30/2006	6.120	6,949,374	0	(5,682)	0	0	0	32,201,290	11/29/2022
706107956		WALNUT	CA		04/01/2009	6.910	4,018,878	0	0	0	0	0	16,460,135	10/21/2022
706109899		WALNUT	CA		12/01/2021	3.920	1,587,111	0	(17,114)	0	0	0	10,814,397	12/09/2022
706109900		WALNUT	CA		12/01/2021	3.900	1,629,149	0	(17,308)	0	0	0	4,144,696	10/21/2022
706110666		WALNUT	CA		01/15/2019	4.660	5,411,103	0	0	0	0	0	11,774,241	11/11/2022
706110832		YOUNTVILLE	CA		02/13/2020	4.120	3,842,487	0	0	0	0	0	10,404,875	08/29/2022
751000192		BRAMPTON	CAN		07/26/2017	3.300	14,888,551	0	0	0	0	(1,068,083)	39,767,874	12/09/2022
751000117		MISSISSAUGA	CAN		11/30/2015	3.660	50,079,025	0	0	0	0	(3,631,281)	119,326,480	12/09/2022
751000260		VANCOUVER	CAN		11/15/2018	4.380	6,710,370	0	0	0	0	(494,945)	12,275,072	12/09/2022
706110100		AURORA	CO		07/15/2016	3.760	7,242,995	0	0	0	0	0	13,506,234	10/21/2022
706110173		AURORA	CO		08/31/2016	3.630	47,501,450	0	0	0	0	0	82,684,618	10/21/2022
706110297		AURORA	CO		04/06/2017	4.160	6,995,731	0	2,561	0	0	0	8,315,916	12/04/2022
706110341		AURORA	CO		01/12/2018	4.320	15,757,758	0	0	0	0	0	29,351,616	11/29/2022
706111048		AURORA	CO		05/28/2020	2.950	20,983,144	0	0	0	0	0	33,683,194	10/21/2022
706109045		BROOMFIELD	CO		02/22/2013	4.500	12,435,721	0	(9,380)	0	0	0	18,127,139	08/29/2022
706109237		CENTENNIAL	CO		08/20/2013	3.600	23,912,730	0	(19,131)	0	0	0	60,188,861	07/22/2022
706108664		DENVER	CO		11/22/2011	4.450	7,836,781	0	0	0	0	0	25,831,501	07/22/2022
706109854		DENVER	CO		12/01/2015	4.440	4,749,236	0	0	0	0	0	5,846,970	10/21/2022
706110059		DENVER	CO		05/06/2016	3.850	57,025,000	0	0	0	0	0	131,027,636	11/14/2022
706110311		DENVER	CO		05/10/2017	4.070	18,106,000	0	0	0	0	0	27,972,791	11/11/2022
706110526		DENVER	CO		05/18/2018	3.850	5,909,300	0	0	0	0	0	13,345,336	12/03/2022
706110579		DENVER	CO		09/21/2021	4.090	68,696,067	0	(780,126)	0	0	0	107,758,230	11/11/2022
706110705		DENVER	CO		02/25/2019	4.110	38,250,000	0	0	0	0	0	58,128,607	10/21/2022
706110801		DENVER	CO		08/14/2019	4.590	7,801,076	0	0	0	0	0	12,189,068	08/29/2022
706111248		DENVER	CO		06/01/2022	2.450	2,336,345	0	19,931	0	0	0	4,262,795	10/21/2022
706110085		HIGHLANDS RANCH	CO		06/09/2016	3.720	5,576,859	0	0	0	0	0	11,304,680	11/29/2022
706111318		BRANFORD	CT		12/20/2021	3.210	57,320,000	0	0	0	0	0	83,397,806	11/29/2022
706108713		FARMINGTON	CT		06/11/2012	5.500	50,702,907	0	0	0	0	0	124,764,837	11/14/2022
706110828		GREENWICH	CT		11/21/2019	3.700	86,732,000	0	0	0	0	0	149,804,400	07/22/2022
706110516		HARTFORD	CT		11/01/2022	4.300	5,567,650	0	44,161	0	0	0	8,700,000	06/29/2022
706109690		STAMFORD	CT		10/23/2014	3.590	19,162,167	0	0	0	0	0	26,296,310	10/21/2022
706108423		WASHINGTON	DC		12/16/2010	4.690	8,399,349	0	(28,620)	0	0	0	26,039,831	08/04/2022
706108650		WASHINGTON	DC		05/24/2012	5.030	17,672,392	0	0	0	0	0	33,993,812	10/21/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108675		WASHINGTON	DC		12/15/2011	4.370	14,194,259	0	0	0	0	0	76,789,195	10/21/2022
706108981		WASHINGTON	DC		11/16/2012	3.830	11,754,785	0	(5,100)	0	0	0	87,679,883	10/21/2022
706109111		WASHINGTON	DC		11/03/2014	4.700	53,797,994	0	0	0	0	0	118,194,259	08/29/2022
706109171		WASHINGTON	DC		06/28/2013	3.400	9,853,158	0	890	0	0	0	41,463,983	11/17/2022
706109446		WASHINGTON	DC		04/23/2014	4.250	36,211,587	0	0	0	0	0	60,714,922	11/11/2022
706109609		WASHINGTON	DC		10/07/2014	3.650	20,368,000	0	0	0	0	0	28,671,765	12/09/2022
706109704		WASHINGTON	DC		12/17/2014	3.610	17,919,131	0	0	0	0	0	28,575,030	07/01/2022
706109712		WASHINGTON	DC		06/01/2015	3.770	2,473,598	0	0	0	0	0	5,745,222	11/17/2022
706109754		WASHINGTON	DC		01/30/2015	4.030	4,010,459	0	0	0	0	0	12,217,651	10/21/2022
706109892		WASHINGTON	DC		09/17/2015	4.970	450,061	0	0	0	0	0	1,045,322	11/17/2022
706109924		WASHINGTON	DC		10/15/2015	3.740	30,723,041	0	0	0	0	0	83,399,830	10/21/2022
706110196		WASHINGTON	DC		09/21/2016	3.310	57,632,852	0	0	0	0	0	102,749,066	07/22/2022
706110240		WASHINGTON	DC		12/21/2016	3.470	26,147,333	0	0	0	0	0	33,070,350	11/17/2022
706110243		WASHINGTON	DC		05/01/2017	3.760	5,235,798	0	0	0	0	0	14,587,885	10/21/2022
706110244		WASHINGTON	DC		04/03/2017	3.760	1,271,551	0	0	0	0	0	11,169,448	10/21/2022
706110263		WASHINGTON	DC		04/18/2017	3.920	18,814,000	0	0	0	0	0	31,696,412	07/01/2022
706110448		WASHINGTON	DC		11/30/2017	3.630	13,600,167	0	0	0	0	0	23,715,397	12/09/2022
706110671		WASHINGTON	DC		01/22/2019	5.872	44,871,959	0	0	0	0	0	58,924,433	08/29/2022
706110755		WASHINGTON	DC		08/15/2019	3.500	23,293,000	0	0	0	0	0	33,640,569	11/17/2022
706110762		WASHINGTON	DC		08/01/2019	3.750	1,070,000	0	0	0	0	0	1,351,264	11/11/2022
706110793		WASHINGTON	DC		11/01/2019	3.450	1,020,000	0	0	0	0	0	1,587,791	10/21/2022
706111083		WASHINGTON	DC		10/05/2020	3.750	52,912,449	0	(208,707)	0	0	0	90,162,384	10/21/2022
706111212		WASHINGTON	DC		05/14/2021	2.740	7,629,974	0	0	0	0	0	14,274,362	11/17/2022
750000225		CASSEL	DEU		12/29/2017	1.840	21,551,909	0	0	0	0	(1,412,561)	104,646,323	12/23/2022
750000372		MUNICH	DEU		07/20/2021	0.760	24,637,466	0	0	0	0	(1,614,796)	37,347,978	12/23/2022
754000320		VIRUM	DNK		12/19/2019	1.660	40,175,054	0	0	0	0	(2,626,636)	66,883,851	12/23/2022
750000432		GUADALAJARA	ESP		02/09/2022	3.493	18,933,493	0	(15,952)	0	0	(1,361,229)	26,034,411	02/09/2022
750000322		HELSINKI	FIN		12/19/2019	1.940	24,840,063	0	0	0	0	(1,628,074)	46,458,394	12/23/2022
706110558		CASSELBERRY	FL		09/01/2022	4.000	18,939,838	0	63,444	0	0	0	32,861,437	10/21/2022
706111277		CLEARWATER	FL		09/15/2021	7.148	9,508,174	0	0	0	0	0	13,764,518	09/15/2021
706110149		DAVENPORT	FL		07/20/2016	3.490	4,412,460	0	0	0	0	0	8,171,114	11/11/2022
706110150		DAVENPORT	FL		07/20/2016	3.490	3,435,869	0	0	0	0	0	7,118,382	11/11/2022
706110648		DAVENPORT	FL		11/08/2018	4.580	222,358,677	0	(1,631,623)	0	0	0	357,852,566	09/23/2022
706110880		DAVENPORT	FL		11/19/2019	3.700	101,347,766	0	0	0	0	0	164,014,286	08/29/2022
706109751		FORT LAUDERDALE	FL		04/01/2015	3.620	11,712,126	0	0	0	0	0	21,576,357	11/17/2022
706110004		FORT LAUDERDALE	FL		01/05/2016	3.980	9,577,769	0	0	0	0	0	19,927,267	10/21/2022
706111263		FORT MYERS	FL		09/16/2021	3.190	25,989,743	0	0	0	0	0	39,823,217	12/22/2022
706111264		FORT MYERS	FL		03/02/2022	3.190	10,210,257	0	0	0	0	0	16,829,006	12/22/2022
706110151		GROVELAND	FL		07/20/2016	3.490	1,833,650	0	0	0	0	0	3,318,678	11/11/2022
706109614		JACKSONVILLE	FL		11/04/2014	4.010	3,250,180	0	0	0	0	0	8,017,108	10/21/2022
706111158		JACKSONVILLE	FL		12/22/2020	3.070	6,775,000	0	0	0	0	0	10,997,804	10/21/2022
706111411		JACKSONVILLE	FL		04/21/2022	7.031	24,000,000	0	0	0	0	0	33,628,240	12/07/2022
706111405		LAND O' LAKES	FL		04/26/2022	6.481	26,019,244	0	0	0	0	0	40,635,443	04/26/2022
706110722		MEDLEY	FL		04/03/2019	4.090	98,311,400	0	0	0	0	0	368,340,776	12/09/2022
706109918		MIAMI	FL		09/28/2015	4.060	3,121,839	0	0	0	0	0	4,782,350	10/21/2022
706110000		MIAMI	FL		03/11/2016	3.450	3,121,000	0	0	0	0	0	6,863,680	11/11/2022
706111284		MIAMI	FL		09/29/2021	2.150	17,438,049	0	0	0	0	0	26,392,676	07/22/2022
706109592		NEPTUNE BEACH	FL		09/30/2014	3.410	2,846,962	0	0	0	0	0	10,350,596	07/22/2022
706110561		ORLANDO	FL		06/15/2018	3.940	18,117,942	0	(428,740)	0	0	0	31,018,344	11/29/2022
706111376		PALM BAY	FL		03/16/2022	6.131	24,100,000	0	0	0	0	0	34,952,309	12/07/2022
706109213		PALM HARBOR	FL		09/04/2013	3.990	9,444,758	0	(8,808)	0	0	0	20,744,672	10/21/2022
706110194		ST PETERSBURG	FL		10/27/2016	3.650	11,971,145	0	2,537	0	0	0	37,075,282	10/21/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706111421		TAMPA	FL		07/21/2022	5.470	43,145,000	0	0	0	0	0	70,546,669	07/21/2022
706111283		WEST PALM BEACH	FL		09/29/2021	2.150	14,337,951	0	0	0	0	0	22,192,818	07/22/2022
706110816		WINTER GARDEN	FL		07/12/2019	3.250	13,774,745	0	2,235	0	0	0	21,587,784	10/21/2022
750000224		GONDREVILLE	FRA		12/29/2017	1.840	11,323,859	0	19,810	0	0	(742,192)	47,079,218	12/23/2022
706110252		ALPHARETTA	GA		12/21/2016	4.060	3,643,009	0	0	0	0	0	6,260,188	08/04/2022
706108884		ATLANTA	GA		05/14/2013	4.230	6,268,609	0	0	0	0	0	16,256,459	11/11/2022
706109299		ATLANTA	GA		01/02/2014	4.490	8,700,099	0	0	0	0	0	21,855,805	07/22/2022
706110334		ATLANTA	GA		05/02/2017	3.660	32,509,724	0	0	0	0	0	58,484,653	10/21/2022
706110439		ATLANTA	GA		02/01/2018	3.630	7,500,000	0	0	0	0	0	11,091,003	10/21/2022
706110559		ATLANTA	GA		06/15/2018	3.940	18,813,496	0	(445,199)	0	0	0	29,572,365	11/29/2022
706110585		ATLANTA	GA		08/23/2018	3.930	18,236,254	0	0	0	0	0	37,301,219	10/21/2022
706110852		ATLANTA	GA		07/30/2019	3.340	26,775,000	0	0	0	0	0	43,683,761	10/21/2022
706111098		ATLANTA	GA		07/10/2020	2.800	12,750,000	0	0	0	0	0	19,781,264	10/21/2022
706111420		ATLANTA	GA		06/01/2022	6.734	23,033,940	0	0	0	0	0	31,840,340	12/07/2022
706110357		AUSTELL	GA		06/14/2017	3.590	8,191,000	0	0	0	0	0	22,192,892	11/11/2022
706110859		DECATUR	GA		09/16/2019	3.810	12,154,705	0	0	0	0	0	18,404,354	11/29/2022
706111148		DULUTH	GA		01/04/2021	2.110	27,105,022	0	(12,527)	0	0	0	41,814,835	09/23/2022
706110566		FAIRBURN	GA		06/01/2022	3.910	15,074,169	0	22,898	0	0	0	26,968,930	11/11/2022
706111307		JEFFERSON	GA		10/01/2021	7.137	13,000,000	0	0	0	0	0	19,224,381	10/01/2021
706111189		LAWRENCEVILLE	GA		04/07/2021	6.522	9,715,500	0	0	0	0	0	14,884,486	10/21/2022
706111377		MACON	GA		02/28/2022	6.431	12,150,000	0	0	0	0	0	16,849,320	12/07/2022
706111123		PENDERGRASS	GA		12/17/2020	2.980	120,787,420	0	10,752	0	0	0	179,416,347	10/21/2022
706111131		PORT WENTWORTH	GA		11/18/2020	2.810	15,422,446	0	9,451	0	0	0	32,653,655	09/23/2022
706111251		SMYRNA	GA		06/29/2021	2.800	2,121,500	0	0	0	0	0	3,444,122	11/29/2022
706111220		UNION CITY	GA		12/30/2021	3.180	26,914,871	0	50,157	0	0	0	38,329,823	12/09/2022
706111289		UNION CITY	GA		06/01/2022	2.300	11,277,807	0	124,372	0	0	0	17,463,197	11/29/2022
749000360		BANBURY	GBR		11/24/2020	2.160	52,743,469	0	(66,333)	0	0	(6,525,721)	76,545,229	12/23/2022
749000387		BANBURY	GBR		05/28/2021	2.210	58,123,006	0	(108,002)	0	0	(7,501,518)	87,961,578	12/23/2022
749000368		BIRMINGHAM	GBR		03/03/2021	4.104	22,904,792	0	0	0	0	(2,885,711)	28,151,679	01/07/2022
749000367		BURTON UPON TRENT	GBR		03/03/2021	2.310	77,545,538	0	0	0	0	(9,769,745)	95,309,430	01/07/2022
749000227		CARLISLE	GBR		08/16/2018	4.285	55,808,112	0	0	0	0	(7,619,331)	199,798,406	12/23/2022
749000295		CRAWLEY	GBR		10/31/2019	5.654	3,345,265	0	0	0	0	(421,461)	5,708,517	12/23/2022
749000223		ENFIELD	GBR		12/29/2017	2.470	12,943,730	0	13,048	0	0	(1,630,744)	52,904,541	12/23/2022
749000088		LONDON	GBR		05/06/2015	3.128	107,005,172	0	0	0	0	(13,668,268)	192,062,138	12/09/2022
749000099		LONDON	GBR		07/29/2015	3.410	39,619,215	0	0	0	0	(4,991,514)	66,396,117	12/23/2022
749000102		LONDON	GBR		08/27/2015	3.900	67,453,845	0	0	0	0	(8,409,745)	150,356,760	12/23/2022
749000147		LONDON	GBR		06/22/2016	3.100	7,000,472	0	6,149	0	0	(866,799)	10,563,009	12/23/2022
749000148		LONDON	GBR		10/28/2016	2.850	64,744,890	0	0	0	0	(8,248,516)	81,163,334	12/23/2022
749000232		LONDON	GBR		03/28/2018	3.140	43,184,110	0	15,875	0	0	(5,440,645)	62,725,653	12/23/2022
749000233		LONDON	GBR		06/01/2018	2.600	21,543,055	0	36,780	0	0	(2,743,555)	18,022,506	12/23/2022
749000285		LONDON	GBR		06/25/2019	5.654	11,114,796	0	0	0	0	(1,400,322)	18,966,884	12/23/2022
749000332		LONDON	GBR		12/31/2019	3.170	25,603,194	0	23,059	0	0	(3,294,513)	76,790,673	12/23/2022
749000333		LONDON	GBR		12/19/2019	5.654	3,428,265	0	0	0	0	(431,918)	5,850,152	12/23/2022
749000342		LONDON	GBR		01/24/2020	5.654	3,536,526	0	0	0	0	(445,557)	6,034,929	12/23/2022
749000346		LONDON	GBR		03/05/2020	3.000	6,477,617	0	(1,130)	0	0	(816,097)	9,408,905	12/23/2022
749000348		LONDON	GBR		03/06/2020	4.804	12,569,705	0	0	0	0	(1,591,444)	19,100,044	12/23/2022
749000424		LONDON	GBR		10/08/2021	3.400	29,246,438	0	433	0	0	(3,684,677)	42,480,993	12/23/2022
749000231		MANCHESTER	GBR		03/13/2018	5.804	6,956,850	0	0	0	0	(876,474)	10,249,610	12/09/2022
749000423		MILTON KEYNES	GBR		03/15/2022	3.030	4,393,726	0	8,193	0	0	(581,911)	11,926,531	01/07/2022
749000177		NORTH WARWICKSHIRE	GBR		03/02/2017	2.540	11,583,927	0	9,000	0	0	(1,459,427)	29,605,108	12/23/2022
749000185		LONDON	GBR		04/05/2017	2.820	25,785,032	0	0	0	0	(3,248,584)	65,941,299	09/30/2022
749000190		LONDON	GBR		09/15/2017	2.820	7,735,510	0	0	0	0	(974,575)	19,782,357	09/30/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
749000455		WC1	GBR		08/31/2022	4.720	96,152,078	0	0	0	0	1,990,346	245,894,619	09/30/2022
749000450		WEDNESBURY	GBR		06/21/2022	4.560	57,739,200	0	0	0	0	(993,600)	81,474,145	06/21/2022
706110804		HONOLULU	HI		06/24/2019	3.560	39,387,750	0	0	0	0	0	59,824,401	10/21/2022
706110455		BOISE	ID		01/02/2018	3.640	4,590,000	0	0	0	0	0	11,843,652	11/17/2022
706110733		BOISE	ID		09/21/2021	3.550	850,181	0	(16,767)	0	0	0	3,294,781	11/11/2022
706110442		AURORA	IL		10/12/2017	3.440	53,561,891	0	(126,541)	0	0	0	90,349,833	11/17/2022
706110387		BOLINGBROOK	IL		06/30/2017	3.570	35,307,150	0	0	0	0	0	71,669,846	08/04/2022
706110627		BOLINGBROOK	IL		09/28/2018	4.480	84,781,206	0	(637,139)	0	0	0	119,969,207	11/11/2022
706110642		BOLINGBROOK	IL		09/28/2018	4.410	16,884,870	0	(154,643)	0	0	0	24,150,759	11/11/2022
706110381		BUFFALO GROVE	IL		08/10/2017	3.630	6,171,000	0	0	0	0	0	10,135,811	11/29/2022
706110521		CAROL STREAM	IL		04/12/2018	3.960	31,957,500	0	0	0	0	0	58,287,805	11/29/2022
706109009		CHICAGO	IL		12/19/2012	3.380	5,605,900	0	0	0	0	0	11,954,462	12/03/2022
706109044		CHICAGO	IL		02/22/2013	4.500	17,495,279	0	(13,164)	0	0	0	16,246,012	08/29/2022
706109055		CHICAGO	IL		02/14/2013	3.650	110,794,738	0	21,921	0	0	0	189,910,466	10/21/2022
706109705		CHICAGO	IL		01/14/2015	3.990	20,792,593	0	0	0	0	0	26,388,744	10/21/2022
706109841		CHICAGO	IL		10/01/2015	3.740	29,019,639	0	0	0	0	0	42,301,249	07/22/2022
706110111		CHICAGO	IL		08/24/2016	4.060	18,663,900	0	0	0	0	0	29,510,089	08/29/2022
706111020		CHICAGO	IL		12/19/2019	3.470	10,313,350	0	0	0	0	0	13,809,357	10/21/2022
706110332		DES PLAINES	IL		05/23/2017	4.120	4,586,893	0	0	0	0	0	5,303,205	11/11/2022
706110346		DES PLAINES	IL		05/23/2017	4.120	5,254,469	0	0	0	0	0	9,475,342	11/11/2022
706110347		ITASCA	IL		05/23/2017	4.120	1,433,530	0	0	0	0	0	2,318,764	11/11/2022
706110348		ITASCA	IL		05/23/2017	4.120	2,488,705	0	0	0	0	0	4,749,247	11/11/2022
706110296		LOMBARD	IL		04/06/2017	4.160	8,468,741	0	3,327	0	0	0	5,370,810	12/04/2022
706110333		MUNDELEIN	IL		05/23/2017	4.120	1,107,968	0	0	0	0	0	2,232,064	08/04/2022
706110349		NAPERVILLE	IL		05/23/2017	4.120	1,817,923	0	0	0	0	0	2,741,880	11/11/2022
706109218		PEORIA	IL		06/01/2022	3.850	2,243,603	0	746	0	0	0	9,128,224	11/11/2022
706111433		ROMEOVILLE	IL		10/06/2022	4.480	35,092,526	0	0	0	0	0	56,162,371	10/06/2022
706108691		SCHAUMBURG	IL		02/17/2012	4.500	37,689,921	0	(30,661)	0	0	0	87,419,403	11/14/2022
706111413		TINLEY PARK	IL		06/23/2022	4.360	76,250,000	0	0	0	0	0	118,453,129	06/23/2022
706111445		WARRENVILLE	IL		07/15/2022	4.540	127,341,000	0	0	0	0	0	203,082,455	07/15/2022
706111192		WOOD DALE	IL		04/29/2021	2.890	9,042,500	0	0	0	0	0	13,827,178	10/21/2022
706109221		ELKHART	IN		06/01/2022	3.850	540,244	0	180	0	0	0	3,400,236	11/11/2022
706110698		ELKHART	IN		03/15/2019	4.300	5,001,970	0	0	0	0	0	10,801,453	10/21/2022
706110696		MISHAWAKA	IN		03/15/2019	4.300	11,375,448	0	0	0	0	0	22,019,338	10/21/2022
750000222		DUBLIN	IRL		01/30/2018	2.300	9,765,337	0	0	0	0	(640,043)	16,128,119	12/23/2022
750000299		DUBLIN	IRL		01/09/2020	1.070	3,476,140	0	0	0	0	(217,504)	7,641,223	12/23/2022
750000300		DUBLIN	IRL		01/30/2020	0.990	3,745,834	0	0	0	0	(227,009)	8,234,070	12/23/2022
750000345		DUBLIN	IRL		02/27/2020	1.250	69,628,836	0	(90,768)	0	0	(4,347,909)	99,499,158	12/23/2022
750000215		DUN LAOGHAIRE	IRL		07/05/2018	1.830	1,290,871	0	5,243	0	0	(84,607)	3,773,251	12/23/2022
750000216		DUN LAOGHAIRE	IRL		10/15/2018	2.420	7,975,122	0	0	0	0	(522,708)	11,583,837	12/23/2022
750000247		DUN LAOGHAIRE	IRL		11/21/2018	2.300	7,873,541	0	0	0	0	(516,050)	11,436,278	12/23/2022
706109126		LAWRENCE	KS		06/24/2013	3.350	3,962,131	0	9,123	0	0	0	16,010,847	07/22/2022
706108620		OVERLAND PARK	KS		10/24/2011	4.000	5,429,878	0	0	0	0	0	38,476,087	10/21/2022
706111140		OVERLAND PARK	KS		12/22/2020	2.640	29,559,972	0	9,562	0	0	0	54,715,410	11/29/2022
706107159		ALEXANDRIA	KY		04/26/2007	5.690	715,006	0	0	0	0	0	6,125,256	11/29/2022
706110953		ERLANGER	KY		11/08/2019	3.200	148,021,810	0	0	0	0	0	234,538,982	09/23/2022
706109448		WALTON	KY		04/25/2014	4.290	4,823,481	0	(1,231)	0	0	0	15,519,040	10/21/2022
706108687		NEW ORLEANS	LA		11/01/2022	5.500	2,460,965	0	4,584	0	0	0	3,550,701	10/07/2022
706109603		BILLERICA	MA		10/06/2014	3.560	18,000,000	0	0	0	0	0	58,977,037	07/22/2022
706107434		BOSTON	MA		08/16/2007	6.090	2,316,615	0	0	0	0	0	38,033,116	11/29/2022
706109263		BOSTON	MA		12/16/2013	4.650	8,575,320	0	(5,327)	0	0	0	16,308,406	07/22/2022
706109608		BOSTON	MA		09/25/2014	3.770	83,648,700	0	0	0	0	0	133,422,862	11/17/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109673		BOSTON	MA		11/18/2014	3.720	19,000,000	0	0	0	0	0	36,381,902	10/21/2022
706110032		BOSTON	MA		04/06/2017	4.100	34,916,252	0	0	0	0	0	65,985,428	08/29/2022
706111201		BOSTON	MA		04/28/2021	3.170	1,506,038	0	0	0	0	0	2,875,266	07/22/2022
706111045		HINGHAM	MA		06/01/2022	3.700	212,537	0	0	0	0	0	251,329	07/01/2022
706110614		IPSWICH	MA		09/27/2018	4.270	26,520,000	0	0	0	0	0	40,863,911	12/09/2022
706111044		MARSHFIELD	MA		06/01/2022	3.700	449,246	0	0	0	0	0	700,211	07/01/2022
706110498		MEDFORD	MA		05/30/2018	5.531	123,000,000	0	0	0	0	0	181,816,829	10/21/2022
706109262		NORWOOD	MA		12/12/2013	4.670	30,388,041	0	(5,119)	0	0	0	57,218,823	10/21/2022
706111200		NORWOOD	MA		04/28/2021	3.320	6,692,008	0	0	0	0	0	12,614,239	10/21/2022
706109116		PEABODY	MA		06/18/2013	3.300	41,792,048	0	21,595	0	0	0	48,427,089	11/14/2022
706110383		QUINCY	MA		08/17/2017	3.570	4,102,500	0	0	0	0	0	5,705,485	11/11/2022
706111046		WEYMOUTH	MA		06/01/2022	3.700	248,939	0	0	0	0	0	352,417	07/01/2022
706108320		BETHESDA	MD		02/01/2022	5.800	15,582,267	0	0	0	0	0	23,070,525	12/22/2022
706108461		BETHESDA	MD		01/31/2011	4.820	33,723,278	0	(37,290)	0	0	0	75,070,274	12/09/2022
706109402		BETHESDA	MD		04/03/2014	4.910	14,192,399	0	0	0	0	0	31,520,536	10/21/2022
706110245		CAPITOL HEIGHTS	MD		04/03/2017	3.760	797,836	0	0	0	0	0	4,296,282	10/21/2022
706110450		ELLICOTT CITY	MD		12/13/2017	3.980	3,048,490	0	0	0	0	0	7,967,294	11/11/2022
706108633		GAITHERSBURG	MD		10/06/2011	4.530	29,658,139	0	0	0	0	0	58,234,572	11/11/2022
706110560		GERMANTOWN	MD		06/15/2018	3.780	18,216,798	0	(404,936)	0	0	0	27,021,286	11/29/2022
706110479		NORTH EAST	MD		03/23/2018	3.730	86,700,000	0	0	0	0	0	221,537,851	12/22/2022
706110966		NOTTINGHAM	MD		12/06/2019	3.280	58,004,500	0	0	0	0	0	82,321,587	12/22/2022
706110969		NOTTINGHAM	MD		12/06/2019	5.622	59,740,800	0	0	0	0	0	84,785,874	12/22/2022
706108686		SILVER SPRING	MD		01/31/2012	4.300	23,470,959	0	0	0	0	0	47,640,203	10/21/2022
706108748		SILVER SPRING	MD		06/06/2012	3.990	6,933,918	0	0	0	0	0	42,773,565	07/22/2022
706108980		SILVER SPRING	MD		12/12/2012	3.650	11,335,932	0	(42)	0	0	0	26,451,905	10/21/2022
706109157		SILVER SPRING	MD		07/19/2013	3.470	10,437,017	0	19,706	0	0	0	22,540,433	10/21/2022
706109528		SILVER SPRING	MD		08/13/2014	4.410	10,161,845	0	0	0	0	0	20,626,044	10/21/2022
706109532		SILVER SPRING	MD		08/13/2014	4.470	1,482,235	0	0	0	0	0	3,170,297	10/21/2022
706109840		SILVER SPRING	MD		05/01/2019	4.270	4,623,648	0	(19,398)	0	0	0	6,312,133	10/21/2022
706109860		SILVER SPRING	MD		05/01/2019	5.070	322,796	0	(3,655)	0	0	0	709,694	10/21/2022
706109861		SILVER SPRING	MD		05/01/2019	5.480	579,520	0	(7,818)	0	0	0	1,143,607	10/21/2022
706109159		TOWSON	MD		07/12/2013	3.820	27,871,618	0	0	0	0	0	57,764,345	11/14/2022
706109963		GUADALAJARA	MEX		01/26/2016	4.670	39,672,475	0	(341,240)	0	0	0	75,644,615	11/29/2022
706110133		GUADALAJARA	MEX		11/17/2016	4.380	42,900,000	0	0	0	0	0	58,554,763	12/09/2022
706111023		GUADALAJARA	MEX		03/12/2020	3.980	25,426,000	0	0	0	0	0	53,710,151	12/09/2022
706111272		GUADALAJARA	MEX		09/03/2021	3.090	24,665,730	0	0	0	0	0	56,693,681	12/09/2022
706111213		TIJUANA	MEX		08/06/2021	4.020	57,836,447	0	35,284	0	0	0	89,800,386	12/09/2022
706110600		AUBURN HILLS	MI		09/06/2018	4.340	9,590,500	0	0	0	0	0	31,365,168	09/23/2022
706109220		BATTLE CREEK	MI		06/01/2022	3.850	619,692	0	206	0	0	0	3,217,437	11/11/2022
706111032		FERNDALE	MI		11/01/2022	7.072	7,122,703	0	2,771	0	0	0	8,599,234	01/14/2022
706109223		GRAND RAPIDS	MI		06/01/2022	3.850	381,349	0	127	0	0	0	2,260,651	11/11/2022
706109222		KALAMAZOO	MI		06/01/2022	3.850	388,976	0	129	0	0	0	2,402,554	11/11/2022
706110513		LANSING	MI		05/10/2018	4.030	1,333,839	0	0	0	0	0	3,055,680	11/11/2022
706110514		MACOMB	MI		05/10/2018	4.030	2,182,646	0	0	0	0	0	4,993,692	11/11/2022
706109039		TROY	MI		08/12/2013	4.200	43,826,364	0	(51,317)	0	0	0	182,032,356	11/14/2022
706111429		TROY	MI		10/06/2022	4.480	55,003,179	0	0	0	0	0	76,555,979	10/06/2022
706110594		WEST BLOOMFIELD	MI		09/06/2018	4.330	50,096,551	0	0	0	0	0	93,380,081	07/22/2022
706111167		EAGAN	MN		12/22/2020	3.070	3,843,750	0	0	0	0	0	6,989,694	10/21/2022
706108491		HOPKINS	MN		03/30/2011	5.570	1,067,319	0	(3,655)	0	0	0	3,980,064	07/22/2022
706111422		EARTH CITY	MO		06/27/2022	4.440	35,000,000	0	0	0	0	0	46,924,898	06/27/2022
706109097		SAINT LOUIS	MO		06/07/2013	4.670	1,181,722	0	0	0	0	0	3,362,595	07/22/2022
706110056		ST LOUIS	MO		04/19/2016	3.360	4,406,671	0	0	0	0	0	4,058,956	12/04/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110295		ST LOUIS	MO		04/06/2017	4.160	6,627,534	0	2,426	0	0	0	8,123,973	12/04/2022
706111326		CARY	NC		03/15/2022	8.022	6,253,929	0	32,142	0	0	0	13,300,104	12/07/2022
706109208		CHARLOTTE	NC		06/20/2013	3.620	3,207,097	0	(4,747)	0	0	0	6,995,031	07/22/2022
706110166		CHARLOTTE	NC		09/09/2016	3.650	16,005,026	0	0	0	0	0	28,047,390	10/21/2022
706110815		CHARLOTTE	NC		07/12/2019	3.430	8,255,000	0	0	0	0	0	15,275,180	08/04/2022
706111247		CHARLOTTE	NC		06/29/2021	2.250	22,365,000	0	0	0	0	0	26,486,669	10/21/2022
706111160		FAYETTEVILLE	NC		03/10/2021	2.790	6,335,414	0	10,828	0	0	0	12,110,928	08/04/2022
706110382		RALEIGH	NC		07/12/2017	3.890	12,040,966	0	0	0	0	0	16,222,506	07/22/2022
706111109		RALEIGH	NC		09/24/2020	7.172	22,636,435	0	0	0	0	0	34,729,736	12/07/2022
706108490		LINCOLN	NE		03/30/2011	5.570	3,937,221	0	(13,482)	0	0	0	13,662,577	07/22/2022
706108756		LINCOLN	NE		09/21/2021	3.500	2,348,895	0	(42,596)	0	0	0	19,536,369	08/04/2022
706110438		OMAHA	NE		11/09/2017	3.780	5,139,934	0	0	0	0	0	11,545,998	11/11/2022
706110553		AVENEL	NJ		06/21/2018	4.430	8,901,977	0	0	0	0	0	18,175,695	10/21/2022
706110582		AVENEL	NJ		07/31/2018	4.150	6,916,132	0	0	0	0	0	28,312,386	11/11/2022
706111401		BASKING RIDGE	NJ		06/15/2022	3.940	30,000,000	0	0	0	0	0	85,889,709	06/15/2022
706110175		BELLE MEAD	NJ		09/27/2016	3.000	14,152,626	0	0	0	0	0	37,969,701	10/21/2022
706110335		BLOOMFIELD	NJ		12/28/2017	3.920	13,606,278	0	0	0	0	0	29,820,088	11/11/2022
706110440		DAYTON	NJ		12/23/2020	3.470	7,625,549	0	0	0	0	0	28,310,648	10/21/2022
706111135		DUMONT	NJ		02/23/2021	2.870	16,973,395	0	0	0	0	0	24,771,250	12/09/2022
706111074		ENGLEWOOD	NJ		06/01/2022	2.990	8,705,455	0	50,307	0	0	0	17,567,881	03/30/2022
706109872		FAIR LAWN	NJ		08/14/2015	3.700	13,967,888	0	0	0	0	0	26,001,930	12/09/2022
706110359		FAIR LAWN	NJ		08/01/2017	3.630	5,340,044	0	(15,730)	0	0	0	27,391,374	11/11/2022
706111424		FLORENCE	NJ		05/09/2022	3.410	4,772,485	0	0	0	0	0	14,061,462	05/09/2022
706111152		FRANKLIN CENTER	NJ		12/16/2020	2.810	60,947,479	0	0	0	0	0	83,826,787	11/17/2022
706109879		FRANKLIN PARK	NJ		08/27/2015	3.700	11,472,247	0	0	0	0	0	30,073,741	10/21/2022
706109880		FRANKLIN TOWNSHIP	NJ		08/27/2015	3.700	3,307,949	0	0	0	0	0	7,832,880	10/21/2022
706111402		HIGHLAND PARK	NJ		06/08/2022	3.940	9,700,000	0	0	0	0	0	13,941,339	06/08/2022
706110724		HOBOKEN	NJ		09/21/2021	3.780	22,912,744	0	(379,929)	0	0	0	33,075,102	11/11/2022
706110303		JERSEY CITY	NJ		04/28/2017	3.630	19,753,500	0	0	0	0	0	29,677,493	11/17/2022
706110499		JERSEY CITY	NJ		03/23/2018	3.660	3,720,000	0	0	0	0	0	12,050,195	11/11/2022
706111177		JERSEY CITY	NJ		03/31/2021	2.590	23,619,500	0	0	0	0	0	39,892,435	11/29/2022
706111175		KEARNY	NJ		09/01/2022	2.790	20,260,415	0	113,091	0	0	0	37,524,743	11/29/2022
706109691		LAKEWOOD	NJ		12/09/2014	3.030	1,057,081	0	0	0	0	0	9,846,144	07/22/2022
706110510		LYNDHURST	NJ		06/06/2018	4.000	18,488,371	0	0	0	0	0	27,214,381	11/11/2022
706110757		MANAHAWKIN	NJ		07/31/2019	3.540	4,188,023	0	0	0	0	0	8,769,510	08/04/2022
706110316		MARLTON	NJ		08/15/2017	4.000	2,822,203	0	0	0	0	0	7,651,066	08/04/2022
706110317		MARLTON	NJ		08/15/2017	4.000	2,052,511	0	0	0	0	0	8,068,747	10/21/2022
706110318		MARLTON	NJ		08/21/2017	4.000	5,131,279	0	0	0	0	0	13,234,144	08/04/2022
706110319		MARLTON	NJ		08/15/2017	4.000	6,157,534	0	0	0	0	0	16,611,114	10/21/2022
706111230		MAYS LANDING	NJ		06/30/2021	2.740	12,824,250	0	0	0	0	0	19,759,869	10/21/2022
706111383		MONTVALE	NJ		05/05/2022	4.150	15,202,517	0	0	0	0	0	60,424,180	05/05/2022
706109737		NEWARK	NJ		11/01/2022	6.450	6,023,587	0	8,492	0	0	0	14,777,073	12/22/2022
706109738		NEWARK	NJ		11/01/2022	6.950	3,751,396	0	4,245	0	0	0	9,073,881	12/22/2022
706110282		NEWARK	NJ		11/01/2022	10.500	2,500,000	0	0	0	0	0	15,807,692	03/31/2022
706110288		NEWARK	NJ		11/01/2022	5.500	931,022	0	2,584	0	0	0	2,850,000	12/22/2022
706110362		NEWARK	NJ		11/01/2022	4.750	14,278,034	0	25,896	0	0	0	25,200,000	07/02/2021
706110441		NEWARK	NJ		12/14/2017	3.630	10,924,408	0	(4,169)	0	0	0	25,450,337	11/11/2022
706109807		NORTH BRUNSWICK	NJ		06/01/2022	3.140	834,216	0	3,213	0	0	0	3,142,071	08/04/2022
706110176		NORTH BRUNSWICK	NJ		09/27/2016	3.000	17,985,862	0	0	0	0	0	63,679,984	10/21/2022
706110105		NUTLEY	NJ		08/01/2016	3.600	5,680,000	0	0	0	0	0	12,527,665	08/04/2022
706111180		OLD BRIDGE	NJ		11/17/2021	2.720	11,397,753	0	0	0	0	0	23,408,455	11/29/2022
706109251		PARSIPPANY	NJ		09/27/2013	4.490	1,131,155	0	0	0	0	0	2,597,023	07/22/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706111115		PARSIPPANY	NJ		10/06/2020	3.500	652,665	0	0	0	0	0	1,498,459	07/22/2022
706110106		PASSAIC	NJ		10/11/2018	4.000	8,966,549	0	0	0	0	0	27,096,685	08/04/2022
706109808		PERTH AMBOY	NJ		12/01/2021	3.140	3,234,531	0	(28,624)	0	0	0	12,027,183	08/04/2022
706110177		RAHWAY	NJ		09/27/2016	3.000	5,498,535	0	0	0	0	0	15,238,051	10/21/2022
706109109		RARITAN	NJ		01/15/2014	3.890	15,627,947	0	0	0	0	0	56,303,411	07/22/2022
706111178		ROSELLE PARK	NJ		10/28/2021	2.600	4,794,489	0	0	0	0	0	9,193,978	11/29/2022
706109554		SADDLE BROOK	NJ		12/12/2014	4.000	25,000,000	0	0	0	0	0	56,775,341	10/21/2022
706110247		SECAUCUS	NJ		12/23/2016	3.680	5,829,430	0	0	0	0	0	20,474,993	12/22/2022
706110378		SOMERSET	NJ		08/15/2017	3.620	3,761,911	0	0	0	0	0	9,044,150	11/29/2022
706110693		SOMERSET	NJ		03/25/2019	4.090	24,088,407	0	0	0	0	0	49,004,636	11/29/2022
706111371		SWEDESBORO	NJ		05/09/2022	3.410	30,827,515	0	0	0	0	0	91,364,920	05/09/2022
706109249		VERONA	NJ		09/27/2013	4.520	12,983,065	0	0	0	0	0	32,099,970	07/22/2022
706111311		WOODBRIDGE	NJ		03/28/2022	2.550	54,545,500	0	0	0	0	0	85,409,528	03/28/2022
750000200		AMSTERDAM	NLD		09/14/2017	2.340	52,611,156	0	3,509	0	0	(3,448,255)	97,525,691	12/23/2022
750000274		AMSTERDAM	NLD		03/27/2019	1.270	13,309,299	0	0	0	0	(872,322)	31,108,344	12/23/2022
750000275		AMSTERDAM	NLD		03/28/2019	1.360	39,927,898	0	0	0	0	(2,616,966)	93,325,031	12/23/2022
750000296		AMSTERDAM	NLD		07/31/2019	1.600	1,241,479	0	0	0	0	(81,369)	2,147,973	12/23/2022
750000297		AMSTERDAM	NLD		02/01/2022	1.010	960,525	0	0	0	0	(33,975)	1,588,543	12/23/2022
750000361		AMSTERDAM	NLD		11/04/2020	1.720	116,485,001	0	0	0	0	(7,634,693)	173,247,981	12/23/2022
750000226		APELDOORN	NLD		12/29/2017	1.840	3,925,069	0	0	0	0	(257,258)	22,907,892	12/23/2022
750000417		BEVERWIJK	NLD		11/19/2021	2.020	30,736,800	0	0	0	0	(2,014,560)	52,817,668	12/23/2022
750000353		EINDHOVEN	NLD		09/03/2020	1.650	18,032,256	0	0	0	0	(1,181,875)	44,325,833	12/23/2022
750000420		OIRSCHOT	NLD		10/06/2021	1.030	56,244,075	0	0	0	0	(3,686,365)	99,214,839	12/23/2022
750000249		ROTTERDAM	NLD		10/01/2018	2.320	31,724,006	0	0	0	0	(2,079,264)	54,514,196	12/23/2022
706107960		LAS VEGAS	NV		09/05/2008	6.730	7,787,115	0	0	0	0	0	21,618,428	06/16/2022
706111385		LAS VEGAS	NV		06/16/2022	3.800	18,367,925	0	0	0	0	0	50,992,667	06/16/2022
706111450		RENO	NV		10/06/2022	4.750	22,773,184	0	0	0	0	0	33,148,344	10/06/2022
706108390		BRONX	NY		11/15/2010	5.500	2,315,000	0	0	0	0	0	13,554,294	10/21/2022
706109560		BRONX	NY		02/02/2015	4.380	2,382,175	0	0	0	0	0	6,428,374	11/17/2022
706109562		BROOKLYN	NY		02/02/2015	4.380	5,002,568	0	0	0	0	0	19,316,175	11/17/2022
706106997		LONG ISLAND CITY	NY		12/21/2006	5.540	4,530,451	0	0	0	0	0	25,208,320	11/11/2022
706107067		LONG ISLAND CITY	NY		12/21/2006	5.490	1,129,102	0	0	0	0	0	6,282,556	11/11/2022
706110476		NEW HYDE PARK	NY		01/10/2018	3.760	1,364,000	0	0	0	0	0	2,682,564	12/09/2022
703000401		NEW YORK	NY		01/01/2013	5.365	32,665,891	0	230,699	0	0	0	1,299,088,855	12/22/2022
706102850		NEW YORK	NY		08/03/1998	6.960	448,900	0	0	0	0	0	8,989,532	12/22/2022
706106358		NEW YORK	NY		03/02/2006	5.830	5,511,196	0	0	0	0	0	50,989,308	11/17/2022
706106643		NEW YORK	NY		06/23/2006	6.240	7,957,374	0	0	0	0	0	20,317,917	08/04/2022
706108389		NEW YORK	NY		11/15/2010	5.500	4,180,000	0	0	0	0	0	21,386,711	10/21/2022
706108731		NEW YORK	NY		05/31/2012	4.190	8,112,572	0	0	0	0	0	18,494,468	11/17/2022
706108886		NEW YORK	NY		08/16/2012	3.900	7,864,370	0	0	0	0	0	28,116,314	11/11/2022
706108897		NEW YORK	NY		10/24/2012	4.250	6,468,289	0	(4,298)	0	0	0	52,659,652	12/09/2022
706108901		NEW YORK	NY		09/26/2012	4.400	18,886,437	0	(30,861)	0	0	0	36,681,058	10/21/2022
706108902		NEW YORK	NY		09/26/2012	4.400	5,326,944	0	(8,704)	0	0	0	10,345,940	10/21/2022
706109137		NEW YORK	NY		06/27/2013	3.740	17,175,000	0	0	0	0	0	28,092,749	11/17/2022
706109356		NEW YORK	NY		12/26/2013	5.100	1,500,000	0	0	0	0	0	7,674,677	10/21/2022
706109613		NEW YORK	NY		10/08/2014	3.910	12,525,000	0	0	0	0	0	34,325,315	08/04/2022
706109706		NEW YORK	NY		12/30/2014	3.800	113,495,000	0	0	0	0	0	191,184,264	11/29/2022
706109830		NEW YORK	NY		02/01/2022	3.370	2,857,884	0	8,279	0	0	0	4,106,663	07/01/2022
706109866		NEW YORK	NY		09/03/2015	4.030	36,190,000	0	0	0	0	0	66,938,401	11/17/2022
706109940		NEW YORK	NY		08/09/2016	3.900	15,788,121	0	5,346	0	0	0	118,852,350	12/22/2022
706109968		NEW YORK	NY		01/15/2016	4.290	15,439,094	0	0	0	0	0	22,865,089	08/04/2022
706110002		NEW YORK	NY		01/26/2016	4.010	50,593,897	0	(3,578)	0	0	0	71,790,293	12/09/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110077		NEW YORK	NY		05/24/2016	3.530	29,160,155	0	60,993	0	0	0	55,368,206	08/04/2022
706110078		NEW YORK	NY		05/24/2016	3.640	3,829,598	0	0	0	0	0	6,321,694	10/21/2022
706110096		NEW YORK	NY		06/22/2016	3.540	19,390,000	0	0	0	0	0	44,124,643	08/04/2022
706110167		NEW YORK	NY		09/14/2016	3.400	18,629,673	0	(27,433)	0	0	0	30,757,399	11/11/2022
706110314		NEW YORK	NY		06/07/2017	4.010	4,068,173	0	0	0	0	0	5,585,540	07/01/2022
706110358		NEW YORK	NY		10/04/2017	3.550	21,771,000	0	0	0	0	0	44,990,556	12/22/2022
706110458		NEW YORK	NY		02/28/2018	3.720	47,365,000	0	0	0	0	0	63,299,133	11/17/2022
706110460		NEW YORK	NY		01/08/2018	4.210	50,398,282	0	(1,830)	0	0	0	81,321,790	10/21/2022
706110473		NEW YORK	NY		05/07/2018	3.630	18,173,500	0	0	0	0	0	41,208,911	11/11/2022
706110646		NEW YORK	NY		12/19/2018	4.400	58,688,650	0	0	0	0	0	163,774,719	11/11/2022
706110713		NEW YORK	NY		04/23/2019	4.190	17,655,381	0	0	0	0	0	25,560,383	11/29/2022
706110734		NEW YORK	NY		05/23/2019	3.610	103,082,944	0	0	0	0	0	197,715,595	10/21/2022
706110950		NEW YORK	NY		11/20/2019	3.420	64,194,000	0	0	0	0	0	132,852,997	11/11/2022
706110954		NEW YORK	NY		12/20/2019	3.500	3,120,000	0	0	0	0	0	5,770,864	11/17/2022
706111051		NEW YORK	NY		03/20/2020	3.990	80,614,965	0	(399,884)	0	0	0	134,004,188	07/01/2022
706111084		NEW YORK	NY		07/06/2020	3.650	36,140,500	0	0	0	0	0	69,091,472	11/11/2022
706111190		NEW YORK	NY		06/01/2022	2.350	5,868,451	0	49,019	0	0	0	13,114,754	11/17/2022
706111191		NEW YORK	NY		12/01/2021	2.350	7,545,884	0	(18,993)	0	0	0	33,134,074	10/21/2022
706110020		PLAINVIEW	NY		06/13/2016	3.900	24,810,092	0	(72,731)	0	0	0	36,048,884	11/11/2022
706109384		QUEENS	NY		03/10/2014	4.820	8,018,727	0	0	0	0	0	22,882,612	11/17/2022
706108388		REGO PARK	NY		11/15/2010	5.500	7,250,000	0	0	0	0	0	41,018,910	11/11/2022
706109355		REGO PARK	NY		12/26/2013	5.100	5,000,000	0	0	0	0	0	28,288,872	11/11/2022
706110689		SHIRLEY	NY		02/15/2019	4.710	23,434,468	0	0	0	0	0	33,573,162	10/21/2022
706109561		STATEN ISLAND	NY		02/02/2015	4.380	2,302,768	0	0	0	0	0	4,034,343	11/17/2022
706110901		STATEN ISLAND	NY		01/29/2020	3.450	2,663,194	0	0	0	0	0	4,665,799	11/17/2022
706111430		WESTHAMPTON BEACH	NY		06/16/2022	7.334	24,622,000	0	0	0	0	0	54,547,717	06/16/2022
706108391		WOODSIDE	NY		11/15/2010	5.500	10,650,000	0	0	0	0	0	41,907,778	10/21/2022
706109357		WOODSIDE	NY		12/26/2013	5.100	3,500,000	0	0	0	0	0	13,772,522	10/21/2022
706109381		YONKERS	NY		07/10/2014	4.930	14,326,973	0	0	0	0	0	137,699,181	11/14/2022
706109217		BATAVIA	OH		06/01/2022	3.850	1,544,463	0	513	0	0	0	10,395,047	11/11/2022
706111154		CINCINNATI	OH		12/30/2020	4.340	105,200	0	0	0	0	0	325,173	09/23/2022
706109596		FAIRFIELD	OH		09/23/2014	3.890	757,735	0	0	0	0	0	1,522,911	10/21/2022
706110683		GROVE CITY	OH		03/18/2019	4.070	151,521,545	0	69,846	0	0	0	238,985,415	11/17/2022
706109600		HAMILTON	OH		09/23/2014	3.890	1,114,228	0	0	0	0	0	2,702,125	10/21/2022
706109495		BEAVERTON	OR		06/18/2014	4.680	5,053,540	0	0	0	0	0	10,940,732	07/22/2022
706109851		BEAVERTON	OR		02/01/2022	3.680	5,401,992	0	8,139	0	0	0	12,908,429	08/04/2022
706109935		BEAVERTON	OR		12/15/2015	4.450	1,767,795	0	0	0	0	0	3,827,219	07/22/2022
706110602		BEAVERTON	OR		08/31/2018	4.220	10,920,000	0	0	0	0	0	22,280,731	08/04/2022
706110864		HAPPY VALLEY	OR		10/31/2019	5.136	20,030,734	0	(3,566)	0	0	0	36,716,262	11/11/2022
706110866		HILLSBORO	OR		10/31/2019	5.136	9,488,566	0	(1,689)	0	0	0	17,335,247	11/29/2022
706107241		PORTLAND	OR		04/30/2008	5.930	1,668,179	0	0	0	0	0	6,220,222	07/22/2022
706109106		PORTLAND	OR		07/03/2013	3.250	8,588,033	0	486	0	0	0	17,694,775	10/21/2022
706109212		PORTLAND	OR		12/18/2013	4.330	23,855,121	0	(4,181)	0	0	0	47,788,828	07/22/2022
706109266		PORTLAND	OR		12/17/2013	4.890	6,191,038	0	(34,080)	0	0	0	18,156,632	07/22/2022
706109341		PORTLAND	OR		12/05/2013	4.410	8,044,441	0	22,049	0	0	0	11,245,823	07/01/2022
706109936		PORTLAND	OR		12/15/2015	4.400	7,060,531	0	0	0	0	0	14,151,818	07/22/2022
706110038		PORTLAND	OR		03/07/2016	3.580	45,029,369	0	(53,147)	0	0	0	61,803,638	11/11/2022
706110851		PORTLAND	OR		08/06/2019	3.640	2,719,050	0	0	0	0	0	5,056,434	11/11/2022
706111120		PORTLAND	OR		10/15/2020	3.450	3,357,500	0	0	0	0	0	4,661,161	10/21/2022
706111305		PORTLAND	OR		10/28/2021	2.490	6,710,000	0	0	0	0	0	8,238,822	10/21/2022
706110531		WILSONVILLE	OR		06/06/2018	4.000	7,099,607	0	0	0	0	0	16,294,931	11/11/2022
706108826		BETHLEHEM	PA		12/07/2012	4.650	17,817,347	0	0	0	0	0	46,892,881	08/04/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109296		BETHLEHEM	PA		06/01/2022	5.590	2,324,179	0	(10,621)	0	0	0	3,668,124	10/21/2022
706109775		CARLISLE	PA		05/11/2015	3.750	1,950,054	0	0	0	0	0	8,390,983	11/29/2022
706110675		COVINGTON TOWNSHIP	PA		12/23/2020	4.490	10,873,559	0	0	0	0	0	19,224,621	10/21/2022
706111288		EXTON	PA		08/20/2021	7.298	5,239,030	0	0	0	0	0	10,993,036	08/20/2021
706109856		HORSHAM TOWNSHIP	PA		06/01/2022	3.750	1,115,518	0	2,074	0	0	0	3,142,494	08/04/2022
706110712		KING OF PRUSSIA	PA		03/27/2019	4.090	34,736,045	0	0	0	0	0	58,609,581	12/09/2022
706110418		KUTZTOWN	PA		09/19/2017	3.660	44,187,987	0	0	0	0	0	93,126,774	11/11/2022
706109855		MALVERN	PA		06/01/2022	3.700	8,216,373	0	17,112	0	0	0	22,053,131	08/04/2022
706109395		PHILADELPHIA	PA		01/31/2014	4.400	25,317,395	0	0	0	0	0	52,573,324	11/11/2022
706111362		PHILADELPHIA	PA		02/22/2022	5.811	5,013,906	0	5,903	0	0	0	6,828,889	02/22/2022
706111364		PHILADELPHIA	PA		02/22/2022	5.811	2,323,994	0	2,736	0	0	0	2,890,280	02/22/2022
706111366		PHILADELPHIA	PA		02/22/2022	5.811	6,628,412	0	7,804	0	0	0	9,153,760	02/22/2022
706110272		PLYMOUTH MEETING	PA		01/31/2017	3.830	21,207,000	0	0	0	0	0	39,105,725	11/29/2022
706109922		WILLOW GROVE	PA		09/21/2015	3.880	10,900,770	0	0	0	0	0	18,854,020	11/15/2021
706105390		WYNNEWOOD	PA		08/02/2004	6.100	4,649,064	0	(2,465)	0	0	0	31,171,852	10/21/2022
706111215		CHARLESTON	SC		05/20/2021	2.930	17,202,126	0	40,559	0	0	0	30,076,498	10/21/2022
706111329		COLUMBIA	SC		03/15/2022	6.672	11,036,100	0	(48,270)	0	0	0	16,086,420	12/07/2022
706110152		GREENVILLE	SC		07/20/2016	3.490	1,831,107	0	0	0	0	0	3,478,119	11/11/2022
706110153		GREENVILLE	SC		07/20/2016	3.490	1,551,355	0	0	0	0	0	3,143,098	11/11/2022
706111358		MYRTLE BEACH	SC		02/10/2022	5.981	11,900,000	0	0	0	0	0	17,521,720	12/07/2022
753000321		BROMMA	SWE		12/19/2019	2.550	15,306,894	0	0	0	0	(2,308,884)	28,331,947	12/23/2022
706111159		COLLIERVILLE	TN		03/10/2021	2.790	11,482,937	0	19,626	0	0	0	19,429,536	08/04/2022
706111143		MEMPHIS	TN		12/31/2020	6.424	38,887,521	0	(185,306)	0	0	0	60,888,989	09/23/2022
706110313		MURFREESBORO	TN		06/01/2017	4.220	10,994,900	0	0	0	0	0	25,809,504	07/22/2022
706109612		NASHVILLE	TN		03/27/2015	3.650	31,345,851	0	0	0	0	0	77,383,700	08/29/2022
706109848		ADDISON	TX		07/01/2015	3.820	47,285,390	0	7,104	0	0	0	92,948,891	08/04/2022
706111348		ARLINGTON	TX		11/16/2021	2.550	3,436,220	0	7,084	0	0	0	5,232,739	11/29/2022
706111349		ARLINGTON	TX		11/16/2021	2.550	2,388,784	0	4,924	0	0	0	4,140,538	11/29/2022
706109015		AUSTIN	TX		12/14/2012	3.780	4,214,158	0	135	0	0	0	12,015,305	07/22/2022
706109707		AUSTIN	TX		10/30/2014	3.750	17,850,355	0	0	0	0	0	36,809,291	11/17/2022
706110306		AUSTIN	TX		06/06/2017	4.680	17,514,934	0	(10,726)	0	0	0	31,881,168	08/29/2022
706110659		AUSTIN	TX		06/28/2019	3.550	54,876,200	0	0	0	0	0	75,857,004	11/17/2022
706110688		AUSTIN	TX		02/27/2019	5.030	2,607,063	0	0	0	0	0	4,619,362	08/29/2022
706111053		AUSTIN	TX		03/16/2020	3.260	1,500,000	0	0	0	0	0	2,350,578	10/21/2022
706111134		AUSTIN	TX		01/15/2021	4.000	114,966,443	0	45,030	0	0	0	179,999,542	08/29/2022
706111244		AUSTIN	TX		06/14/2022	3.330	2,855,000	0	0	0	0	0	4,303,338	06/14/2022
706111291		AUSTIN	TX		10/29/2021	3.490	16,094,547	0	0	0	0	0	22,248,053	11/17/2022
706111312		AUSTIN	TX		10/15/2021	2.470	11,995,000	0	0	0	0	0	17,192,796	11/17/2022
706111325		AUSTIN	TX		11/02/2021	2.920	11,710,000	0	0	0	0	0	20,859,670	11/17/2022
706111394		AUSTIN	TX		04/29/2022	4.360	41,275,800	0	0	0	0	0	73,656,513	04/29/2022
706109184		CARROLLTON	TX		08/26/2013	4.030	1,953,721	0	(4,774)	0	0	0	6,171,646	10/21/2022
706109305		CONROE	TX		10/01/2013	4.320	2,846,630	0	(12,402)	0	0	0	5,390,763	10/21/2022
706111313		COPPELL	TX		11/16/2021	2.550	4,146,120	0	8,547	0	0	0	6,147,657	11/29/2022
706111346		COPPELL	TX		11/16/2021	2.550	3,647,468	0	7,519	0	0	0	6,084,760	11/29/2022
706111347		COPPELL	TX		11/16/2021	2.550	3,602,693	0	7,427	0	0	0	5,671,124	11/29/2022
706108488		DALLAS	TX		03/30/2011	5.570	1,494,246	0	(5,116)	0	0	0	4,332,636	07/22/2022
706108938		DALLAS	TX		11/19/2012	3.870	13,009,965	0	0	0	0	0	28,621,461	10/21/2022
706109185		DALLAS	TX		08/26/2013	4.030	2,968,471	0	(7,254)	0	0	0	8,963,945	10/21/2022
706109923		DALLAS	TX		06/20/2016	4.510	74,877,143	0	0	0	0	0	124,178,914	11/17/2022
706110066		DALLAS	TX		06/01/2016	3.610	2,597,309	0	0	0	0	0	5,958,017	11/21/2022
706110067		DALLAS	TX		06/01/2016	3.610	1,650,963	0	0	0	0	0	3,750,259	11/21/2022
706110068		DALLAS	TX		06/01/2016	3.610	1,580,672	0	0	0	0	0	3,205,628	11/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110122		DALLAS	TX		12/28/2016	4.650	46,611,431	0	0	0	0	0	245,372,627	08/29/2022
706110350		DALLAS	TX		05/23/2017	4.120	1,420,518	0	0	0	0	0	2,045,558	11/11/2022
706110353		DALLAS	TX		05/23/2017	4.120	2,461,785	0	0	0	0	0	4,186,384	11/11/2022
706110445		DALLAS	TX		09/21/2021	3.660	43,410,293	0	(419,138)	0	0	0	71,261,454	08/04/2022
706110589		DALLAS	TX		07/11/2018	4.050	29,544,976	0	(36,322)	0	0	0	52,170,219	10/21/2022
706110640		DALLAS	TX		12/07/2018	6.000	9,620,261	0	0	0	0	0	15,954,567	11/17/2022
706111030		DALLAS	TX		01/15/2020	6.272	58,311,376	0	(154,571)	0	0	0	83,921,283	07/01/2022
706111240		DALLAS	TX		06/15/2021	8.237	47,890,500	0	0	0	0	0	68,003,691	06/15/2021
706111308		DALLAS	TX		11/04/2021	2.760	17,016,500	0	0	0	0	0	24,912,450	10/21/2022
706111370		DALLAS	TX		03/10/2022	6.934	34,721,732	0	0	0	0	0	51,786,837	03/10/2022
706110704		DFW AIRPORT	TX		04/08/2019	4.220	2,019,961	0	0	0	0	0	3,049,898	11/21/2022
706108999		FORT WORTH	TX		02/22/2013	4.500	23,213,664	0	(17,467)	0	0	0	70,977,594	08/29/2022
706109186		FORT WORTH	TX		08/26/2013	4.030	4,229,014	0	(10,334)	0	0	0	10,461,725	10/21/2022
706109187		FORT WORTH	TX		08/26/2013	4.030	1,882,800	0	(4,601)	0	0	0	4,212,234	10/21/2022
706111259		FORT WORTH	TX		09/24/2021	2.370	44,880,000	0	0	0	0	0	69,000,437	10/21/2022
706110360		FRISCO	TX		08/07/2017	3.600	11,636,020	0	(20,008)	0	0	0	16,854,285	11/11/2022
706110716		GARLAND	TX		05/20/2019	3.960	1,724,267	0	0	0	0	0	3,032,828	11/11/2022
706110717		GARLAND	TX		05/20/2019	3.960	2,585,381	0	0	0	0	0	4,504,192	11/11/2022
706110718		GARLAND	TX		05/20/2019	3.960	1,456,865	0	0	0	0	0	3,010,298	11/11/2022
706110351		GRAND PRAIRIE	TX		05/23/2017	4.120	2,769,716	0	0	0	0	0	5,481,593	11/11/2022
706110715		GRAND PRAIRIE	TX		05/20/2019	3.960	2,398,461	0	0	0	0	0	4,747,891	11/11/2022
706110723		GRAPEVINE	TX		04/30/2019	3.680	9,905,000	0	0	0	0	0	15,640,361	11/11/2022
706108487		HOUSTON	TX		03/30/2011	5.570	1,850,019	0	(6,335)	0	0	0	3,027,800	07/22/2022
706108489		HOUSTON	TX		03/30/2011	5.570	2,324,383	0	(7,959)	0	0	0	6,402,384	07/22/2022
706108753		HOUSTON	TX		06/07/2012	4.530	2,995,014	0	0	0	0	0	9,945,701	07/22/2022
706109065		HOUSTON	TX		03/01/2013	3.820	28,464,696	0	0	0	0	0	50,147,900	10/21/2022
706109209		HOUSTON	TX		10/15/2013	5.200	13,754,207	0	8,647	0	0	0	21,439,162	07/01/2022
706109538		HOUSTON	TX		07/31/2014	4.410	15,442,843	0	0	0	0	0	21,174,960	08/29/2022
706110512		HOUSTON	TX		03/09/2018	4.100	87,813,000	0	0	0	0	0	147,936,090	12/09/2022
706110527		HOUSTON	TX		05/30/2018	4.090	53,912,966	0	0	0	0	0	93,935,129	10/21/2022
706110554		HOUSTON	TX		07/30/2018	3.900	41,540,437	0	0	0	0	0	71,154,952	11/17/2022
706110609		HOUSTON	TX		11/02/2018	4.160	939,244	0	0	0	0	0	2,422,537	11/11/2022
706110881		HOUSTON	TX		09/26/2019	4.550	5,360,000	0	0	0	0	0	9,163,626	11/17/2022
706111027		HOUSTON	TX		12/17/2019	3.590	99,816,500	0	0	0	0	0	149,618,357	07/22/2022
706111059		HOUSTON	TX		03/12/2020	6.224	27,429,379	0	0	0	0	0	43,185,124	12/07/2022
706110562		HUTCHINS	TX		06/13/2018	4.140	6,222,184	0	0	0	0	0	11,727,873	11/17/2022
706110352		IRVING	TX		05/23/2017	4.120	7,225,943	0	0	0	0	0	12,883,794	11/11/2022
706109810		NORTHLAKE	TX		04/30/2015	3.450	11,721,578	0	0	0	0	0	23,418,450	08/04/2022
706110207		PFLUGERVILLE	TX		09/09/2016	3.190	2,100,000	0	0	0	0	0	4,984,948	10/21/2022
706110556		ROANOKE	TX		09/21/2021	4.150	19,753,019	0	(136,691)	0	0	0	38,179,249	11/11/2022
706110610		ROSENBERG	TX		11/02/2018	4.160	3,941,471	0	0	0	0	0	8,842,793	11/11/2022
706110611		ROSENBERG	TX		11/02/2018	4.160	8,721,551	0	0	0	0	0	15,969,871	11/11/2022
706111108		ROUND ROCK	TX		08/06/2020	3.450	2,940,000	0	0	0	0	0	4,087,984	10/21/2022
706109570		SAN ANTONIO	TX		09/04/2014	3.790	8,522,260	0	0	0	0	0	12,853,062	07/22/2022
706111355		SAN ANTONIO	TX		03/22/2022	7.384	23,502,500	0	0	0	0	0	31,184,864	03/22/2022
706105948		SOUTHLAKE	TX		12/07/2005	6.180	20,378,838	0	0	0	0	0	70,102,063	07/22/2022
706108648		SPRING	TX		12/05/2011	4.880	21,952,551	0	(20,958)	0	0	0	53,877,889	07/01/2022
706109110		SPRING	TX		08/02/2013	3.940	21,729,380	0	0	0	0	0	35,506,117	07/22/2022
706110608		SPRING	TX		11/02/2018	4.160	905,700	0	0	0	0	0	3,238,995	11/11/2022
706108927		STAFFORD	TX		12/03/2012	4.250	3,376,337	0	0	0	0	0	10,886,557	10/21/2022
706111317		DRAPER	UT		12/13/2021	3.140	12,364,748	0	0	0	0	0	17,872,041	12/22/2022
706109207		SALT LAKE CITY	UT		09/11/2013	3.170	6,124,593	0	(77,203)	0	0	0	26,702,710	11/17/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109713		SALT LAKE CITY	UT		12/12/2014	3.260	4,320,566	0	0	0	0	0	16,342,571	07/22/2022
706109846		SALT LAKE CITY	UT		06/01/2022	3.220	9,187,506	0	35,168	0	0	0	33,230,518	10/21/2022
706110591		SALT LAKE CITY	UT		09/05/2018	4.310	6,307,004	0	0	0	0	0	11,570,448	07/22/2022
706108410		ARLINGTON	VA		02/13/2012	5.580	28,748,687	0	0	0	0	0	53,282,626	07/22/2022
706108428		ARLINGTON	VA		12/16/2010	5.870	19,748,680	0	(9,360)	0	0	0	43,559,285	08/29/2022
706108495		ARLINGTON	VA		03/23/2011	5.310	41,200,249	0	(34,279)	0	0	0	80,651,689	11/17/2022
706108672		ARLINGTON	VA		12/29/2011	4.660	16,334,054	0	0	0	0	0	32,411,688	11/11/2022
706108833		ARLINGTON	VA		08/08/2012	4.740	38,431,242	0	(176,699)	0	0	0	72,971,076	10/21/2022
706109131		ARLINGTON	VA		06/18/2013	3.050	4,615,456	0	0	0	0	0	6,444,716	07/22/2022
706109261		ARLINGTON	VA		10/01/2013	4.170	16,600,000	0	0	0	0	0	28,542,535	11/29/2022
706109470		ARLINGTON	VA		05/21/2014	4.650	1,095,155	0	0	0	0	0	1,737,986	10/21/2022
706110092		ARLINGTON	VA		07/05/2016	3.390	18,278,737	0	0	0	0	0	33,443,182	08/04/2022
706110530		ARLINGTON	VA		03/06/2019	4.120	19,987,859	0	0	0	0	0	38,370,778	11/11/2022
706110850		ARLINGTON	VA		09/21/2021	4.140	5,784,969	0	(38,883)	0	0	0	7,970,624	09/23/2022
706111310		ARLINGTON	VA		08/02/2022	3.080	22,000,000	0	0	0	0	0	94,950,450	08/02/2022
706109809		FAIRFAX	VA		06/01/2022	3.890	1,227,511	0	4,398	0	0	0	1,954,166	10/21/2022
706110246		FAIRFAX	VA		04/03/2017	3.760	3,939,315	0	0	0	0	0	20,958,024	07/22/2022
706110325		FALLS CHURCH	VA		08/10/2017	4.450	2,836,487	0	0	0	0	0	3,988,050	11/11/2022
706111061		FALLS CHURCH	VA		04/08/2020	4.900	614,889	0	0	0	0	0	864,522	11/11/2022
706111440		FALLS CHURCH	VA		09/06/2022	5.050	31,055,911	0	0	0	0	0	48,703,138	09/06/2022
706111404		HERNDON	VA		08/01/2022	3.880	49,500,000	0	0	0	0	0	70,225,613	08/01/2022
706109235		MCLEAN	VA		08/30/2013	4.100	57,552,033	0	(41,843)	0	0	0	334,253,197	11/14/2022
706109616		RESTON	VA		03/10/2015	4.330	12,131,183	0	0	0	0	0	19,682,415	07/22/2022
706110148		RUTHER GLEN	VA		07/20/2016	3.490	2,138,835	0	0	0	0	0	4,922,816	11/11/2022
706110567		VIENNA	VA		07/18/2018	4.220	10,788,000	0	0	0	0	0	16,896,320	11/17/2022
706109398		VIRGINIA BEACH	VA		03/17/2014	4.410	19,067,934	0	(145,335)	0	0	0	89,772,894	07/22/2022
706109743		AUBURN	WA		07/29/2019	3.570	1,587,304	0	0	0	0	0	3,876,728	12/22/2022
706110681		AUBURN	WA		01/29/2019	4.380	72,967,176	0	0	0	0	0	78,755,632	12/09/2022
706110682		AUBURN	WA		01/29/2019	5.922	15,759,170	0	0	0	0	0	17,009,367	12/09/2022
706109450		BELLEVUE	WA		06/11/2014	4.980	41,661,091	0	0	0	0	0	96,248,623	07/22/2022
706110036		BELLEVUE	WA		05/06/2016	3.840	17,409,916	0	(2,346)	0	0	0	30,884,436	10/21/2022
706110758		BELLEVUE	WA		08/20/2019	3.830	10,986,750	0	0	0	0	0	15,961,293	11/17/2022
706109504		BOTHELL	WA		08/18/2014	4.340	3,362,618	0	0	0	0	0	11,682,806	11/17/2022
706109719		BOTHELL	WA		11/01/2018	3.990	1,431,342	0	0	0	0	0	5,296,166	07/22/2022
706109724		BOTHELL	WA		09/01/2022	3.720	5,178,210	0	14,600	0	0	0	12,357,495	07/22/2022
706109947		BOTHELL	WA		10/15/2015	3.980	6,090,848	0	0	0	0	0	13,602,127	10/21/2022
706110788		BOTHELL	WA		07/22/2019	3.620	3,114,415	0	0	0	0	0	4,103,995	11/11/2022
706110701		EVERETT	WA		06/01/2022	4.450	5,507,707	0	(4,715)	0	0	0	8,597,791	11/11/2022
706110024		GIG HARBOR	WA		11/01/2018	3.330	9,655,339	0	71,297	0	0	0	19,071,134	12/09/2022
706111049		GIG HARBOR	WA		04/24/2020	3.040	12,240,000	0	0	0	0	0	22,970,794	08/04/2022
706110079		KENT	WA		08/23/2016	3.720	7,208,732	0	0	0	0	0	22,643,940	08/04/2022
706110902		KENT	WA		10/31/2019	3.150	32,830,000	0	0	0	0	0	69,821,529	12/09/2022
706109391		KIRKLAND	WA		03/20/2014	4.750	5,225,146	0	0	0	0	0	16,235,606	10/21/2022
706109688		KIRKLAND	WA		03/06/2015	4.170	21,878,451	0	0	0	0	0	39,432,420	07/22/2022
706110821		KIRKLAND	WA		09/03/2019	3.450	21,132,981	0	0	0	0	0	39,691,484	11/11/2022
706110529		MAPLE VALLEY	WA		03/15/2019	4.510	18,020,918	0	0	0	0	0	27,904,386	11/29/2022
706110379		MERCER ISLAND	WA		07/07/2017	3.740	11,207,527	0	0	0	0	0	16,860,104	10/21/2022
706108817		REDMOND	WA		02/15/2013	4.240	9,162,200	0	0	0	0	0	22,161,255	07/22/2022
706111391		REDMOND	WA		05/25/2022	3.120	12,750,000	0	0	0	0	0	33,727,184	05/25/2022
706110511		RENTON	WA		03/22/2018	4.020	6,310,000	0	0	0	0	0	10,518,922	11/29/2022
706111113		RENTON	WA		09/17/2020	3.220	93,414,345	0	0	0	0	0	132,567,135	07/01/2022
706111119		RENTON	WA		06/01/2022	7.272	1,261,723	0	(14,950)	0	0	0	1,717,373	07/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109720		SEATAC	WA		12/01/2021	4.250	13,543,030	0	(173,766)	0	0	0	16,612,210	11/29/2022
706109265		SEATTLE	WA		06/01/2022	5.230	2,762,264	0	(17,502)	0	0	0	4,038,218	10/21/2022
706109319		SEATTLE	WA		07/09/2014	4.880	26,670,719	0	(14,402)	0	0	0	57,772,910	11/29/2022
706109454		SEATTLE	WA		04/01/2014	4.660	2,273,144	0	0	0	0	0	11,245,302	11/11/2022
706110033		SEATTLE	WA		06/01/2020	4.880	3,321,747	0	(28,963)	0	0	0	4,011,768	11/29/2022
706110492		SEATTLE	WA		02/21/2018	3.660	15,500,000	0	0	0	0	0	21,496,247	10/21/2022
706110500		SEATTLE	WA		02/21/2018	3.710	26,185,000	0	0	0	0	0	40,299,336	10/21/2022
706110540		SEATTLE	WA		08/21/2018	4.370	6,511,570	0	0	0	0	0	10,964,179	11/11/2022
706110865		SEATTLE	WA		10/31/2019	5.136	9,770,348	0	(1,653)	0	0	0	17,980,528	10/21/2022
706110905		SEATTLE	WA		10/28/2019	3.160	35,000,000	0	0	0	0	0	48,047,603	12/22/2022
706110951		SEATTLE	WA		11/14/2019	3.040	66,247,500	0	0	0	0	0	94,808,532	10/21/2022
706110970		SEATTLE	WA		03/27/2020	3.600	1,402,617	0	0	0	0	0	1,866,101	07/01/2022
706109742		TACOMA	WA		07/29/2019	3.570	607,512	0	0	0	0	0	2,137,097	12/22/2022
706110286		TUKWILA	WA		03/10/2017	3.990	3,305,898	0	0	0	0	0	8,398,748	11/17/2022
706109219		GRAND CHUTE	WI		06/01/2022	3.850	1,145,953	0	381	0	0	0	6,688,472	11/11/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							16,347,851,421	0	(9,520,131)	0	2,468,578	(157,975,310)	34,873,442,710	XXX
752200017		BONGAREE	AUS		02/17/2022	9.000	46,777,944	0	0	0	3,329,300	(2,287,946)	458,381,928	11/11/2022
752200018		SYDNEY	AUS		12/21/2021	6.000	30,839,851	0	0	0	0	(2,231,905)	103,715,498	07/20/2022
0699999. Mortgages in good standing - Mezzanine Loans							77,617,795	0	0	0	3,329,300	(4,519,851)	562,097,426	XXX
0899999. Total Mortgages in good standing							19,812,052,635	0	(9,989,644)	0	5,797,878	(162,495,161)	44,365,068,088	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
717611667		PUEBLO	CO		01/11/2019	5.580	1,500,000	0	0	0	0	0	4,237,091	12/16/2021
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages							1,500,000	0	0	0	0	0	4,237,091	XXX
2499999. Total - Mortgages with overdue interest over 90 days							1,500,000	0	0	0	0	0	4,237,091	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							19,813,552,635	0	(9,989,644)	0	5,797,878	(162,495,161)	44,369,305,179	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 50,520 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717612108	PIEDMONT	AL		06/01/2022	2.620	2,299,530	0	10,944,919
717612132	PRATTVILLE	AL		11/16/2021	2.320	0	6,780,302	621,751,112
717612107	WEOGUFKA	AL		05/28/2021	2.720	0	1,114,605	62,334,717
717612092	CLARENDON	AR		06/01/2022	2.600	922,304	0	2,650,000
717612212	EARLE	AR		03/22/2022	3.600	10,200,000	0	20,400,001
717612189	EUDORA	AR		12/20/2021	3.330	0	17,957,636	563,567,867
717612184	NEWPORT	AR		01/13/2022	3.280	3,125,000	0	5,362,942
717611948	POINSETT	AR		06/01/2022	5.340	3,000,000	0	5,531,760
717612171	POINSETT	AR		06/01/2022	3.100	859,677	0	1,846,912
717611987	PORTLAND	AR		02/01/2022	2.900	1,539,847	0	3,650,000
717611719	WEST MEMPHIS	AR		02/01/2022	4.100	325,221	0	810,025
717612247	ROLL	AZ		05/23/2022	4.630	1,400,000	0	2,400,000
717611917	WILCOX	AZ		08/12/2020	3.140	0	842,144	16,409,281
717612181	WILCOX	AZ		12/28/2021	2.750	0	275,131	15,730,917
717612256	ARBUCKLE	CA		11/23/2022	6.340	11,500,000	0	20,023,542
717612304	ARBUCKLE	CA		11/23/2022	6.340	5,500,000	0	9,576,459
717612168	CANTUA CREEK	CA		03/21/2022	3.520	165,000,000	42,010,365	354,714,596
717610986	CHICO	CA		05/18/2015	3.500	0	10,552,237	80,265,249
717612116	COALINGA	CA		05/27/2021	3.650	0	2,607,477	11,230,005
717611736	COURTLAND	CA		08/26/2019	4.060	0	750,000	5,408,560
717610603	FOWLER	CA		02/01/2022	3.150	1,311,461	0	11,858,520
717612165	FOWLER	CA		11/09/2021	2.300	0	807,283	58,716,633
717612192	FOWLER	CA		01/12/2022	2.490	5,000,000	0	9,610,656
717612274	GRIDLEY	CA		10/24/2022	4.050	3,520,000	0	24,202,000
717611722	KINGBURG	CA		02/01/2022	3.720	454,400	0	1,127,447
717611753	KINGBURG	CA		02/01/2022	3.760	403,920	0	1,002,196
717612023	LOST HILLS	CA		03/04/2021	2.680	0	15,557,977	412,786,803
717610965	MADERA	CA		06/01/2015	3.950	0	1,131,900	7,263,000
717610953	MAXWELL	CA		02/01/2022	4.150	995,000	0	2,243,652
717612208	MECCA	CA		03/17/2022	3.250	2,400,000	0	6,036,000
717611019	NAPA	CA		06/24/2015	3.990	0	1,535,250	6,460,306
717611479	NAPA	CA		07/26/2017	4.210	0	87,300	1,619,516
717611602	NAPA	CA		06/29/2018	5.400	0	153,690	774,471
717612157	NAPA	CA		10/29/2021	3.470	0	1,300,000	59,600,000
717612270	RUTHERFORD	CA		11/04/2022	4.500	4,800,000	0	11,078,769
717612273	RUTHERFORD	CA		10/03/2022	5.030	2,500,000	0	7,229,015
717612289	TERRA BELLA	CA		12/20/2022	5.980	21,609,355	0	52,159,587
717611035	TULARE	CA		02/01/2022	4.130	1,256,250	0	2,959,498
717611843	WINTERS	CA		03/13/2020	4.050	0	6,607	16,049,998
717611707	BURLINGTON	CO		02/01/2022	4.550	389,639	0	1,990,082
717611128	SPRINGFIELD	CO		12/18/2015	3.800	0	720,387	11,994,032
717611708	IMMOKALEE	FL		06/14/2019	4.050	0	527,635	31,644,692
717610978	PALM BEACH	FL		06/03/2015	3.900	0	1,302,260	35,113,205
717611924	PALM BEACH	FL		11/28/2022	4.220	24,212,000	0	46,762,402
717610419	SOPERTON	GA		02/01/2022	5.500	989,741	0	5,263,558
717611361	SOPERTON	GA		02/01/2022	4.200	560,000	0	2,947,754
717612265	CRESCENT	IA		09/20/2022	5.190	3,000,000	0	9,735,001
717611015	MOUNT AYR	IA		05/27/2015	3.710	0	1,302,916	35,455,055
717611642	MOUNT AYR	IA		11/02/2018	4.650	0	1,425,347	4,463,966
717612190	SIBLEY	IA		03/31/2022	3.390	6,000,000	0	22,139,735
717612213	SPENCER	IA		05/10/2022	3.390	23,000,000	0	56,906,786
717612214	SPENCER	IA		05/10/2022	3.390	3,000,000	0	8,002,801
717612252	SPENCER	IA		06/27/2022	4.480	3,300,000	0	5,294,776
717612292	SPENCER	IA		11/01/2022	4.980	2,250,000	0	5,566,974
717610987	WILLIAMSBURG	IA		06/01/2022	3.900	1,912,171	0	4,834,758

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717612286	REXBURG	ID		11/17/2022	6.450	49,600,000	0	127,904,119
717612291	LAKE PROVIDENCE	LA		11/14/2022	4.890	3,325,000	0	8,300,002
717611889	MOUNTAINLAKE	MN		06/01/2022	3.250	2,159,030	0	4,554,628
717611804	TUNICA	MS		02/03/2020	3.410	0	916,618	10,015,003
717612288	KIMBALL	NE		11/30/2022	4.790	4,300,000	0	10,300,218
717611700	BOARDMAN	OR		03/01/2019	4.260	0	646,475	71,708,000
717612008	ELSIE	OR		12/31/2020	2.530	0	13,319,993	120,132,164
717612301	LEBANON	OR		11/21/2022	6.220	2,200,000	0	5,480,331
717612096	SALEM	OR		06/24/2021	3.700	0	3,150,000	11,590,835
717612268	BENEZETT	PA		08/02/2022	4.540	12,500,000	0	37,288,998
717612271	BENEZETT	PA		08/02/2022	4.720	12,500,000	0	36,543,273
717611984	WASTA	SD		06/01/2022	3.350	1,751,345	0	6,889,349
717612233	BREWSTER	WA		05/16/2022	4.780	29,005,000	0	61,339,442
717612275	PORT ANGELES	WA		12/01/2022	5.630	32,940,000	0	72,470,993
717612264	WENATCHEE	WA		09/26/2022	4.620	33,000,000	0	55,000,000
717612128	YAKIMA	WA		07/14/2021	3.320	0	5,004,662	53,987,826
717612129	YAKIMA	WA		07/14/2021	3.320	0	1,251,166	13,496,938
717612262	YAKIMA	WA		08/17/2022	5.200	4,000,000	0	7,712,536
717612300	WELCH	WV		10/25/2022	6.720	50,000,000	0	118,958,000
0199999. Mortgages in good standing - Farm Mortgages						555,815,892	133,037,363	3,629,175,166
706111379	DAPHNE	AL		03/31/2022	6.430	12,935,700	0	18,143,743
706111378	FAIRHOPE	AL		03/31/2022	6.430	8,743,050	0	11,958,197
706111380	MOBILE	AL		03/31/2022	6.430	9,679,500	0	12,996,600
706111381	MOBILE	AL		03/31/2022	6.430	8,923,500	0	12,064,796
752200014	BRISBANE	AUS		06/30/2021	5.750	0	7,545,087	48,831,926
752000430	CENTRAL COAST	AUS		06/01/2022	3.670	19,864,748	0	31,069,811
752000217	MELBOURNE	AUS		01/24/2018	4.700	0	1,761,375	67,777,425
752200001	MELBOURNE	AUS		04/08/2019	4.700	0	6,062,620	57,588,159
752200006	SYDNEY	AUS		10/04/2019	10.000	0	275,985	32,815,300
752200019	SYDNEY	AUS		06/21/2022	3.500	1,374,642	6,048,413	46,995,795
706110294	CHANDLER	AZ		04/06/2017	4.160	0	2,024,615	12,763,657
706111262	CHANDLER	AZ		09/14/2021	2.850	0	9,091,915	46,730,506
706108689	SCOTTSDALE	AZ		02/10/2012	4.200	0	1,039,335	25,694,397
706109799	ANAHEIM	CA		05/01/2015	3.320	0	6,828,078	57,111,869
706111419	BERKELEY	CA		08/03/2022	4.340	34,000,000	0	94,243,298
706111216	CAMARILLO	CA		05/06/2021	3.630	0	3,199,892	29,515,226
706102047	CARSON	CA		02/01/2022	7.690	56,560	0	3,682,522
706110844	CARSON	CA		02/20/2020	3.710	0	1,084,116	32,229,133
706111368	CARSON	CA		04/29/2022	3.230	67,825,430	16,025,817	121,870,246
706111334	CERRITOS	CA		08/01/2022	4.980	11,000,000	0	27,256,465
706109818	CHINO	CA		02/01/2022	3.410	2,495,286	0	7,856,749
706109906	CHINO	CA		06/01/2022	3.900	161,330	0	511,457
706109907	CHINO	CA		06/01/2022	3.900	439,991	0	1,869,867
706109908	CHINO	CA		06/01/2022	3.900	578,441	0	2,588,202
706109909	CHINO	CA		12/01/2021	3.900	0	1,534,428	12,708,982
706109910	CHINO	CA		06/01/2022	3.900	586,653	0	2,963,542
706109911	CHINO	CA		06/01/2022	3.900	322,660	0	2,251,175
706109912	CHINO	CA		06/01/2022	3.900	2,581,277	0	7,551,386
706109915	CHINO	CA		06/01/2022	3.860	2,159,781	0	8,891,418
706110006	CHINO	CA		06/01/2022	4.040	9,963,997	0	26,396,266
706110007	CHINO	CA		06/01/2022	4.040	6,490,310	0	17,435,483
706111136	CHINO	CA		12/10/2020	3.140	0	3,436,246	59,953,906
706109901	CITY OF INDUSTRY	CA		12/01/2021	3.900	0	6,510,831	36,920,616
706110089	CITY OF INDUSTRY	CA		07/01/2016	3.790	0	1,219,781	7,517,439
706110116	CITY OF INDUSTRY	CA		09/01/2022	3.700	4,554,537	0	9,280,687

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706110117	CITY OF INDUSTRY	CA		09/15/2016	3.700	0	2,481,249	15,852,011
706111210	CONCORD	CA		04/30/2021	3.630	0	9,508,861	168,493,740
706111223	CONCORD	CA		06/15/2021	3.670	0	6,485,253	39,658,563
706111250	CORTE MADERA	CA		07/28/2021	3.360	0	16,281,468	66,748,617
706109467	COSTA MESA	CA		01/07/2015	4.570	0	1,462,129	22,435,086
706110238	COSTA MESA	CA		12/28/2016	3.190	0	1,332	89,380,967
706111186	COSTA MESA	CA		05/20/2021	2.900	0	16,675,448	773,208,695
706111427	COSTA MESA	CA		07/21/2022	4.500	9,188,500	0	20,333,470
706109805	CYPRESS	CA		05/01/2015	3.900	0	2,592,088	10,089,017
706109725	EL CERRITO	CA		09/01/2022	3.620	2,934,543	0	4,308,685
706111374	GARDEN GROVE	CA		04/29/2022	3.530	30,000,000	0	46,167,625
706109780	IRVINE	CA		03/31/2015	3.600	0	1,588,124	130,676,824
706110523	IRVINE	CA		01/30/2019	4.250	0	2,452,110	57,073,920
706110586	IRVINE	CA		11/01/2018	4.110	0	5,110,893	92,325,880
706109285	IRWINDALE	CA		10/30/2013	4.550	0	1,447,678	24,230,913
706109838	LOS ANGELES	CA		06/01/2022	3.440	1,680,463	0	4,582,428
706111052	LOS ANGELES	CA		08/10/2020	3.000	0	1,116,477	10,246,243
706111176	LOS ANGELES	CA		03/10/2021	2.530	0	1,315,000	49,316,101
706109875	NEWPORT BEACH	CA		09/21/2021	3.880	0	1,661,339	28,311,512
706111126	NEWPORT BEACH	CA		11/18/2020	2.750	0	2,389,565	52,358,931
706109816	OAKLAND	CA		09/21/2021	3.340	0	12,230,251	50,806,139
706109289	ONTARIO	CA		11/13/2013	4.550	0	875,147	14,204,115
706111217	PICO RIVERA	CA		07/23/2021	2.920	0	2,016,483	9,713,250
706110081	PLEASANTON	CA		04/29/2016	3.790	0	5,781,998	16,968,972
706109063	RANCHO CUCAMONGA	CA		06/28/2013	3.670	0	3,927,994	136,138,412
706111057	RANCHO CUCAMONGA	CA		04/28/2020	3.200	0	1,731,080	125,620,835
706109797	REDWOOD CITY	CA		05/13/2015	3.680	0	1,059,944	11,378,371
706109286	ROWLAND HEIGHTS	CA		10/30/2013	4.550	0	1,107,048	15,743,406
706109820	SACRAMENTO	CA		12/01/2021	3.540	0	2,237,378	14,625,190
706111407	SAN DIEGO	CA		08/03/2022	3.970	36,450,000	0	73,877,972
706109781	SAN FRANCISCO	CA		06/01/2022	4.750	2,092,341	0	6,864,719
706109844	SAN FRANCISCO	CA		07/29/2019	3.240	0	31,143,540	102,573,198
706110571	SAN FRANCISCO	CA		08/17/2018	4.290	0	5,858,708	26,369,606
706111388	SAN FRANCISCO	CA		06/21/2022	4.050	52,244,000	0	84,215,769
706109837	SAN RAMON	CA		06/01/2022	4.210	8,998,910	0	21,281,064
706111170	SANTA BARBARA	CA		06/01/2022	2.730	15,648,288	0	33,341,270
706109281	SANTA FE SPRINGS	CA		09/25/2013	4.550	0	297,293	5,424,376
706109282	SANTA FE SPRINGS	CA		09/26/2013	4.550	0	913,114	15,774,491
706109283	SANTA FE SPRINGS	CA		09/24/2013	4.550	0	1,059,637	20,261,086
706109284	SANTA FE SPRINGS	CA		10/30/2013	4.550	0	1,720,183	26,647,370
706109287	SANTA FE SPRINGS	CA		10/30/2013	4.550	0	723,839	10,652,818
706111067	SANTA FE SPRINGS	CA		07/01/2020	3.150	0	2,199,286	16,331,660
706111092	SUNNYVALE	CA		02/01/2022	3.200	2,079,000	0	3,330,276
706108825	UNION CITY	CA		08/15/2012	4.010	0	6,864,547	43,251,588
706105856	WALNUT	CA		02/01/2022	5.760	1,464,017	0	15,611,355
706106598	WALNUT	CA		11/30/2006	6.120	0	1,359,649	32,201,290
706107956	WALNUT	CA		04/01/2009	6.910	0	1,051,411	16,460,135
706109899	WALNUT	CA		12/01/2021	3.920	0	586,656	10,814,397
706109900	WALNUT	CA		12/01/2021	3.900	0	602,158	4,144,696
751000117	MISSISSAUGA	CAN		11/30/2015	3.660	0	1,161,503	119,326,480
706110297	AURORA	CO		04/06/2017	4.160	0	1,629,986	8,315,916
706110341	AURORA	CO		01/12/2018	4.320	0	954,530	29,351,616
706110579	DENVER	CO		09/21/2021	4.090	0	32,715,357	107,758,230
706111248	DENVER	CO		06/01/2022	2.450	2,316,414	0	4,262,795
706110516	HARTFORD	CT		11/01/2022	4.300	5,523,489	0	8,700,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
750000432	GUADALAJARA	ESP		02/09/2022	3.490	17,418,707	2,891,393	26,034,411
706110558	CASSELBERRY	FL		09/01/2022	4.000	18,876,394	0	32,861,437
706111277	CLEARWATER	FL		09/15/2021	7.150	0	113,733	13,764,518
706110648	DAVENPORT	FL		11/08/2018	4.580	0	2,814,113	357,852,566
706109751	FORT LAUDERDALE	FL		04/01/2015	3.620	0	1,387,699	21,576,357
706111264	FORT MYERS	FL		03/02/2022	3.190	10,210,257	0	16,829,006
706111411	JACKSONVILLE	FL		04/21/2022	7.030	24,000,000	0	33,628,240
706111405	LAND O' LAKES	FL		04/26/2022	6.480	25,386,680	632,563	40,635,443
706111376	PALM BAY	FL		03/16/2022	6.130	24,100,000	0	34,952,309
706111421	TAMPA	FL		07/21/2022	5.470	43,145,000	0	70,546,669
706110816	WINTER GARDEN	FL		07/12/2019	3.250	0	1,585,510	21,587,784
706109789	ATLANTA	GA		02/01/2022	3.600	1,545,000	0	2,164,907
706110706	ATLANTA	GA		03/06/2019	5.510	0	1,480,594	39,919,452
706110707	ATLANTA	GA		03/06/2019	5.510	0	922,283	28,067,923
706110708	ATLANTA	GA		03/06/2019	5.460	0	759,552	26,571,725
706110709	ATLANTA	GA		03/06/2019	5.460	0	1,343,612	45,869,236
706110710	ATLANTA	GA		03/06/2019	5.560	0	670,953	30,956,562
706111286	ATLANTA	GA		01/18/2022	2.680	10,600,000	0	24,378,857
706111359	ATLANTA	GA		01/18/2022	3.270	3,350,000	0	7,708,931
706111420	ATLANTA	GA		06/01/2022	6.730	22,589,579	444,361	31,840,340
706110566	FAIRBURN	GA		06/01/2022	3.910	15,051,271	0	26,968,930
706111307	JEFFERSON	GA		10/01/2021	7.140	0	529,399	19,224,381
706111377	MACON	GA		02/28/2022	6.430	10,800,000	1,350,000	16,849,320
706111123	PENDERGRASS	GA		12/17/2020	2.980	0	35,549,365	179,416,347
706111131	PORT WENTWORTH	GA		11/18/2020	2.810	0	1,149,290	32,653,655
706111220	UNION CITY	GA		12/30/2021	3.180	0	9,868,394	38,329,823
706111289	UNION CITY	GA		06/01/2022	2.300	11,153,435	0	17,463,197
749000088	LONDON	GBR		05/06/2015	3.130	0	1,497,281	192,062,138
749000423	MILTON KEYNES	GBR		03/15/2022	3.030	4,967,720	0	11,926,531
749000455	WC1	GBR		08/31/2022	4.720	94,161,732	0	245,894,619
749000450	WEDNESBURY	GBR		06/21/2022	4.560	58,732,800	0	81,474,145
706110627	BOLINGBROOK	IL		09/28/2018	4.480	0	42,237,735	119,969,207
706110642	BOLINGBROOK	IL		09/28/2018	4.410	0	8,593,697	24,150,759
706110332	DES PLAINES	IL		05/23/2017	4.120	0	1,746,478	5,303,205
706110346	DES PLAINES	IL		05/23/2017	4.120	0	2,000,661	9,475,342
706110347	ITASCA	IL		05/23/2017	4.120	0	545,823	2,318,764
706110348	ITASCA	IL		05/23/2017	4.120	0	947,585	4,749,247
706110296	LOMBARD	IL		04/06/2017	4.160	0	1,973,141	5,370,810
706110333	MUNDELEIN	IL		05/23/2017	4.120	0	429,360	2,232,064
706110349	NAPERVILLE	IL		05/23/2017	4.120	0	692,182	2,741,880
706109218	PEORIA	IL		06/01/2022	3.850	2,441,115	0	9,128,224
706111433	ROMEOVILLE	IL		10/06/2022	4.480	35,250,000	0	56,162,371
706111413	TINLEY PARK	IL		06/23/2022	4.360	76,250,000	0	118,453,129
706111445	WARRENVILLE	IL		07/15/2022	4.540	127,341,000	0	203,082,455
706109221	ELKHART	IN		06/01/2022	3.850	587,804	0	3,400,236
750000299	DUBLIN	IRL		01/09/2020	1.070	0	521,601	7,641,223
750000300	DUBLIN	IRL		01/30/2020	0.990	0	562,069	8,234,070
706109126	LAWRENCE	KS		06/24/2013	3.350	0	2,774,466	16,010,847
706111140	OVERLAND PARK	KS		12/22/2020	2.640	0	1,280,410	54,715,410
706108687	NEW ORLEANS	LA		11/01/2022	5.500	2,462,555	0	3,550,701
706111045	HINGHAM	MA		06/01/2022	3.700	211,269	0	251,329
706111044	MARSHFIELD	MA		06/01/2022	3.700	446,566	0	700,211
706111046	WEYMOUTH	MA		06/01/2022	3.700	247,454	0	352,417
706108320	BETHESDA	MD		02/01/2022	5.800	16,319,947	0	23,070,525
706111213	TIJUANA	MEX		08/06/2021	4.020	0	11,138,163	89,800,386

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

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	2	3					Additional	
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706109220	BATTLE CREEK	MI		06/01/2022	3.850	674,246	0	3,217,437
706111032	FERNDALE	MI		11/01/2022	7.070	7,119,932	0	8,599,234
706109223	GRAND RAPIDS	MI		06/01/2022	3.850	414,920	0	2,260,651
706109222	KALAMAZOO	MI		06/01/2022	3.850	423,219	0	2,402,554
706111429	TROY	MI		10/06/2022	4.480	55,250,000	0	76,555,979
706111422	EARTH CITY	MO		06/27/2022	4.440	35,000,000	0	46,924,898
706110295	ST LOUIS	MO		04/06/2017	4.160	0	1,544,197	8,123,973
706111326	CARY	NC		03/15/2022	8.020	5,268,176	953,611	13,300,104
706111160	FAYETTEVILLE	NC		03/10/2021	2.790	0	1,564,739	12,110,928
706111109	RALEIGH	NC		09/24/2020	7.170	0	8,466,294	34,729,736
706110553	AVENEL	NJ		06/21/2018	4.430	0	580,604	18,175,695
706111401	BASKING RIDGE	NJ		06/15/2022	3.940	30,000,000	0	85,889,709
706111074	ENGLEWOOD	NJ		06/01/2022	2.990	8,773,208	0	17,567,881
706111424	FLORENCE	NJ		05/09/2022	3.410	4,772,485	0	14,061,462
706111402	HIGHLAND PARK	NJ		06/08/2022	3.940	9,700,000	0	13,941,339
706111175	KEARNY	NJ		09/01/2022	2.790	20,147,324	0	37,524,743
706111383	MONTVALE	NJ		05/05/2022	4.150	8,713,658	6,488,859	60,424,180
706109737	NEWARK	NJ		11/01/2022	6.450	6,062,783	0	14,777,073
706109738	NEWARK	NJ		11/01/2022	6.950	3,775,271	0	9,073,881
706110282	NEWARK	NJ		11/01/2022	10.500	2,500,000	0	15,807,692
706110288	NEWARK	NJ		11/01/2022	5.500	962,654	0	2,850,000
706110362	NEWARK	NJ		11/01/2022	4.750	14,315,556	0	25,200,000
706109807	NORTH BRUNSWICK	NJ		06/01/2022	3.140	888,126	0	3,142,071
706109808	PERTH AMBOY	NJ		12/01/2021	3.140	0	950,149	12,027,183
706111371	SWEDESBORO	NJ		05/09/2022	3.410	30,827,515	0	91,364,920
706111311	WOODBRIDGE	NJ		03/28/2022	2.550	54,545,500	0	85,409,528
750000297	AMSTERDAM	NLD		02/01/2022	1.010	1,008,900	0	1,588,543
706111385	LAS VEGAS	NV		06/16/2022	3.800	18,367,925	0	50,992,667
706111450	RENO	NV		10/06/2022	4.750	22,853,000	0	33,148,344
706109830	NEW YORK	NY		02/01/2022	3.370	2,897,928	0	4,106,663
706109940	NEW YORK	NY		08/09/2016	3.900	0	6,366,790	118,852,350
706110077	NEW YORK	NY		05/24/2016	3.530	0	20,282,404	55,368,206
706110713	NEW YORK	NY		04/23/2019	4.190	0	981,923	25,560,383
706111051	NEW YORK	NY		03/20/2020	3.990	0	26,836,648	134,004,188
706111084	NEW YORK	NY		07/06/2020	3.650	0	1,420,500	69,091,472
706111190	NEW YORK	NY		06/01/2022	2.350	5,819,431	0	13,114,754
706109384	QUEENS	NY		03/10/2014	4.820	0	6,170,781	22,882,612
706111430	WESTHAMPTON BEACH	NY		06/16/2022	7.330	24,622,000	0	54,547,717
706109381	YONKERS	NY		07/10/2014	4.930	0	1,579,069	137,699,181
706109217	BATAVIA	OH		06/01/2022	3.850	1,680,428	0	10,395,047
706110683	GROVE CITY	OH		03/18/2019	4.070	0	93,644,399	238,985,415
706109851	BEAVERTON	OR		02/01/2022	3.680	5,495,985	0	12,908,429
706110864	HAPPY VALLEY	OR		10/31/2019	5.140	0	809,771	36,716,262
706110866	HILLSBORO	OR		10/31/2019	5.140	0	383,589	17,335,247
706109341	PORTLAND	OR		12/05/2013	4.410	0	6,770,729	11,245,823
706110851	PORTLAND	OR		08/06/2019	3.640	0	1,087,550	5,056,434
706109296	BETHLEHEM	PA		06/01/2022	5.590	2,371,767	0	3,668,124
706111288	EXTON	PA		08/20/2021	7.300	0	111,530	10,993,036
706109856	HORSHAM TOWNSHIP	PA		06/01/2022	3.750	1,153,772	0	3,142,494
706110712	KING OF PRUSSIA	PA		03/27/2019	4.090	0	938,250	58,609,581
706109855	MALVERN	PA		06/01/2022	3.700	8,498,183	0	22,053,131
706109395	PHILADELPHIA	PA		01/31/2014	4.400	0	25,626,165	52,573,324
706111362	PHILADELPHIA	PA		02/22/2022	5.810	3,211,973	1,796,030	6,828,889
706111364	PHILADELPHIA	PA		02/22/2022	5.810	1,488,781	832,477	2,890,280
706111366	PHILADELPHIA	PA		02/22/2022	5.810	4,246,246	2,374,362	9,153,760

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706111215	CHARLESTON	SC		05/20/2021	2.930	0	6,925,167	30,076,498
706111329	COLUMBIA	SC		03/15/2022	6.670	11,084,370	0	16,086,420
706111358	MYRTLE BEACH	SC		02/10/2022	5.980	11,900,000	0	17,521,720
706111159	COLLIERVILLE	TN		03/10/2021	2.790	0	2,836,088	19,429,536
706109612	NASHVILLE	TN		03/27/2015	3.650	0	3,358,439	77,383,700
706109848	ADDISON	TX		07/01/2015	3.820	0	23,909,839	92,948,891
706111348	ARLINGTON	TX		11/16/2021	2.550	0	880,997	5,232,739
706111349	ARLINGTON	TX		11/16/2021	2.550	0	612,449	4,140,538
706111134	AUSTIN	TX		01/15/2021	4.000	0	6,961,867	179,999,542
706111244	AUSTIN	TX		06/14/2022	3.330	2,855,000	0	4,303,338
706111394	AUSTIN	TX		04/29/2022	4.360	41,275,800	0	73,656,513
706111313	COPPELL	TX		11/16/2021	2.550	0	1,063,004	6,147,657
706111346	COPPELL	TX		11/16/2021	2.550	0	935,157	6,084,760
706111347	COPPELL	TX		11/16/2021	2.550	0	923,678	5,671,124
706110350	DALLAS	TX		05/23/2017	4.120	0	540,869	2,045,558
706110353	DALLAS	TX		05/23/2017	4.120	0	937,335	4,186,384
706110589	DALLAS	TX		07/11/2018	4.050	0	14,191,938	52,170,219
706111030	DALLAS	TX		01/15/2020	6.270	0	2,762,177	83,921,283
706111370	DALLAS	TX		03/10/2022	6.930	33,822,500	899,232	51,786,837
706110351	GRAND PRAIRIE	TX		05/23/2017	4.120	0	1,054,581	5,481,593
706109209	HOUSTON	TX		10/15/2013	5.200	0	2,303,942	21,439,162
706109400	HOUSTON	TX		04/03/2014	4.230	0	7,757,774	30,772,913
706110512	HOUSTON	TX		03/09/2018	4.100	0	37,200,438	147,936,090
706110554	HOUSTON	TX		07/30/2018	3.900	0	5,725,160	71,154,952
706110881	HOUSTON	TX		09/26/2019	4.550	0	119,000	9,163,626
706111027	HOUSTON	TX		12/17/2019	3.590	0	688,500	149,618,357
706111059	HOUSTON	TX		03/12/2020	6.220	0	595,008	43,185,124
706110352	IRVING	TX		05/23/2017	4.120	0	2,751,308	12,883,794
706110556	ROANOKE	TX		09/21/2021	4.150	0	9,382,155	38,179,249
706111355	SAN ANTONIO	TX		03/22/2022	7.380	23,502,500	0	31,184,864
706109846	SALT LAKE CITY	UT		06/01/2022	3.220	9,740,214	0	33,230,518
706108428	ARLINGTON	VA		12/16/2010	5.870	0	4,059,844	43,559,285
706108495	ARLINGTON	VA		03/23/2011	5.310	0	8,977,757	80,651,689
706111310	ARLINGTON	VA		08/02/2022	3.080	22,000,000	0	94,950,450
706109809	FAIRFAX	VA		06/01/2022	3.890	1,256,580	0	1,954,166
706111440	FALLS CHURCH	VA		09/06/2022	5.050	31,160,000	0	48,703,138
706111404	HERNDON	VA		08/01/2022	3.880	49,500,000	0	70,225,613
706109235	MCLEAN	VA		08/30/2013	4.100	0	16,586,320	334,253,197
706109398	VIRGINIA BEACH	VA		03/17/2014	4.410	0	10,470,401	89,772,894
706110758	BELLEVUE	WA		08/20/2019	3.830	0	1,086,750	15,961,293
706109724	BOTHELL	WA		09/01/2022	3.720	5,200,983	0	12,357,495
706110701	EVERETT	WA		06/01/2022	4.450	5,601,180	0	8,597,791
706111391	REDMOND	WA		05/25/2022	3.120	12,750,000	0	33,727,184
706111113	RENTON	WA		09/17/2020	3.220	0	4,830,944	132,567,135
706111119	RENTON	WA		06/01/2022	7.270	4,108,986	0	1,717,373
706109265	SEATTLE	WA		06/01/2022	5.230	2,813,268	0	4,038,218
706109319	SEATTLE	WA		07/09/2014	4.880	0	4,593,667	57,772,910
706110865	SEATTLE	WA		10/31/2019	5.140	0	394,044	17,980,528
706109219	GRAND CHUTE	WI		06/01/2022	3.850	1,246,836	0	6,688,472
0599999. Mortgages in good standing - Commercial mortgages-all other						1,706,672,752	813,376,974	10,806,530,442
752200017	BONGAREE	AUS		02/17/2022	9.000	45,736,590	0	458,381,928
752200018	SYDNEY	AUS		12/21/2021	6.000	0	1,029,070	103,715,498
0699999. Mortgages in good standing - Mezzanine Loans						45,736,590	1,029,070	562,097,425
0899999. Total Mortgages in good standing						2,308,225,234	947,443,408	14,997,803,034

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						2,308,225,234	947,443,408	14,997,803,034

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
752000239	BRISBANE	AUS		09/21/2021	05/16/2022	5,120,178	0	(43,773)	0	0	(43,773)	308,492	5,384,897	5,027,513	(218,574)	(138,810)	(357,385)
752000329	SYDNEY	AUS		12/23/2019	07/26/2022	50,384,565	0	22,173	0	0	22,173	(654,817)	11,232,450	11,276,276	43,826	0	43,826
752200006	SYDNEY	AUS		10/04/2019	12/20/2022	21,858,907	0	0	0	712,702	712,702	(1,711,653)	20,602,119	20,035,154	(566,965)	0	(566,965)
706110860	GLENDALE	AZ		08/29/2019	05/12/2022	7,682,274	0	0	0	0	0	0	7,682,274	7,682,274	0	0	0
706108630	BREA	CA		11/14/2011	12/02/2022	17,614,045	0	0	0	0	0	0	17,104,813	17,104,813	0	0	0
706108751	CALABASAS	CA		07/11/2012	05/09/2022	4,655,370	0	0	0	0	0	0	4,562,471	4,562,471	0	0	0
706109913	CHINO	CA		12/01/2021	05/23/2022	3,129,785	0	(16,888)	0	0	(16,888)	0	3,069,443	2,891,311	0	(178,132)	(178,132)
706109903	CITY OF INDUSTRY	CA		12/01/2021	05/23/2022	3,712,562	0	(19,834)	0	0	(19,834)	0	3,641,040	3,431,865	0	(209,174)	(209,174)
706102103	COMPTON	CA		05/01/2018	09/30/2022	200,246	0	(2,770)	0	0	(2,770)	0	20,291	20,291	0	0	0
706108714	COSTA MESA	CA		06/21/2012	07/21/2022	3,318,905	0	0	0	0	0	0	3,228,962	3,228,962	0	0	0
706110238	COSTA MESA	CA		12/28/2016	01/31/2022	48,200,711	0	0	0	0	0	0	48,202,043	46,615,494	0	(1,586,549)	(1,586,549)
706109441	DUBLIN	CA		05/13/2014	03/07/2022	29,135,231	0	(38,842)	0	0	(38,842)	0	29,096,390	29,037,798	0	(58,592)	(58,592)
717610611	DUCOR	CA		12/28/2012	10/24/2022	3,740,000	0	0	0	0	0	0	3,740,000	3,740,000	0	0	0
706108764	LOS ANGELES	CA		07/09/2012	08/02/2022	1,592,445	0	0	0	0	0	0	201,353	201,353	0	0	0
717610694	MADERA	CA		07/15/2013	01/11/2022	195,000	0	0	0	0	0	0	125,000	125,000	0	0	0
717611619	MECCA	CA		08/23/2018	03/17/2022	1,876,783	0	0	0	0	0	0	1,876,783	1,876,783	0	0	0
706108726	ONTARIO	CA		03/01/2012	02/04/2022	47,681,995	0	0	0	0	0	0	47,557,918	47,557,918	0	0	0
706109897	ONTARIO	CA		07/17/2019	05/23/2022	5,530,879	0	(11,704)	0	0	(11,704)	0	5,439,151	5,313,244	0	(125,907)	(125,907)
706109898	ONTARIO	CA		12/01/2021	05/23/2022	1,250,547	0	(6,681)	0	0	(6,681)	0	1,226,455	1,155,997	0	(70,459)	(70,459)
706110158	POMONA	CA		06/30/2016	07/14/2022	7,462,461	0	(3,434)	0	0	(3,434)	0	2,359,027	2,352,000	0	(7,027)	(7,027)
706109953	REDONDO BEACH	CA		12/02/2015	10/19/2022	4,719,569	0	0	0	0	0	0	4,621,754	4,621,754	0	0	0
706110819	SAN BERNARDINO	CA		08/09/2019	04/28/2022	193,411,928	0	(285,707)	0	0	(285,707)	0	193,126,222	187,770,500	0	(5,355,722)	(5,355,722)
706108924	SAN DIEGO	CA		10/26/2012	08/03/2022	24,255,665	0	0	0	0	0	0	23,748,568	23,748,568	0	0	0
706108930	SAN DIEGO	CA		12/20/2012	10/03/2022	9,008,240	0	(15,597)	0	0	(15,597)	0	8,653,312	8,648,150	0	(5,163)	(5,163)
706108931	SAN DIEGO	CA		11/28/2012	09/02/2022	41,913,236	0	(14,923)	0	0	(14,923)	0	40,463,516	40,457,950	0	(5,567)	(5,567)
706108466	SAN FRANCISCO	CA		04/01/2011	09/13/2022	7,439,608	0	0	0	0	0	0	6,978,388	6,978,388	0	0	0
706108848	SAN FRANCISCO	CA		08/02/2012	06/21/2022	19,650,000	0	0	0	0	0	0	19,650,000	19,650,000	0	0	0
706109937	SAN FRANCISCO	CA		11/10/2015	06/21/2022	19,650,000	0	0	0	0	0	0	19,650,000	19,650,000	0	0	0
706110289	SAN JOSE	CA		03/08/2017	04/08/2022	10,707,512	0	(11,412)	0	0	(11,412)	0	0	0	0	0	0
717611505	SONOMA	CA		10/02/2017	03/28/2022	14,950,098	0	(11,010)	0	0	(11,010)	0	14,770,638	14,599,000	0	(171,638)	(171,638)
706110298	UNION CITY	CA		03/31/2017	11/01/2022	16,132,960	0	0	0	0	0	0	16,132,960	16,132,960	0	0	0
706110299	UNION CITY	CA		03/31/2017	04/05/2022	4,033,240	0	0	0	0	0	0	4,033,240	4,033,240	0	0	0
706110365	WALNUT CREEK	CA		05/01/2018	03/09/2022	26,145,859	0	14,791	0	0	14,791	0	26,160,650	26,190,500	0	29,850	29,850
717611678	WINTERS	CA		05/02/2019	09/30/2022	2,431,472	0	0	0	0	0	0	2,268,972	2,268,972	0	0	0
717611056	CENTER	CO		09/21/2021	06/10/2022	1,132,318	0	(8,427)	0	0	(8,427)	0	1,096,249	1,034,474	0	(61,775)	(61,775)
706108660	HIGHLANDS RANCH	CO		12/14/2011	01/04/2022	12,785,828	0	0	0	0	0	0	12,785,828	12,785,828	0	0	0
717611353	HUGO	CO		12/07/2016	06/06/2022	3,337,207	0	0	0	0	0	0	3,286,790	3,286,790	0	0	0
706107743	WASHINGTON	DC		11/14/2007	12/19/2022	78,661,650	0	0	0	0	0	0	0	0	0	0	0
706108839	WASHINGTON	DC		07/26/2012	04/12/2022	2,981,464	0	0	0	0	0	0	2,948,628	2,948,628	0	0	0
706109107	WASHINGTON	DC		04/01/2016	06/13/2022	1,202,787	0	(2,010)	0	0	(2,010)	0	0	0	0	0	0
706109740	WASHINGTON	DC		09/21/2021	06/03/2022	78,825,325	0	(543,203)	0	0	(543,203)	0	77,351,682	77,243,398	0	(108,285)	(108,285)
706109173	CLEARWATER	FL		08/26/2013	02/18/2022	5,553,588	0	0	0	0	0	0	5,525,540	5,525,540	0	0	0
706108936	GAINESVILLE	FL		11/16/2012	10/13/2022	5,151,616	0	0	0	0	0	0	0	0	0	0	0
706108313	ORLANDO	FL		08/10/2010	02/04/2022	61,327,007	0	0	0	0	0	0	61,166,384	61,166,384	0	0	0
706110961	TAMPA	FL		12/03/2019	12/08/2022	34,500,000	0	0	0	0	0	0	34,500,000	34,500,000	0	0	0
706109067	WINTER PARK	FL		03/12/2013	03/01/2022	3,989,506	0	0	0	0	0	0	3,960,517	3,960,517	0	0	0
706109789	ATLANTA	GA		02/01/2022	07/19/2022	0	0	0	0	0	0	0	1,545,000	1,545,000	0	0	0
706110706	ATLANTA	GA		03/06/2019	12/02/2022	26,454,871	0	(64,529)	0	0	(64,529)	0	27,870,935	27,836,900	0	(34,035)	(34,035)
706110707	ATLANTA	GA		03/06/2019	12/02/2022	17,943,386	0	(40,304)	0	0	(40,304)	0	18,825,365	18,806,200	0	(19,165)	(19,165)
706110708	ATLANTA	GA		03/06/2019	12/02/2022	16,233,184	0	(33,450)	0	0	(33,450)	0	16,959,287	16,944,200	0	(15,087)	(15,087)
706110709	ATLANTA	GA		03/06/2019	12/02/2022	30,071,065	0	(60,060)	0	0	(60,060)	0	31,354,617	31,328,150	0	(26,467)	(26,467)

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706110710	ATLANTA	GA		03/06/2019	12/02/2022	20,681,370	0	(27,671)	0	0	(27,671)	0	21,324,652	21,314,530	0	(10,122)	(10,122)
717611337	BAINBRIDGE	GA		12/28/2016	07/28/2022	4,000,000	0	0	0	0	0	0	3,500,000	3,500,000	0	0	0
706107454	KENNESAW	GA		10/10/2007	10/20/2022	453,159	0	0	0	0	0	0	42,248	42,248	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018	12/28/2022	283,494	0	(5,152)	0	0	(5,152)	0	22,270	22,201	0	(69)	(69)
706110870	PEACHTREE CORNERS	GA		09/13/2019	04/22/2022	34,500,000	0	0	0	0	0	0	34,500,000	34,500,000	0	0	0
749000108	LONDON	GBR		09/29/2015	08/31/2022	43,748,768	0	(132,560)	0	0	(132,560)	5,564,360	49,352,891	39,115,554	(9,695,568)	(541,769)	(10,237,337)
749000181	LONDON	GBR		04/05/2017	08/31/2022	10,837,879	0	(24,830)	0	0	(24,830)	(796,063)	10,016,986	8,854,080	(1,061,563)	(101,342)	(1,162,905)
749000182	LONDON	GBR		03/22/2017	09/08/2022	31,668,128	0	0	0	0	0	(2,748,413)	28,119,630	26,065,860	(2,053,770)	0	(2,053,770)
717610849	FARMINGTON	IA		08/06/2014	01/28/2022	775,902	0	0	0	0	0	0	751,209	751,209	0	0	0
717611206	SIBLEY	IA		06/28/2016	03/31/2022	3,960,000	0	0	0	0	0	0	3,900,000	3,900,000	0	0	0
717611224	SIBLEY	IA		06/28/2016	03/31/2022	500,000	0	0	0	0	0	0	490,000	490,000	0	0	0
717610378	TRIPOLI	IA		12/01/2021	11/02/2022	732,896	0	(11,452)	0	0	(11,452)	0	670,931	625,845	0	(45,086)	(45,086)
717610998	TRIPOLI	IA		12/01/2021	11/02/2022	283,750	0	(3,931)	0	0	(3,931)	0	270,050	259,277	0	(10,773)	(10,773)
717610987	WILLIAMSBURG	IA		06/01/2022	07/13/2022	0	0	2,422	0	0	2,422	0	1,914,593	2,152,337	0	237,743	237,743
706108819	CHICAGO	IL		05/30/2012	04/29/2022	2,964,475	0	0	0	0	0	0	2,924,784	2,924,784	0	0	0
706108820	CHICAGO	IL		05/30/2012	04/29/2022	1,320,459	0	0	0	0	0	0	1,302,780	1,302,780	0	0	0
706108821	CHICAGO	IL		05/30/2012	04/29/2022	1,399,163	0	0	0	0	0	0	1,380,429	1,380,429	0	0	0
706108911	CHICAGO	IL		08/31/2012	05/13/2022	22,716,797	0	0	0	0	0	0	22,413,449	22,413,449	0	0	0
706109472	CHICAGO	IL		04/30/2014	04/29/2022	859,677	0	0	0	0	0	0	848,460	848,460	0	0	0
706109473	CHICAGO	IL		04/30/2014	04/29/2022	1,139,572	0	0	0	0	0	0	1,124,703	1,124,703	0	0	0
706109474	CHICAGO	IL		04/30/2014	04/29/2022	699,738	0	0	0	0	0	0	690,608	690,608	0	0	0
706109475	CHICAGO	IL		04/30/2014	04/29/2022	499,813	0	0	0	0	0	0	493,291	493,291	0	0	0
706109993	CHICAGO	IL		12/21/2015	05/13/2022	5,227,650	0	0	0	0	0	0	5,227,650	5,227,650	0	0	0
706108909	DES PLAINES	IL		08/10/2012	06/28/2022	5,996,105	0	0	0	0	0	0	5,902,895	5,902,895	0	0	0
706108919	LA GRANGE	IL		08/10/2012	06/28/2022	9,215,461	0	0	0	0	0	0	9,072,205	9,072,205	0	0	0
706106923	O FALLON	IL		02/01/2007	01/24/2022	9,833,036	0	0	0	0	0	0	9,798,565	9,798,565	0	0	0
706108920	PALATINE	IL		08/10/2012	06/28/2022	1,426,518	0	0	0	0	0	0	1,404,343	1,404,343	0	0	0
717610448	VINCENNES	IN		09/21/2021	01/10/2022	314,395	0	0	0	0	0	0	314,395	314,395	0	0	0
717611284	PEMBROKE	KY		08/09/2016	07/21/2022	90,793	0	0	0	0	0	0	77,236	77,236	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012	08/31/2022	2,235,240	0	0	0	0	0	0	2,164,280	2,164,280	0	0	0
706108710	ABERDEEN	MD		01/13/2012	02/04/2022	14,169,072	0	0	0	0	0	0	14,102,252	14,102,252	0	0	0
706109498	BALTIMORE	MD		06/12/2014	02/22/2022	9,002,135	0	0	0	0	0	0	8,952,179	8,952,179	0	0	0
717609325	ALBERT LEA	MN		09/30/2004	01/11/2022	150,835	0	0	0	0	0	0	146,918	146,918	0	0	0
717611364	EVANSVILLE	MN		02/09/2017	04/07/2022	12,055,795	0	(31,866)	0	0	(31,866)	0	11,695,438	11,461,128	0	(234,311)	(234,311)
717610546	CHILLICOTHE	MO		07/13/2012	08/31/2022	772,597	0	0	0	0	0	0	756,418	756,418	0	0	0
717609784	HOPKINS	MO		05/01/2007	05/06/2022	14,537	0	0	0	0	0	0	14,537	14,537	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013	08/15/2022	521,688	0	0	0	0	0	0	499,167	499,167	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012	04/29/2022	12,871	0	0	0	0	0	0	6,491	6,491	0	0	0
717611391	SHELBY	MS		01/27/2017	02/28/2022	3,707,419	0	0	0	0	0	0	3,656,904	3,656,904	0	0	0
717610991	MEAGHER	MT		04/23/2015	10/14/2022	721,216	0	0	0	0	0	0	697,019	697,019	0	0	0
706111016	CHARLOTTE	NC		12/19/2019	12/08/2022	40,000,000	0	0	0	0	0	0	40,000,000	40,000,000	0	0	0
706111116	GREENSBORO	NC		10/28/2020	05/12/2022	11,730,000	0	0	0	0	0	0	11,730,000	11,730,000	0	0	0
717610913	JACKSON	NE		12/30/2014	04/29/2022	2,674,604	0	0	0	0	0	0	2,674,604	2,674,604	0	0	0
717611168	JACKSON	NE		02/01/2016	04/29/2022	713,380	0	0	0	0	0	0	713,380	713,380	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013	02/22/2022	5,843,278	0	(509)	0	0	(509)	0	5,812,188	5,806,090	0	(6,098)	(6,098)
706110831	SPARKS	NV		08/09/2019	04/28/2022	855,000	0	0	0	0	0	0	855,000	855,000	0	0	0
706110874	AVON	NY		10/25/2019	12/08/2022	5,945,050	0	0	0	0	0	0	5,945,050	5,945,050	0	0	0
706110875	CAMILLUS	NY		10/25/2019	12/08/2022	6,730,377	0	0	0	0	0	0	5,651,217	5,651,217	0	0	0
706108871	NEW YORK	NY		08/02/2012	08/04/2022	6,013,781	0	0	0	0	0	0	5,892,156	5,892,156	0	0	0
706108906	NEW YORK	NY		10/01/2012	07/13/2022	16,418,089	0	0	0	0	0	0	16,179,054	16,179,054	0	0	0
706108907	NEW YORK	NY		10/01/2012	07/13/2022	10,215,300	0	(2,004)	0	0	(2,004)	0	10,064,613	10,063,609	0	(1,003)	(1,003)

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706110430	NEW YORK	NY		08/29/2017	07/13/2022	16,000,000	0	0	0	0	0	0	16,000,000	16,000,000	0	0	0
706111169	NEW YORK	NY		02/04/2021	07/13/2022	7,492,097	0	0	0	0	0	0	7,492,097	7,492,097	0	0	0
706108674	ROCHESTER	NY		04/06/2012	01/10/2022	5,864,280	0	0	0	0	0	0	5,864,280	5,860,752	0	(3,528)	(3,528)
706110896	VICTOR	NY		10/25/2019	12/08/2022	5,597,279	0	0	0	0	0	0	5,494,440	5,494,440	0	0	0
706107147	CINCINNATI	OH		04/26/2007	04/22/2022	445,777	0	0	0	0	0	0	89,985	89,985	0	0	0
706109028	CINCINNATI	OH		08/15/2014	05/18/2022	9,168,811	0	0	0	0	0	0	9,067,808	9,067,808	0	0	0
717611621	CRESTLINE	OH		10/04/2018	11/02/2022	3,388,061	0	0	0	0	0	0	3,341,312	3,341,312	0	0	0
706109351	DUBLIN	OH		12/17/2013	11/29/2022	11,179,437	0	0	0	0	0	0	10,912,533	10,912,533	0	0	0
717610810	CORVALLIS	OR		04/25/2014	01/06/2022	2,280,000	0	0	0	0	0	0	2,280,000	2,280,000	0	0	0
717611354	LEBANON	OR		09/21/2021	11/21/2022	1,650,312	0	(3,970)	0	0	(3,970)	0	1,576,342	1,570,000	0	(6,342)	(6,342)
717610710	SALEM	OR		08/12/2013	02/17/2022	748,000	0	0	0	0	0	0	724,000	724,000	0	0	0
717610830	SALEM	OR		05/23/2014	01/13/2022	3,175,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
706110889	AVALON	PA		10/25/2019	12/08/2022	2,745,312	0	0	0	0	0	0	2,694,872	2,694,872	0	0	0
706110894	CANONSBURG	PA		10/25/2019	12/08/2022	8,749,051	0	0	0	0	0	0	8,588,305	8,588,305	0	0	0
706110876	DAUPHIN	PA		10/25/2019	12/08/2022	20,120,000	0	0	0	0	0	0	20,120,000	20,120,000	0	0	0
706111144	HARRISBURG	PA		12/31/2020	08/16/2022	43,416,390	0	(122,372)	0	0	(122,372)	0	43,294,018	42,080,000	0	(1,214,018)	(1,214,018)
706110890	PITTSBURGH	PA		10/25/2019	12/08/2022	10,706,260	0	0	0	0	0	0	10,509,555	10,509,555	0	0	0
706108734	WAYNE	PA		07/13/2012	12/29/2022	12,029,704	0	0	0	0	0	0	11,642,838	11,642,838	0	0	0
717610689	HAYES	SD		06/20/2013	06/28/2022	1,899,084	0	0	0	0	0	0	1,858,830	1,858,830	0	0	0
717611097	MILESVILLE	SD		11/24/2015	01/10/2022	877,530	0	0	0	0	0	0	862,462	862,462	0	0	0
717611741	SOUTH FULTON	TN		09/04/2019	05/02/2022	2,052,699	0	0	0	0	0	0	2,016,366	2,016,366	0	0	0
706108815	AUSTIN	TX		05/09/2012	08/02/2022	7,503,047	0	0	0	0	0	0	7,290,710	7,290,710	0	0	0
706109847	AUSTIN	TX		09/21/2021	07/21/2022	17,576,399	0	(204,926)	0	0	(204,926)	0	17,371,473	17,025,000	0	(346,473)	(346,473)
706110097	AUSTIN	TX		09/21/2021	07/21/2022	5,821,178	0	(54,366)	0	0	(54,366)	0	5,766,812	5,675,000	0	(91,812)	(91,812)
706111124	DALLAS	TX		10/05/2020	12/01/2022	19,250,000	0	0	0	0	0	0	19,250,000	19,250,000	0	0	0
706111275	FORT WORTH	TX		12/01/2021	10/07/2022	22,144,686	0	(65,719)	0	0	(65,719)	0	22,078,967	22,000,000	0	(78,967)	(78,967)
706107117	HOUSTON	TX		05/17/2007	04/07/2022	46,712,317	0	0	0	0	0	0	45,960,343	45,960,343	0	0	0
706107180	HOUSTON	TX		12/17/2009	04/07/2022	28,054,421	0	0	0	0	0	0	27,611,163	27,611,163	0	0	0
706109400	HOUSTON	TX		04/03/2014	12/16/2022	17,150,100	0	21,640	0	0	21,640	0	24,929,514	25,050,000	0	120,486	120,486
706110956	HOUSTON	TX		10/31/2019	08/25/2022	9,450,000	0	0	0	0	0	0	9,450,000	9,450,000	0	0	0
706110711	IRVING	TX		03/05/2019	05/05/2022	30,533,000	0	0	0	0	0	0	11,129,000	11,129,000	0	0	0
706108935	LAREDO	TX		10/10/2012	09/16/2022	644,819	0	0	0	0	0	0	0	0	0	0	0
706109753	LAREDO	TX		03/23/2015	09/16/2022	7,774,773	0	0	0	0	0	0	0	0	0	0	0
706108878	RICHARDSON	TX		06/29/2012	07/05/2022	16,963,534	0	(13,610)	0	0	(13,610)	0	16,688,688	16,688,688	0	0	0
706109133	RICHARDSON	TX		06/28/2013	07/05/2022	917,949	0	(1,550)	0	0	(1,550)	0	903,446	903,446	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017	02/04/2022	1,659,257	0	(466)	0	0	(466)	0	1,655,970	1,626,708	0	(29,262)	(29,262)
717610524	TULIA	TX		05/31/2012	07/07/2022	251,519	0	0	0	0	0	0	232,897	232,897	0	0	0
706110462	WEST VALLEY CITY	UT		09/21/2021	06/03/2022	4,900,000	0	0	0	0	0	0	4,900,000	4,900,000	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013	09/06/2022	11,538,864	0	612	0	0	612	0	10,920,077	10,924,309	0	4,231	4,231
706110236	ALEXANDRIA	VA		11/17/2016	09/06/2022	4,572,393	0	0	0	0	0	0	4,396,324	4,396,324	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012	09/06/2022	22,690,425	0	0	0	0	0	0	21,993,951	21,993,951	0	0	0
717611826	BREWSTER	WA		06/04/2020	05/16/2022	16,000,000	0	0	0	0	0	0	16,000,000	16,000,000	0	0	0
717611124	PASCO	WA		11/23/2015	08/03/2022	376,000	0	0	0	0	0	0	328,000	328,000	0	0	0
717610481	PATEROS	WA		08/28/2012	05/19/2022	1,664,000	0	0	0	0	0	0	1,560,000	1,560,000	0	0	0
706108812	REDMOND	WA		05/25/2012	06/10/2022	10,600,000	0	0	0	0	0	0	10,600,000	10,600,000	0	0	0
706109772	REDMOND	WA		11/01/2018	09/19/2022	14,571,976	0	54,906	0	0	54,906	0	14,190,116	14,401,270	0	211,154	211,154
706110528	SEATTLE	WA		06/21/2018	10/21/2022	10,066,556	0	0	0	0	0	0	9,842,923	9,842,923	0	0	0
706111082	SEATTLE	WA		07/15/2020	12/13/2022	77,143,871	0	(588,106)	0	0	(588,106)	0	74,852,554	73,670,377	0	(1,182,178)	(1,182,178)
706108715	SPOKANE	WA		05/07/2012	12/05/2022	18,664,157	0	0	0	0	0	0	5,195,151	5,195,151	0	0	0
717610738	WENATCHEE	WA		09/26/2013	12/30/2022	1,920,000	0	0	0	0	0	0	1,680,000	1,680,000	0	0	0
0199999. Mortgages closed by repayment						2,002,274,664	0	(2,413,074)	0	712,702	(1,700,372)	(38,095)	1,816,056,163	1,791,026,308	(13,552,615)	(11,477,240)	(25,029,855)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717612090	PRATTVILLE	AL		11/01/2021		0	0	0	0	0	0	0	2,027,438	2,027,438	0	0	0
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	23,864	23,864	0	0	0
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	56,277	56,277	0	0	0
717611202	CHERRY VALLEY	AR		04/14/2016		0	0	0	0	0	0	0	37,800	37,800	0	0	0
717612092	CLARENDON	AR		06/01/2022		0	0	0	0	0	0	0	24,384	24,384	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	966,667	966,667	0	0	0
717610640	DUMAS	AR		05/14/2013		0	0	0	0	0	0	0	76,796	76,796	0	0	0
717611289	DUMAS	AR		09/15/2016		0	0	0	0	0	0	0	85,158	85,158	0	0	0
717611767	DUMAS	AR		12/13/2019		0	0	0	0	0	0	0	365,220	365,220	0	0	0
717611157	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	36,708	36,708	0	0	0
717611494	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	25,291	25,291	0	0	0
717611816	JONESBORO	AR		11/19/2019		0	0	0	0	0	0	0	380,267	380,267	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	112,991	112,991	0	0	0
717611239	LEACHVILLE	AR		07/01/2016		0	0	0	0	0	0	0	24,540	24,540	0	0	0
717611393	MANILA	AR		03/03/2017		0	0	0	0	0	0	0	132,295	132,295	0	0	0
717611723	MANILA	AR		06/26/2019		0	0	0	0	0	0	0	18,032	18,032	0	0	0
717612055	MANILA	AR		05/26/2021		0	0	0	0	0	0	0	13,229	13,229	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	34,966	34,966	0	0	0
717611874	MARION	AR		05/15/2020		0	0	0	0	0	0	0	316,396	316,396	0	0	0
717611336	MORO	AR		12/15/2016		0	0	0	0	0	0	0	309,558	309,558	0	0	0
717611784	MORO	AR		11/27/2019		0	0	0	0	0	0	0	256,170	256,170	0	0	0
717611133	NEWPORT	AR		02/22/2016		0	0	0	0	0	0	0	36,253	36,253	0	0	0
717611442	NEWPORT	AR		09/08/2017		0	0	0	0	0	0	0	10,809	10,809	0	0	0
717611511	NEWPORT	AR		11/21/2017		0	0	0	0	0	0	0	73,352	73,352	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717612184	NEWPORT	AR		01/13/2022		0	0	0	0	0	0	0	30,988	30,988	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	316,423	316,423	0	0	0
717612171	POINSETT	AR		06/01/2022		0	0	0	0	0	0	0	6,592	6,592	0	0	0
717612070	STUTTGART	AR		04/27/2021		0	0	0	0	0	0	0	118,199	118,199	0	0	0
717612071	STUTTGART	AR		04/27/2021		0	0	0	0	0	0	0	29,394	29,394	0	0	0
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	105,969	105,969	0	0	0
717611574	TRUMANN	AR		09/21/2021		0	0	0	0	0	0	0	117,028	117,028	0	0	0
717611468	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	9,073	9,073	0	0	0
717611612	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	3,008	3,008	0	0	0
717611719	WEST MEMPHIS	AR		02/01/2022		0	0	0	0	0	0	0	4,468	4,468	0	0	0
717611176	WYNNE	AR		06/13/2016		0	0	0	0	0	0	0	214,119	214,119	0	0	0
752200017	BONGAREE	AUS		02/17/2022		0	0	0	0	0	0	0	0	(363,181)	(363,181)	0	(363,181)
752200014	BRISBANE	AUS		06/30/2021		0	0	0	0	0	0	0	0	(3,907)	(3,907)	0	(3,907)
752000430	CENTRAL COAST	AUS		06/01/2022		0	0	0	0	0	0	0	(833)	0	833	0	833
752000217	MELBOURNE	AUS		01/24/2018		0	0	0	0	0	0	0	340,240	0	0	(340,240)	(340,240)
752200001	MELBOURNE	AUS		04/08/2019		0	0	0	0	0	0	0	0	18,682	18,682	0	18,682
752000329	SYDNEY	AUS		12/23/2019		0	0	0	0	0	0	0	2,401,002	0	0	(2,401,002)	(2,401,002)
752200018	SYDNEY	AUS		12/21/2021		0	0	0	0	0	0	0	1,786,950	1,816,704	29,754	0	29,754
752200019	SYDNEY	AUS		06/21/2022		0	0	0	0	0	0	0	0	(13,305)	(13,305)	0	(13,305)
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	150,023	150,023	0	0	0
706111038	CHANDLER	AZ		01/29/2020		0	0	0	0	0	0	0	182,079	182,079	0	0	0
706111262	CHANDLER	AZ		09/14/2021		0	0	0	0	0	0	0	771,920	771,920	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	361,102	361,102	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	518,335	518,335	0	0	0
706110113	SCOTTSDALE	AZ		09/21/2021		0	0	0	0	0	0	0	416,499	416,499	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	80,000	80,000	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611510	WELLTON	AZ		10/17/2017		0	0	0	0	0	0	0	56,409	56,409	0	0	0
717611042	WILCOX	AZ		11/05/2015		0	0	0	0	0	0	0	532,500	532,500	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	0	0	0	0	0	0	997,774	997,774	0	0	0
717611441	WILCOX	AZ		01/08/2018		0	0	0	0	0	0	0	411,648	411,648	0	0	0
717611917	WILCOX	AZ		08/12/2020		0	0	0	0	0	0	0	479,167	479,167	0	0	0
717612181	WILCOX	AZ		12/28/2021		0	0	0	0	0	0	0	445,333	445,333	0	0	0
717612197	WILCOX	AZ		12/28/2021		0	0	0	0	0	0	0	253,973	253,973	0	0	0
717611078	YUMA	AZ		11/23/2015		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717611253	ACAMPO	CA		08/04/2016		0	0	0	0	0	0	0	180,000	180,000	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	948,622	948,622	0	0	0
706109994	ALAMO	CA		12/21/2015		0	0	0	0	0	0	0	501,062	501,062	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	218,035	218,035	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	235,582	235,582	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	387,046	387,046	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	656,233	656,233	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	228,683	228,683	0	0	0
717610878	BAKERSFIELD	CA		10/09/2014		0	0	0	0	0	0	0	183,500	183,500	0	0	0
717611106	BAKERSFIELD	CA		12/11/2015		0	0	0	0	0	0	0	275,000	275,000	0	0	0
717611567	BAKERSFIELD	CA		04/02/2018		0	0	0	0	0	0	0	300,000	300,000	0	0	0
717611932	BAKERSFIELD	CA		04/06/2021		0	0	0	0	0	0	0	180,000	180,000	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	919,545	919,545	0	0	0
717611872	BAKERSFILED	CA		04/28/2020		0	0	0	0	0	0	0	184,485	184,485	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	139,583	139,583	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	251,793	251,793	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	745,914	745,914	0	0	0
717611553	BIGGS	CA		05/17/2018		0	0	0	0	0	0	0	121,073	121,073	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	41,523	41,523	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	509,232	509,232	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	92,899	92,899	0	0	0
706102047	CARSON	CA		02/01/2022		0	0	0	0	0	0	0	32,624	32,624	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	98,607	98,607	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	219,106	219,106	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	806,441	806,441	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	175,658	175,658	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	309,945	309,945	0	0	0
706110844	CARSON	CA		02/20/2020		0	0	0	0	0	0	0	520,604	520,604	0	0	0
706111368	CARSON	CA		04/29/2022		0	0	0	0	0	0	0	1,322,867	1,322,867	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	312,089	312,089	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	88,737	88,737	0	0	0
706111334	CERRITOS	CA		08/01/2022		0	0	0	0	0	0	0	66,883	66,883	0	0	0
717610986	CHICO	CA		05/18/2015		0	0	0	0	0	0	0	926,280	926,280	0	0	0
717611454	CHICO	CA		07/06/2017		0	0	0	0	0	0	0	86,320	86,320	0	0	0
717611591	CHICO	CA		11/30/2018		0	0	0	0	0	0	0	803,121	803,121	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	1,150,148	1,150,148	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	239,355	239,355	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	387,435	387,435	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	203,356	203,356	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	1,045,108	1,045,108	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	357,110	357,110	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	93,622	93,622	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	32,861	32,861	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109818	CHINO	CA		02/01/2022		0	0	0	0	0	0	0	75,321	75,321	0	0	0
706109906	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	3,469	3,469	0	0	0
706109907	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	9,460	9,460	0	0	0
706109908	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	12,437	12,437	0	0	0
706109909	CHINO	CA		12/01/2021		0	0	0	0	0	0	0	127,230	127,230	0	0	0
706109910	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	12,614	12,614	0	0	0
706109911	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	6,938	6,938	0	0	0
706109912	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	55,501	55,501	0	0	0
706109913	CHINO	CA		12/01/2021		0	0	0	0	0	0	0	43,454	43,454	0	0	0
706109915	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	46,968	46,968	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	239,595	239,595	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	156,066	156,066	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	473,217	473,217	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	502,841	502,841	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	64,360	64,360	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	62,032	62,032	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	194,244	194,244	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	56,397	56,397	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	127,303	127,303	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	124,282	124,282	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	135,538	135,538	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	1,105,782	1,105,782	0	0	0
706111136	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	798,437	798,437	0	0	0
706111138	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	245,257	245,257	0	0	0
706111139	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	779,399	779,399	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	1,164,452	1,164,452	0	0	0
717611508	CHOWCHILLA	CA		12/27/2017		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	270,371	270,371	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	1,064,076	1,760,793	0	696,717	696,717
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	302,948	302,948	0	0	0
706109901	CITY OF INDUSTRY	CA		12/01/2021		0	0	0	0	0	0	0	539,860	539,860	0	0	0
706109903	CITY OF INDUSTRY	CA		12/01/2021		0	0	0	0	0	0	0	51,688	51,688	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	116,075	116,075	0	0	0
706110116	CITY OF INDUSTRY	CA		09/01/2022		0	0	0	0	0	0	0	56,627	56,627	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	126,002	126,002	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	96,312	96,312	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	30,699	30,699	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	158,326	158,326	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	101,066	101,066	0	0	0
706110834	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	94,767	94,767	0	0	0
706110835	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	109,604	109,604	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	29,977	29,977	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	49,094	49,094	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	71,260	71,260	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	113,673	113,673	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	60,468	60,468	0	0	0
706111024	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	671,136	671,136	0	0	0
706111025	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	198,939	198,939	0	0	0
717611275	CLEMENTS	CA		08/19/2016		0	0	0	0	0	0	0	124,973	124,973	0	0	0
717612116	COALINGA	CA		05/27/2021		0	0	0	0	0	0	0	123,520	123,520	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	272,787	272,787	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	177,185	177,185	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	28,351	28,351	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	207,657	207,657	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	32,826	32,826	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	62,308	62,308	0	0	0
706111223	CONCORD	CA		06/15/2021		0	0	0	0	0	0	0	916,064	916,064	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	482,036	482,036	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	138,780	138,780	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	1,344,024	1,344,024	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	101,748	101,748	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	619,496	619,496	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	89,943	89,943	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	710,487	710,487	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	233,029	233,029	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	209,120	209,120	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	125,696	125,696	0	0	0
706110435	DANA POINT	CA		11/01/2017		0	0	0	0	0	0	0	620,677	620,677	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	737,525	737,525	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	120,859	120,859	0	0	0
717611546	DEL REY	CA		09/21/2021		0	0	0	0	0	0	0	50,477	50,477	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	79,843	79,843	0	0	0
717610356	DUCOR	CA		07/14/2011		0	0	0	0	0	0	0	837,233	837,233	0	0	0
717610512	DUCOR	CA		10/11/2012		0	0	0	0	0	0	0	2,566,666	2,566,666	0	0	0
717610722	DUCOR	CA		09/12/2013		0	0	0	0	0	0	0	126,667	126,667	0	0	0
717610780	DUCOR	CA		12/26/2013		0	0	0	0	0	0	0	521,525	521,525	0	0	0
717612167	DUCOR	CA		12/22/2021		0	0	0	0	0	0	0	663,500	663,500	0	0	0
706111145	EASTVALE	CA		01/28/2021		0	0	0	0	0	0	0	1,097,890	1,097,890	0	0	0
717610890	EDNA VALLEY	CA		09/30/2014		0	0	0	0	0	0	0	11,166	11,166	0	0	0
717611800	EL CENTRO	CA		10/31/2019		0	0	0	0	0	0	0	75,668	75,668	0	0	0
717612003	EL CENTRO	CA		02/10/2021		0	0	0	0	0	0	0	94,930	94,930	0	0	0
706109725	EL CERRITO	CA		09/01/2022		0	0	0	0	0	0	0	21,490	21,490	0	0	0
717611447	ELK GROVE	CA		05/04/2017		0	0	0	0	0	0	0	125,000	125,000	0	0	0
717611551	ELK GROVE	CA		05/31/2018		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717611777	ELK GROVE	CA		10/01/2019		0	0	0	0	0	0	0	20,250	20,250	0	0	0
717611912	ELK GROVE	CA		07/20/2020		0	0	0	0	0	0	0	421,800	421,800	0	0	0
717611113	EXETER	CA		12/15/2015		0	0	0	0	0	0	0	755,474	755,474	0	0	0
717611756	EXETER	CA		11/20/2019		0	0	0	0	0	0	0	392,932	392,932	0	0	0
717612162	FIREBAUGH	CA		09/28/2021		0	0	0	0	0	0	0	44,615	44,615	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	69,260	69,260	0	0	0
717610602	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	86,250	86,250	0	0	0
717610603	FOWLER	CA		02/01/2022		0	0	0	0	0	0	0	210,000	210,000	0	0	0
717611578	FOWLER	CA		03/27/2018		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717612165	FOWLER	CA		11/09/2021		0	0	0	0	0	0	0	1,535,500	1,535,500	0	0	0
717612192	FOWLER	CA		01/12/2022		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706110425	FREMONT	CA		09/29/2017		0	0	0	0	0	0	0	317,032	317,032	0	0	0
717611001	FRESNO	CA		06/03/2015		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717611768	FRESNO	CA		09/21/2021		0	0	0	0	0	0	0	412,733	416,250	0	3,517	3,517
706110904	GARDEN GROVE	CA		12/10/2019		0	0	0	0	0	0	0	1,046,178	1,046,178	0	0	0
706111374	GARDEN GROVE	CA		04/29/2022		0	0	0	0	0	0	0	608,756	608,756	0	0	0
717611327	GEYSERVILLE	CA		03/07/2017		0	0	0	0	0	0	0	146,000	146,000	0	0	0
706109525	GLENDALE	CA		09/05/2014		0	0	0	0	0	0	0	1,043,158	1,043,158	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	278,058	278,058	0	0	0
706110737	GOLETA	CA		07/11/2019		0	0	0	0	0	0	0	412,973	412,973	0	0	0
717610261	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	70,667	70,667	0	0	0
717610262	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	36,000	36,000	0	0	0
717610795	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	13,500	13,500	0	0	0
717610796	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	36,500	36,500	0	0	0
717611304	HEALDSBURG	CA		09/02/2016		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717611554	HEALDSBURG	CA		02/22/2018		0	0	0	0	0	0	0	1,141,500	1,141,500	0	0	0
717611653	HEBER	CA		11/20/2018		0	0	0	0	0	0	0	185,263	185,263	0	0	0
717610957	HOLT	CA		07/29/2019		0	0	0	0	0	0	0	67,900	67,900	0	0	0
717611427	HOLT	CA		07/06/2017		0	0	0	0	0	0	0	7,493	7,493	0	0	0
717611715	HOLTVILLE	CA		07/03/2019		0	0	0	0	0	0	0	27,737	27,737	0	0	0
717611761	HOLTVILLE	CA		09/10/2019		0	0	0	0	0	0	0	10,263	10,263	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	561,938	561,938	0	0	0
706109762	IRVINE	CA		03/13/2015		0	0	0	0	0	0	0	1,211,342	1,211,342	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	1,457,119	1,457,119	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	667,199	667,199	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	235,052	235,052	0	0	0
706110376	IRVINE	CA		08/15/2017		0	0	0	0	0	0	0	321,802	321,802	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	1,016,785	1,016,785	0	0	0
706110586	IRVINE	CA		11/01/2018		0	0	0	0	0	0	0	924,006	924,006	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	102,014	102,014	0	0	0
717611552	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	57,400	57,400	0	0	0
717611558	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	29,440	29,440	0	0	0
717611996	KING CITY	CA		01/20/2021		0	0	0	0	0	0	0	219,287	219,287	0	0	0
717611997	KING CITY	CA		01/20/2021		0	0	0	0	0	0	0	368,218	368,218	0	0	0
717611722	KINGBURG	CA		02/01/2022		0	0	0	0	0	0	0	37,867	37,867	0	0	0
717611753	KINGBURG	CA		02/01/2022		0	0	0	0	0	0	0	33,660	33,660	0	0	0
706110312	LA MIRADA	CA		03/31/2017		0	0	0	0	0	0	0	1,728,918	1,728,918	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	504,138	504,138	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	141,243	141,243	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	119,629	119,629	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	150,681	150,681	0	0	0
717611197	LINDEN	CA		04/18/2016		0	0	0	0	0	0	0	218,240	218,240	0	0	0
717611550	LINDEN	CA		02/12/2018		0	0	0	0	0	0	0	24,800	24,800	0	0	0
717611660	LINDEN	CA		01/22/2019		0	0	0	0	0	0	0	42,160	42,160	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	118,428	118,428	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	664,345	664,345	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	638,027	638,027	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	1,391,092	1,391,092	0	0	0
706109838	LOS ANGELES	CA		06/01/2022		0	0	0	0	0	0	0	29,477	29,477	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	335,678	335,678	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	1,022,754	1,022,754	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	399,293	399,293	0	0	0
706110853	LOS ANGELES	CA		10/03/2019		0	0	0	0	0	0	0	590,828	590,828	0	0	0
706111052	LOS ANGELES	CA		08/10/2020		0	0	0	0	0	0	0	131,205	131,205	0	0	0
717610790	LOST HILLS	CA		09/14/2015		0	0	0	0	0	0	0	1,873,500	1,873,500	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	2,863,750	2,863,750	0	0	0
717611665	LOST HILLS	CA		12/28/2018		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717610372	MADERA	CA		09/15/2011		0	0	0	0	0	0	0	83,114	83,114	0	0	0
717610567	MADERA	CA		10/12/2012		0	0	0	0	0	0	0	52,000	52,000	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717610805	MADERA	CA		08/01/2014		0	0	0	0	0	0	0	49,200	49,200	0	0	0
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	2,417,288	2,417,288	0	0	0
717611585	MADERA	CA		06/13/2018		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717611052	MARICOPA	CA		12/15/2015		0	0	0	0	0	0	0	452,004	452,004	0	0	0
717610952	MAXWELL	CA		01/30/2015		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717611203	MAXWELL	CA		06/08/2016		0	0	0	0	0	0	0	37,473	37,473	0	0	0
717611431	MAXWELL	CA		04/17/2017		0	0	0	0	0	0	0	65,100	65,100	0	0	0
717612208	MECCA	CA		03/17/2022		0	0	0	0	0	0	0	31,480	31,480	0	0	0
706111093	MIRA LOMA	CA		08/31/2020		0	0	0	0	0	0	0	286,729	286,729	0	0	0
717610681	MONTEREY	CA		06/28/2013		0	0	0	0	0	0	0	289,400	289,400	0	0	0
717611455	MONTEREY	CA		06/26/2017		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	468,209	468,209	0	0	0
717610610	NAPA	CA		02/19/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610945	NAPA	CA		12/18/2014		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717611415	NAPA	CA		04/20/2017		0	0	0	0	0	0	0	868,328	868,328	0	0	0
717611480	NAPA	CA		06/30/2017		0	0	0	0	0	0	0	112,000	112,000	0	0	0
717611643	NAPA	CA		09/21/2021		0	0	0	0	0	0	0	692,000	692,000	0	0	0
706109874	NEWPORT BEACH	CA		09/21/2021		0	0	0	0	0	0	0	254,590	254,590	0	0	0
706109875	NEWPORT BEACH	CA		09/21/2021		0	0	0	0	0	0	0	258,215	258,215	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	174,565	174,565	0	0	0
717611306	OAKVILLE	CA		11/08/2016		0	0	0	0	0	0	0	336,000	336,000	0	0	0
717611901	OAKVILLE	CA		06/16/2020		0	0	0	0	0	0	0	133,333	133,333	0	0	0
717612086	OAKVILLE	CA		04/09/2021		0	0	0	0	0	0	0	130,000	130,000	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	124,076	124,076	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	61,276	61,276	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	224,550	224,550	0	0	0
706109897	ONTARIO	CA		07/17/2019		0	0	0	0	0	0	0	80,024	80,024	0	0	0
706109898	ONTARIO	CA		12/01/2021		0	0	0	0	0	0	0	17,411	17,411	0	0	0
717611798	ORANGE COVE	CA		11/13/2019		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717611380	ORLAND	CA		06/22/2017		0	0	0	0	0	0	0	180,000	180,000	0	0	0
717611633	ORLAND	CA		09/07/2018		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717611757	OXNARD	CA		10/15/2019		0	0	0	0	0	0	0	111,022	111,022	0	0	0
717610757	PASKENTA	CA		11/25/2013		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717611860	PASKENTA	CA		06/16/2020		0	0	0	0	0	0	0	43,360	43,360	0	0	0
706111299	PERRIS	CA		11/05/2021		0	0	0	0	0	0	0	91,941	91,941	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	53,307	53,307	0	0	0
706111217	PICO RIVERA	CA		07/23/2021		0	0	0	0	0	0	0	112,650	112,650	0	0	0
706109563	PINOLE	CA		08/07/2014		0	0	0	0	0	0	0	207,769	207,769	0	0	0
706110081	PLEASANTON	CA		04/29/2016		0	0	0	0	0	0	0	140,830	140,830	0	0	0
717611569	PLYMOUTH	CA		03/19/2018		0	0	0	0	0	0	0	23,404	23,404	0	0	0
717611360	PORTERVILLE	CA		03/02/2017		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	380,146	380,146	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	1,524,477	1,524,477	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	524,967	524,967	0	0	0
706111057	RANCHO CUCAMONGA	CA		04/28/2020		0	0	0	0	0	0	0	2,187,671	2,187,671	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	97,815	97,815	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	232,870	232,870	0	0	0
706111094	RIALTO	CA		08/31/2020		0	0	0	0	0	0	0	470,508	470,508	0	0	0
717611547	RICHVALE	CA		01/16/2018		0	0	0	0	0	0	0	49,600	49,600	0	0	0
717611785	RICHVALE	CA		10/07/2019		0	0	0	0	0	0	0	150,000	150,000	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	73,362	73,362	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	211,207	211,207	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	297,830	297,830	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	78,011	78,011	0	0	0
717611091	RUTHERFORD	CA		10/01/2015		0	0	0	0	0	0	0	345,000	345,000	0	0	0
717612080	RUTHERFORD	CA		06/02/2021		0	0	0	0	0	0	0	91,276	91,276	0	0	0
717612270	RUTHERFORD	CA		11/04/2022		0	0	0	0	0	0	0	12,367	12,367	0	0	0
706109820	SACRAMENTO	CA		12/01/2021		0	0	0	0	0	0	0	0	0	0	0	0
717611386	SAN ARDO	CA		01/01/2017		0	0	0	0	0	0	0	288,000	288,000	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	507,097	507,097	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	339,330	339,330	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	1,434,796	1,434,796	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	232,565	232,565	0	0	0
706110103	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	426,443	426,443	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	489,644	489,644	0	0	0
706110324	SAN DIEGO	CA		05/30/2017		0	0	0	0	0	0	0	930,972	930,972	0	0	0
706110515	SAN DIEGO	CA		04/30/2018		0	0	0	0	0	0	0	130,011	130,011	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	461,220	461,220	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	1,645,350	1,645,350	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	26,718	26,718	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	19,113	19,113	0	0	0
706109781	SAN FRANCISCO	CA		06/01/2022		0	0	0	0	0	0	0	22,470	22,470	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	964,826	964,826	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	140,634	140,634	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	139,697	139,697	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	192,092	192,092	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	306,306	306,306	0	0	0
706110571	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	84,820	84,820	0	0	0
706110572	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	34,985	34,985	0	0	0
706110573	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	40,271	40,271	0	0	0
706110574	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	29,079	29,079	0	0	0
706110575	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	29,817	29,817	0	0	0
706110577	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	30,574	30,574	0	0	0
706110593	SAN FRANCISCO	CA		09/26/2018		0	0	0	0	0	0	0	71,528	71,528	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	288,658	288,658	0	0	0
706110863	SAN JOSE	CA		11/20/2019		0	0	0	0	0	0	0	1,065,967	1,065,967	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	192,115	192,115	0	0	0
706109837	SAN RAMON	CA		06/01/2022		0	0	0	0	0	0	0	101,220	101,220	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	129,209	129,209	0	0	0
706111170	SANTA BARBARA	CA		06/01/2022		0	0	0	0	0	0	0	192,610	192,610	0	0	0
706110481	SANTA CLARA	CA		03/06/2018		0	0	0	0	0	0	0	1,526,442	1,526,442	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	78,387	78,387	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	166,759	166,759	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	611,872	611,872	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	21,083	21,083	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	64,753	64,753	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	75,144	75,144	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	121,217	121,217	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	51,007	51,007	0	0	0
706111067	SANTA FE SPRINGS	CA		07/01/2020		0	0	0	0	0	0	0	40,298	40,298	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	836,477	836,477	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	611,962	611,962	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	148,968	148,968	0	0	0
717611392	SELMA	CA		09/21/2021		0	0	0	0	0	0	0	27,361	27,361	0	0	0
717610678	SOLEDAD	CA		07/31/2013		0	0	0	0	0	0	0	281,667	281,667	0	0	0
717610679	SOLEDAD	CA		09/10/2013		0	0	0	0	0	0	0	70,500	70,500	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	317,927	317,927	0	0	0
717611209	SOLEDAD	CA		04/20/2016		0	0	0	0	0	0	0	260,000	260,000	0	0	0
717611813	SOLEDAD	CA		01/08/2020		0	0	0	0	0	0	0	1,235,454	1,235,454	0	0	0
717612102	SOLEDAD	CA		11/16/2021		0	0	0	0	0	0	0	330,000	330,000	0	0	0
717610946	SONOMA	CA		12/31/2014		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717610950	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	185,600	185,600	0	0	0
717610951	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	88,000	88,000	0	0	0
717611505	SONOMA	CA		10/02/2017		0	0	0	0	0	0	0	168,450	168,450	0	0	0
717611692	SONOMA	CA		04/08/2019		0	0	0	0	0	0	0	60,000	60,000	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	4,223,010	4,223,010	0	0	0
706110112	THOUSAND OAKS	CA		09/21/2021		0	0	0	0	0	0	0	613,294	613,294	0	0	0
706111236	TRACY	CA		06/17/2021		0	0	0	0	0	0	0	804,955	804,955	0	0	0
717611035	TULARE	CA		02/01/2022		0	0	0	0	0	0	0	56,250	56,250	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	530,147	530,147	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	525,117	525,117	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	983,583	983,583	0	0	0
706109046	UNION CITY	CA		02/22/2013		0	0	0	0	0	0	0	451,938	451,938	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	342,587	342,587	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	1,414,860	1,414,860	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	698,801	698,801	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	690,321	690,321	0	0	0
706105856	WALNUT	CA		02/01/2022		0	0	0	0	0	0	0	290,621	290,621	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	486,415	486,415	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	643,141	643,141	0	0	0
706106587	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	122,722	122,722	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	1,306,759	1,306,759	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	479,810	479,810	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	261,716	261,716	0	0	0
706109899	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	48,514	48,514	0	0	0
706109900	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	49,929	49,929	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	147,602	147,602	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	425,250	425,250	0	0	0
717611848	WASCO	CA		01/22/2020		0	0	0	0	0	0	0	1,237,339	1,237,339	0	0	0
717611852	WASCO	CA		02/20/2020		0	0	0	0	0	0	0	259,841	259,841	0	0	0
717612020	WASCO	CA		12/31/2020		0	0	0	0	0	0	0	63,760	63,760	0	0	0
717612169	WASCO	CA		09/15/2021		0	0	0	0	0	0	0	52,720	52,720	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	189,400	189,400	0	0	0
717611077	WESTMORLAND	CA		10/19/2015		0	0	0	0	0	0	0	51,157	51,157	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	296,000	296,000	0	0	0
717611862	WILLIAMS	CA		06/16/2020		0	0	0	0	0	0	0	56,600	56,600	0	0	0
717611678	WINTERS	CA		05/02/2019		0	0	0	0	0	0	0	162,500	162,500	0	0	0
717611843	WINTERS	CA		03/13/2020		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717610802	WOODLAND	CA		03/27/2014		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717612105	WOODLAND	CA		07/28/2021		0	0	0	0	0	0	0	112,280	112,280	0	0	0
717612106	WOODLAND	CA		07/28/2021		0	0	0	0	0	0	0	109,132	109,132	0	0	0
706110832	YOUNTVILLE	CA		02/13/2020		0	0	0	0	0	0	0	299,820	299,820	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	1,450,176	1,396,005	(54,171)	0	(54,171)
751000117	MISSISSAUGA	CAN		11/30/2015		0	0	0	0	0	0	0	959,253	984,784	25,531	0	25,531
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	149,347	152,728	3,381	0	3,381
717611721	AMHERST	CO		07/26/2019		0	0	0	0	0	0	0	20,871	20,871	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	264,488	264,488	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	1,238,636	1,238,636	0	0	0
706110297	AURORA	CO		04/06/2017		0	0	0	0	0	0	0	120,781	120,781	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	518,249	518,249	0	0	0
706111048	AURORA	CO		05/28/2020		0	0	0	0	0	0	0	647,780	647,780	0	0	0
706109045	BROOMFIELD	CO		02/22/2013		0	0	0	0	0	0	0	639,557	639,557	0	0	0
717611707	BURLINGTON	CO		02/01/2022		0	0	0	0	0	0	0	5,060	5,060	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	761,395	761,395	0	0	0
717611056	CENTER	CO		09/21/2021		0	0	0	0	0	0	0	27,642	27,642	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	692,773	692,773	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	264,239	264,239	0	0	0
706110801	DENVER	CO		08/14/2019		0	0	0	0	0	0	0	569,178	569,178	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	145,124	145,124	0	0	0
717611353	HUGO	CO		12/07/2016		0	0	0	0	0	0	0	50,417	50,417	0	0	0
717611625	PUEBLO	CO		01/11/2019		0	0	0	0	0	0	0	97,611	97,611	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	48,013	48,013	0	0	0
717611200	ROGGEN	CO		06/02/2016		0	0	0	0	0	0	0	22,335	22,335	0	0	0
717612164	SHERIDAN LAKE	CO		10/15/2021		0	0	0	0	0	0	0	204,821	204,821	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	617,841	617,841	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	159,423	159,423	0	0	0
717611088	WALSH	CO		08/21/2015		0	0	0	0	0	0	0	62,500	62,500	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	3,543,635	3,543,635	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	662,539	662,539	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	1,143,819	1,143,819	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	450,252	450,252	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	447,440	447,440	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	405,645	405,645	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	714,107	714,107	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	32,836	32,836	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	383,174	383,174	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	2,035,433	2,035,433	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	325,360	325,360	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	1,015,730	1,015,730	0	0	0
706109704	WASHINGTON	DC		12/17/2014		0	0	0	0	0	0	0	476,282	476,282	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	68,579	68,579	0	0	0
706109740	WASHINGTON	DC		09/21/2021		0	0	0	0	0	0	0	930,440	930,440	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	158,938	158,938	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	10,354	10,354	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	832,212	832,212	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	1,563,458	1,563,458	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	950,171	950,171	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	670,212	670,212	0	0	0
706111083	WASHINGTON	DC		10/05/2020		0	0	0	0	0	0	0	1,423,641	1,423,641	0	0	0
706111212	WASHINGTON	DC		05/14/2021		0	0	0	0	0	0	0	175,085	175,085	0	0	0
750000432	GUADALAJARA	ESP		02/09/2022		0	0	0	0	0	0	0	(573)	22,849	23,422	0	23,422
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	28,048	28,048	0	0	0
717611322	CLEWISTON	FL		03/02/2017		0	0	0	0	0	0	0	560,000	560,000	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110648	DAVENPORT	FL		11/08/2018		0	0	0	0	0	0	0	34,714,986	33,803,708	0	(911,278)	(911,278)
706110880	DAVENPORT	FL		11/19/2019		0	0	0	0	0	0	0	3,046,675	3,046,675	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	342,543	342,543	0	0	0
706110004	FORT LAUDERDALE	FL		01/05/2016		0	0	0	0	0	0	0	181,805	181,805	0	0	0
717611613	FORT PIERCE	FL		02/07/2019		0	0	0	0	0	0	0	106,426	106,426	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	580,000	580,000	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	94,251	94,251	0	0	0
717611708	IMMOKALEE	FL		06/14/2019		0	0	0	0	0	0	0	420,703	420,703	0	0	0
717612027	IMMOKALEE	FL		04/16/2021		0	0	0	0	0	0	0	269,588	269,588	0	0	0
717610902	INDIANTOWN	FL		11/24/2014		0	0	0	0	0	0	0	1,099,400	1,099,400	0	0	0
717611724	INDIANTOWN	FL		05/22/2019		0	0	0	0	0	0	0	477,260	477,260	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	208,634	208,634	0	0	0
717611434	LAKE WALES	FL		06/29/2017		0	0	0	0	0	0	0	123,760	123,760	0	0	0
706109918	MIAMI	FL		09/28/2015		0	0	0	0	0	0	0	63,037	63,037	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	123,151	123,151	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	160,624	160,624	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,642,588	1,642,588	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	376,600	376,600	0	0	0
717610978	PALM BEACH	FL		06/03/2015		0	0	0	0	0	0	0	731,400	731,400	0	0	0
717612187	PALM BEACH	FL		12/20/2021		0	0	0	0	0	0	0	751,484	751,484	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	420,558	420,558	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	142,744	142,744	0	0	0
706110266	TAMPA	FL		02/28/2017		0	0	0	0	0	0	0	11,083	11,083	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	209,015	209,015	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	162,750	162,750	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	28,988	28,988	0	0	0
750000224	GONDREVILLE	FRA		12/29/2017		0	0	0	0	0	0	0	671,897	0	0	(671,897)	(671,897)
706110252	ALPHARETTA	GA		12/21/2016		0	0	0	0	0	0	0	59,041	59,041	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	280,451	280,451	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	197,388	197,388	0	0	0
706110334	ATLANTA	GA		05/02/2017		0	0	0	0	0	0	0	355,276	355,276	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	401,755	401,755	0	0	0
706111286	ATLANTA	GA		01/18/2022		0	0	0	0	0	0	0	74,707	74,707	0	0	0
706111359	ATLANTA	GA		01/18/2022		0	0	0	0	0	0	0	21,754	21,754	0	0	0
717611337	BAINBRIDGE	GA		12/28/2016		0	0	0	0	0	0	0	500,000	500,000	0	0	0
706110859	DECATUR	GA		09/16/2019		0	0	0	0	0	0	0	227,453	227,453	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	410,911	410,911	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	256,072	256,072	0	0	0
706111131	PORT WENTWORTH	GA		11/18/2020		0	0	0	0	0	0	0	2,276,795	2,279,004	0	2,209	2,209
717610419	SOPERTON	GA		02/01/2022		0	0	0	0	0	0	0	39,792	39,792	0	0	0
717611361	SOPERTON	GA		02/01/2022		0	0	0	0	0	0	0	28,000	28,000	0	0	0
706111220	UNION CITY	GA		12/30/2021		0	0	0	0	0	0	0	603,680	603,680	0	0	0
749000360	BANBURY	GBR		11/24/2020		0	0	0	0	0	0	0	1,809	0	(1,809)	0	(1,809)
749000387	BANBURY	GBR		05/28/2021		0	0	0	0	0	0	0	(4,513)	0	4,513	0	4,513
749000227	CARLISLE	GBR		08/16/2018		0	0	0	0	0	0	0	9,632,672	9,503,345	(129,328)	0	(129,328)
749000223	ENFIELD	GBR		12/29/2017		0	0	0	0	0	0	0	439,509	0	(439,509)	0	(439,509)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	638,777	507,990	(130,787)	0	(130,787)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	524,789	268,028	(39,196)	(217,566)	(256,762)
749000148	LONDON	GBR		10/28/2016		0	0	0	0	0	0	0	851,208	861,291	10,083	0	10,083
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	800,084	821,737	21,653	0	21,653
749000232	LONDON	GBR		03/28/2018		0	0	0	0	0	0	0	1,319,793	0	0	(1,319,793)	(1,319,793)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	3,264,679	1,849,049	(93,991)	(1,321,638)	(1,415,629)
749000332	LONDON	GBR		12/31/2019		0	0	0	0	0	0	0	2,804,781	1,796,940	(61,988)	(945,853)	(1,007,842)
749000346	LONDON	GBR		03/05/2020		0	0	0	0	0	0	0	28,897	0	0	(28,897)	(28,897)
749000348	LONDON	GBR		03/06/2020		0	0	0	0	0	0	0	136,232	132,344	(3,887)	0	(3,887)
749000424	LONDON	GBR		10/08/2021		0	0	0	0	0	0	0	18,139	0	0	(18,139)	(18,139)
749000423	MILTON KEYNES	GBR		03/15/2022		0	0	0	0	0	0	0	276	0	(276)	0	(276)
749000177	NORTH WARWICKSHIRE	GBR		03/02/2017		0	0	0	0	0	0	0	586,724	0	0	(586,724)	(586,724)
749000349	NORTHAMPTON	GBR		03/31/2020		0	0	0	0	0	0	0	0	140,858	140,858	0	140,858
717611718	BRITT	IA		03/27/2020		0	0	0	0	0	0	0	323,915	323,915	0	0	0
717611806	BRITT	IA		03/27/2020		0	0	0	0	0	0	0	97,823	97,823	0	0	0
717612112	CARROLL	IA		06/04/2021		0	0	0	0	0	0	0	114,515	114,515	0	0	0
717611014	CORYDON	IA		05/27/2015		0	0	0	0	0	0	0	169,331	169,331	0	0	0
717612265	CRESCENT	IA		09/20/2022		0	0	0	0	0	0	0	29,942	29,942	0	0	0
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	24,693	24,693	0	0	0
717610988	MASON CITY	IA		05/27/2015		0	0	0	0	0	0	0	132,218	132,218	0	0	0
717611015	MOUNT AYR	IA		05/27/2015		0	0	0	0	0	0	0	402,060	402,060	0	0	0
717611642	MOUNT AYR	IA		11/02/2018		0	0	0	0	0	0	0	36,348	36,348	0	0	0
717611484	PARKERSBURG	IA		10/10/2017		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717611416	PAULLINA	IA		06/02/2017		0	0	0	0	0	0	0	92,605	92,605	0	0	0
717611206	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717611207	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	1,660,000	1,660,000	0	0	0
717611224	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	10,000	10,000	0	0	0
717612190	SIBLEY	IA		03/31/2022		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610378	TRIPOLI	IA		12/01/2021		0	0	0	0	0	0	0	50,513	50,513	0	0	0
717610998	TRIPOLI	IA		12/01/2021		0	0	0	0	0	0	0	9,769	9,769	0	0	0
706110733	BOISE	ID		09/21/2021		0	0	0	0	0	0	0	57,300	57,300	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	39,691	39,691	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	17,679	17,679	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	18,733	18,733	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	303,349	303,349	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	191,876	191,876	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	899,753	899,753	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	3,172,463	3,172,463	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	11,217	11,217	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	14,869	14,869	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	9,130	9,130	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	6,521	6,521	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	535,470	535,470	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	1,382,595	1,382,595	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	93,211	93,211	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	107,840	107,840	0	0	0
717612032	GLADSTONE	IL		02/11/2021		0	0	0	0	0	0	0	72,958	72,958	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	71,862	71,862	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	143,256	143,256	0	0	0
717611658	LIVINGSTON	IL		02/13/2019		0	0	0	0	0	0	0	38,235	38,235	0	0	0
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	146,209	146,209	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	152,058	152,058	0	0	0
717612140	METCALF	IL		10/29/2021		0	0	0	0	0	0	0	127,216	127,216	0	0	0
717612179	METCALF	IL		10/29/2021		0	0	0	0	0	0	0	127,216	127,216	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	26,289	26,289	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	34,471	34,471	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	22,176	22,176	0	0	0
706109218	PEORIA	IL		06/01/2022		0	0	0	0	0	0	0	198,258	198,258	0	0	0
706111433	ROMEOVILLE	IL		10/06/2022		0	0	0	0	0	0	0	157,474	157,474	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	838,690	838,690	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	192,000	192,000	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	42,258	42,258	0	0	0
706109221	ELKHART	IN		06/01/2022		0	0	0	0	0	0	0	47,739	47,739	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	338,558	338,558	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	769,946	769,946	0	0	0
750000345	DUBLIN	IRL		02/27/2020		0	0	0	0	0	0	0	9,108	0	(9,108)	0	(9,108)
750000215	DÚN LAOGHAIRE	IRL		07/05/2018		0	0	0	0	0	0	0	529,420	0	0	(529,420)	(529,420)
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	297,967	297,967	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	1,720,773	1,720,773	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	268,346	268,346	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	244,701	244,701	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	111,048	111,048	0	0	0
717611284	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	13,557	13,557	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	43,832	43,832	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	381,635	381,635	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	70,960	70,960	0	0	0
706108687	NEW ORLEANS	LA		11/01/2022		0	0	0	0	0	0	0	6,174	6,174	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	615,350	615,350	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	408,201	408,201	0	0	0
706109263	BOSTON	MA		12/16/2013		0	0	0	0	0	0	0	164,476	164,476	0	0	0
706110032	BOSTON	MA		04/06/2017		0	0	0	0	0	0	0	675,970	675,970	0	0	0
706111201	BOSTON	MA		04/28/2021		0	0	0	0	0	0	0	36,563	36,563	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	582,604	582,604	0	0	0
706111200	NORWOOD	MA		04/28/2021		0	0	0	0	0	0	0	158,775	158,775	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	1,396,258	1,396,258	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	66,820	66,820	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	49,956	49,956	0	0	0
706108320	BETHESDA	MD		02/01/2022		0	0	0	0	0	0	0	737,680	737,680	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	3,275,436	3,275,436	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	367,971	367,971	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	69,478	69,478	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	1,496,404	1,496,404	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	1,178,319	1,178,319	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	582,523	582,523	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	553,659	553,659	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	497,856	497,856	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	401,359	401,359	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	58,198	58,198	0	0	0
706109840	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	92,849	92,849	0	0	0
706109860	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	6,900	6,900	0	0	0
706109861	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	11,449	11,449	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	627,720	627,720	0	0	0
706109220	BATTLE CREEK	MI		06/01/2022		0	0	0	0	0	0	0	54,760	54,760	0	0	0
717611698	CARO	MI		04/03/2019		0	0	0	0	0	0	0	89,373	89,373	0	0	0
717611703	CARO	MI		04/03/2019		0	0	0	0	0	0	0	72,979	72,979	0	0	0
706109223	GRAND RAPIDS	MI		06/01/2022		0	0	0	0	0	0	0	33,698	33,698	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109222	KALAMAZOO	MI		06/01/2022		0	0	0	0	0	0	0	34,372	34,372	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	101,039	101,039	0	0	0
706110699	LANSING	MI		03/15/2019		0	0	0	0	0	0	0	168,510	168,510	0	0	0
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	42,734	42,734	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	165,337	165,337	0	0	0
706111429	TROY	MI		10/06/2022		0	0	0	0	0	0	0	246,821	246,821	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	139,141	139,141	0	0	0
706110594	WEST BLOOMFIELD	MI		09/06/2018		0	0	0	0	0	0	0	914,149	914,149	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	3,917	3,917	0	0	0
717611364	EVANSVILLE	MN		02/09/2017		0	0	0	0	0	0	0	328,490	328,490	0	0	0
717611670	GALESBURG	MN		03/06/2019		0	0	0	0	0	0	0	32,533	32,533	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	51,035	51,035	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	38,481	38,481	0	0	0
717611523	LISMORE	MN		11/06/2017		0	0	0	0	0	0	0	16,853	16,853	0	0	0
717611686	MOUNTAINLAKE	MN		03/21/2019		0	0	0	0	0	0	0	20,636	20,636	0	0	0
717611047	WESTBROOK	MN		06/09/2015		0	0	0	0	0	0	0	29,201	29,201	0	0	0
717611312	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	8,698	8,698	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	4,067	4,067	0	0	0
717610999	BELL CITY	MO		09/02/2015		0	0	0	0	0	0	0	235,318	235,318	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	16,179	16,179	0	0	0
717611672	DUDLEY	MO		01/10/2019		0	0	0	0	0	0	0	86,104	86,104	0	0	0
717611728	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	32,640	32,640	0	0	0
717611729	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	4,803	4,803	0	0	0
717611730	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	38,685	38,685	0	0	0
717611731	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	10,611	10,611	0	0	0
717611732	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	152,327	152,327	0	0	0
717611148	PERRYVILLE	MO		03/24/2016		0	0	0	0	0	0	0	91,673	91,673	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	22,522	22,522	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	50,414	50,414	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	114,599	114,599	0	0	0
706110295	ST LOUIS	MO		04/06/2017		0	0	0	0	0	0	0	114,424	114,424	0	0	0
717611760	ANGUILLA	MS		08/30/2019		0	0	0	0	0	0	0	31,110	31,110	0	0	0
717611775	ANGUILLA	MS		10/01/2019		0	0	0	0	0	0	0	18,085	18,085	0	0	0
717611127	BATESVILLE	MS		09/21/2016		0	0	0	0	0	0	0	23,370	23,370	0	0	0
717611255	CLARKSDALE	MS		06/22/2016		0	0	0	0	0	0	0	75,660	75,660	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	32,492	32,492	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	6,380	6,380	0	0	0
717611870	GREENVILLE	MS		05/06/2020		0	0	0	0	0	0	0	183,219	183,219	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	77,217	77,217	0	0	0
717611281	LAKE CORMORANT	MS		08/18/2016		0	0	0	0	0	0	0	75,986	75,986	0	0	0
717610662	MAYERSVILLE	MS		06/17/2013		0	0	0	0	0	0	0	56,666	56,666	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	6,453	6,453	0	0	0
717611391	SHELBY	MS		01/27/2017		0	0	0	0	0	0	0	50,515	50,515	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	47,837	47,837	0	0	0
717611804	TUNICA	MS		02/03/2020		0	0	0	0	0	0	0	399,619	399,619	0	0	0
717612038	TUNICA	MS		05/10/2021		0	0	0	0	0	0	0	46,802	46,802	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	28,352	28,352	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	24,197	24,197	0	0	0
717609499	MELVILLE	MT		09/21/2021		0	0	0	0	0	0	0	46,206	46,206	0	0	0
706109208	CHARLOTTE	NC		06/20/2013		0	0	0	0	0	0	0	74,565	74,565	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	414,001	414,001	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110265	DURHAM	NC		02/28/2017		0	0	0	0	0	0	0	8,770	8,770	0	0	0
706111160	FAYETTEVILLE	NC		03/10/2021		0	0	0	0	0	0	0	356,423	356,423	0	0	0
706110382	RALEIGH	NC		07/12/2017		0	0	0	0	0	0	0	71,534	71,534	0	0	0
717611426	IMPERIAL	NE		06/09/2017		0	0	0	0	0	0	0	48,190	48,190	0	0	0
717612288	KIMBALL	NE		11/30/2022		0	0	0	0	0	0	0	32,825	32,825	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	188,262	188,262	0	0	0
706108756	LINCOLN	NE		09/21/2021		0	0	0	0	0	0	0	428,543	428,543	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	251,855	251,855	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	27,936	27,936	0	0	0
717612135	VALENTINE	NE		07/23/2021		0	0	0	0	0	0	0	116,789	116,789	0	0	0
706110553	AVENEL	NJ		06/21/2018		0	0	0	0	0	0	0	339,467	339,467	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	307,176	307,176	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	1,378,743	1,378,743	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	437,156	437,156	0	0	0
706111135	DUMONT	NJ		02/23/2021		0	0	0	0	0	0	0	506,295	506,295	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	30,581	30,581	0	0	0
706111074	ENGLEWOOD	NJ		06/01/2022		0	0	0	0	0	0	0	118,060	118,060	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	546,751	546,751	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	129,754	129,754	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	449,063	449,063	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	129,484	129,484	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	505,027	505,027	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	407,126	407,126	0	0	0
706110757	MANAHAWKIN	NJ		07/31/2019		0	0	0	0	0	0	0	284,962	284,962	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	92,028	92,028	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	66,929	66,929	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	167,323	167,323	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	200,788	200,788	0	0	0
706109737	NEWARK	NJ		11/01/2022		0	0	0	0	0	0	0	47,688	47,688	0	0	0
706109738	NEWARK	NJ		11/01/2022		0	0	0	0	0	0	0	28,119	28,119	0	0	0
706110288	NEWARK	NJ		11/01/2022		0	0	0	0	0	0	0	34,216	34,216	0	0	0
706110362	NEWARK	NJ		11/01/2022		0	0	0	0	0	0	0	63,417	63,417	0	0	0
706110441	NEWARK	NJ		12/14/2017		0	0	0	0	0	0	0	232,120	232,120	0	0	0
706109807	NORTH BRUNSWICK	NJ		06/01/2022		0	0	0	0	0	0	0	57,124	57,124	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	1,752,175	1,752,175	0	0	0
706111180	OLD BRIDGE	NJ		11/17/2021		0	0	0	0	0	0	0	332,247	332,247	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	47,984	47,984	0	0	0
706111115	PARSIPPANY	NJ		10/06/2020		0	0	0	0	0	0	0	18,260	18,260	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	268,881	268,881	0	0	0
706109808	PERTH AMBOY	NJ		12/01/2021		0	0	0	0	0	0	0	357,071	357,071	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	535,665	535,665	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	1,019,859	1,019,859	0	0	0
706111178	ROSELLE PARK	NJ		10/28/2021		0	0	0	0	0	0	0	282,314	282,314	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	147,816	147,816	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	128,179	128,179	0	0	0
706110693	SOMERSET	NJ		03/25/2019		0	0	0	0	0	0	0	654,657	654,657	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	549,209	549,209	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	436,675	436,675	0	0	0
750000200	AMSTERDAM	NLD		09/14/2017		0	0	0	0	0	0	0	244,660	0	0	(244,660)	(244,660)
750000248	ROTTERDAM	NLD		07/26/2018		0	0	0	0	0	0	0	257,515	0	0	(257,515)	(257,515)
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	8,485,759	8,485,759	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111450	RENO	NV		10/06/2022		0	0	0	0	0	0	0	79,816	79,816	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	99,148	99,148	0	0	0
717611006	YERINGTON	NV		09/21/2021		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717611278	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	373,821	373,821	0	0	0
717611303	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	65,100	65,100	0	0	0
717611668	YERINGTON	NV		12/17/2018		0	0	0	0	0	0	0	37,180	37,180	0	0	0
717611842	YERINGTON	NV		01/14/2021		0	0	0	0	0	0	0	47,590	47,590	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	91,140	91,140	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	191,393	191,393	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	172,014	172,014	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	50,954	50,954	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	962,164	962,164	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	240,108	240,108	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	1,496,594	1,496,594	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	670,535	670,535	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	263,627	263,627	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	121,626	121,626	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	259,438	259,438	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	104,287	104,287	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	538,006	538,006	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	151,745	151,745	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	239,036	239,036	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	148,684	148,684	0	0	0
706109830	NEW YORK	NY		02/01/2022		0	0	0	0	0	0	0	48,324	48,324	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	470,133	470,133	0	0	0
706109968	NEW YORK	NY		01/15/2016		0	0	0	0	0	0	0	277,905	277,905	0	0	0
706110002	NEW YORK	NY		01/26/2016		0	0	0	0	0	0	0	950,553	950,553	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	49,275	49,275	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	430,176	430,176	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	101,305	101,305	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	690,813	690,813	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	95,280	95,280	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	496,822	496,822	0	0	0
706111051	NEW YORK	NY		03/20/2020		0	0	0	0	0	0	0	1,438,967	1,438,967	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	623,144	623,144	0	0	0
706109384	QUEENS	NY		03/10/2014		0	0	0	0	0	0	0	506,081	506,081	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	441,974	441,974	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	88,102	88,102	0	0	0
706110901	STATEN ISLAND	NY		01/29/2020		0	0	0	0	0	0	0	122,644	122,644	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	540,645	540,645	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	192,871	192,871	0	0	0
706109217	BATAVIA	OH		06/01/2022		0	0	0	0	0	0	0	136,478	136,478	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	355,792	355,792	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	101,003	101,003	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	33,833	33,833	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	197,243	197,243	0	0	0
717611621	CRESTLINE	OH		10/04/2018		0	0	0	0	0	0	0	46,750	46,750	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	266,904	266,904	0	0	0
706109596	FAIRFIELD	OH		09/23/2014		0	0	0	0	0	0	0	15,728	15,728	0	0	0
706109600	HAMILTON	OH		09/23/2014		0	0	0	0	0	0	0	23,127	23,127	0	0	0
717611449	NEW BLOOMINGTON	OH		07/20/2017		0	0	0	0	0	0	0	70,850	70,850	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	70,951	70,951	0	0	0
717611866	BAKER CITY	OR		05/13/2020		0	0	0	0	0	0	0	280,000	280,000	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	123,224	123,224	0	0	0
706109851	BEAVERTON	OR		02/01/2022		0	0	0	0	0	0	0	102,131	102,131	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	44,479	44,479	0	0	0
717611135	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	505,800	505,800	0	0	0
717611140	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	843,000	843,000	0	0	0
717611700	BOARDMAN	OR		03/01/2019		0	0	0	0	0	0	0	1,200,000	1,200,000	0	0	0
717611858	BOARDMAN	OR		03/30/2020		0	0	0	0	0	0	0	127,229	127,229	0	0	0
717611902	BOARDMAN	OR		09/17/2020		0	0	0	0	0	0	0	75,669	75,669	0	0	0
717611053	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	70,159	70,159	0	0	0
717611242	CARLTON	OR		05/31/2016		0	0	0	0	0	0	0	4,210	4,210	0	0	0
717611412	CARLTON	OR		06/09/2017		0	0	0	0	0	0	0	6,800	6,800	0	0	0
717611754	CARLTON	OR		07/25/2019		0	0	0	0	0	0	0	10,794	10,794	0	0	0
717611981	CARLTON	OR		03/11/2021		0	0	0	0	0	0	0	32,381	32,381	0	0	0
717611516	DILLARD	OR		11/08/2017		0	0	0	0	0	0	0	88,515	88,515	0	0	0
717611517	DILLARD	OR		07/02/2018		0	0	0	0	0	0	0	105,996	105,996	0	0	0
717611518	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	453,637	453,637	0	0	0
717611519	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	265,544	265,544	0	0	0
717611370	ELSIE	OR		12/15/2016		0	0	0	0	0	0	0	2,200,000	2,200,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	235,699	235,699	0	0	0
706110864	HAPPY VALLEY	OR		10/31/2019		0	0	0	0	0	0	0	411,039	411,039	0	0	0
706110866	HILLSBORO	OR		10/31/2019		0	0	0	0	0	0	0	194,709	194,709	0	0	0
717610563	HOOD RIVER	OR		09/18/2012		0	0	0	0	0	0	0	92,000	92,000	0	0	0
717611354	LEBANON	OR		09/21/2021		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717611790	LEBANON	OR		10/09/2019		0	0	0	0	0	0	0	102,952	102,952	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	112,481	112,481	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	416,649	416,649	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	631,405	631,405	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	161,348	161,348	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	102,341	102,341	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	185,255	185,255	0	0	0
717610974	SAINT PAUL	OR		03/16/2015		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717612110	SAINT PAUL	OR		07/06/2021		0	0	0	0	0	0	0	23,000	23,000	0	0	0
717610710	SALEM	OR		08/12/2013		0	0	0	0	0	0	0	24,000	24,000	0	0	0
717610830	SALEM	OR		05/23/2014		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717611581	SILVERTON	OR		05/07/2018		0	0	0	0	0	0	0	79,360	79,360	0	0	0
717611706	SILVERTON	OR		04/25/2019		0	0	0	0	0	0	0	18,600	18,600	0	0	0
717611095	THE DALLES	OR		11/16/2015		0	0	0	0	0	0	0	466,000	466,000	0	0	0
717611377	THE DALLES	OR		01/30/2017		0	0	0	0	0	0	0	105,386	105,386	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	217,987	217,987	0	0	0
717611579	WOODBURN	OR		10/26/2018		0	0	0	0	0	0	0	54,319	54,319	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
717611129	BENEZETT	PA		11/24/2015		0	0	0	0	0	0	0	513,682	513,682	0	0	0
717612141	BENEZETT	PA		09/07/2021		0	0	0	0	0	0	0	280,000	280,000	0	0	0
717612271	BENEZETT	PA		08/02/2022		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	1,160,002	1,160,002	0	0	0
706109296	BETHLEHEM	PA		06/01/2022		0	0	0	0	0	0	0	36,966	36,966	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	120,073	120,073	0	0	0
706109856	HORSHAM TOWNSHIP	PA		06/01/2022		0	0	0	0	0	0	0	40,328	40,328	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	1,489,859	1,489,859	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109855	MALVERN	PA		06/01/2022		0	0	0	0	0	0	0	298,922	298,922	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	372,029	372,029	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	386,866	386,866	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	291,320	291,320	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	556,625	556,625	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	60,579	60,579	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	30,040	30,040	0	0	0
717611063	HARROLD	SD		09/21/2021		0	0	0	0	0	0	0	104,909	104,909	0	0	0
717611469	HARROLD	SD		09/21/2021		0	0	0	0	0	0	0	27,708	27,708	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	40,254	40,254	0	0	0
717611684	HIGHMORE	SD		03/11/2019		0	0	0	0	0	0	0	19,047	19,047	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	15,068	15,068	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	33,176	33,176	0	0	0
717610981	SUMMIT	SD		09/21/2021		0	0	0	0	0	0	0	79,904	75,671	0	(4,232)	(4,232)
717611984	WASTA	SD		06/01/2022		0	0	0	0	0	0	0	26,062	26,062	0	0	0
717611379	WHITE RIVER	SD		01/09/2017		0	0	0	0	0	0	0	21,302	21,302	0	0	0
753000321	BROMMA	SWE		12/19/2019		0	0	0	0	0	0	0	0	(22)	(22)	0	(22)
706111159	COLLIERVILLE	TN		03/10/2021		0	0	0	0	0	0	0	646,016	646,016	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	451,804	451,804	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	1,561,411	1,561,411	0	0	0
717611741	SOUTH FULTON	TN		09/04/2019		0	0	0	0	0	0	0	36,332	36,332	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	905,211	905,211	0	0	0
706111348	ARLINGTON	TX		11/16/2021		0	0	0	0	0	0	0	71,733	71,733	0	0	0
706111349	ARLINGTON	TX		11/16/2021		0	0	0	0	0	0	0	49,867	49,867	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	212,337	212,337	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	340,480	340,480	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	327,680	327,680	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	1,166,553	1,166,553	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	1,385,030	1,383,063	0	(1,967)	(1,967)
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	175,096	175,096	0	0	0
706111134	AUSTIN	TX		01/15/2021		0	0	0	0	0	0	0	778,222	778,222	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	58,967	58,967	0	0	0
706110264	CARROLLTON	TX		02/28/2017		0	0	0	0	0	0	0	7,245	7,245	0	0	0
706109305	CONROE	TX		10/01/2013		0	0	0	0	0	0	0	51,595	51,595	0	0	0
706111313	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	86,552	86,552	0	0	0
706111346	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	76,142	76,142	0	0	0
706111347	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	75,208	75,208	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	71,449	71,449	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	755,689	755,689	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	89,594	89,594	0	0	0
706109923	DALLAS	TX		06/20/2016		0	0	0	0	0	0	0	1,427,379	1,427,379	0	0	0
706110066	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	51,270	51,270	0	0	0
706110067	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	32,590	32,590	0	0	0
706110068	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	31,202	31,202	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	3,401,330	3,401,330	0	0	0
706110640	DALLAS	TX		12/07/2018		0	0	0	0	0	0	0	137,728	137,728	0	0	0
706110704	DFW AIRPORT	TX		04/08/2019		0	0	0	0	0	0	0	35,526	35,526	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	1,193,840	1,193,840	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	127,640	127,640	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	56,827	56,827	0	0	0
706110716	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	36,109	36,109	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110717	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	54,143	54,143	0	0	0
706110718	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	30,509	30,509	0	0	0
706110715	GRAND PRAIRIE	TX		05/20/2019		0	0	0	0	0	0	0	50,228	50,228	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	751,973	751,973	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	443,258	443,258	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	88,460	88,460	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	111,143	111,143	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	141,820	141,820	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	621,880	621,880	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	890,951	890,951	0	0	0
706110512	HOUSTON	TX		03/09/2018		0	0	0	0	0	0	0	4,399,335	4,412,529	0	13,193	13,193
706110527	HOUSTON	TX		05/30/2018		0	0	0	0	0	0	0	1,040,217	1,040,217	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	48,199	48,199	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	191,225	191,225	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	112,136	112,136	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	300,922	300,922	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	261,235	261,235	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	12,953	12,953	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	202,262	202,262	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	447,558	447,558	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	231,803	231,803	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017		0	0	0	0	0	0	0	2,821	2,821	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	1,482,289	1,482,289	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	1,066,626	1,066,626	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	773,235	773,235	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	46,477	46,477	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	104,963	104,963	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	18,622	18,622	0	0	0
706111317	DRAPER	UT		12/13/2021		0	0	0	0	0	0	0	235,252	235,252	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	1,121,081	1,121,081	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	631,879	631,879	0	0	0
706109846	SALT LAKE CITY	UT		06/01/2022		0	0	0	0	0	0	0	587,876	587,876	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	184,212	184,212	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	619,398	619,398	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	176,069	176,069	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	810,699	810,699	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	1,609,533	1,609,533	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	1,885,973	1,885,973	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	856,771	856,771	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	940,571	940,571	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	227,934	227,934	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	26,974	26,974	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	497,942	497,942	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	412,240	412,240	0	0	0
706110850	ARLINGTON	VA		09/21/2021		0	0	0	0	0	0	0	23,947	23,947	0	0	0
706109809	FAIRFAX	VA		06/01/2022		0	0	0	0	0	0	0	33,467	34,012	0	545	545
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	696,474	696,474	0	0	0
706110325	FALLS CHURCH	VA		08/10/2017		0	0	0	0	0	0	0	101,247	101,247	0	0	0
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	18,397	18,397	0	0	0
706111061	FALLS CHURCH	VA		04/08/2020		0	0	0	0	0	0	0	20,746	20,746	0	0	0
706111440	FALLS CHURCH	VA		09/06/2022		0	0	0	0	0	0	0	104,090	104,090	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	1,523,088	1,523,088	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	920,000	920,000	0	0	0
706109616	RESTON	VA		03/10/2015		0	0	0	0	0	0	0	241,935	241,935	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	1,784,767	1,784,767	0	0	0
706109743	AUBURN	WA		07/29/2019		0	0	0	0	0	0	0	45,678	45,678	0	0	0
706110681	AUBURN	WA		01/29/2019		0	0	0	0	0	0	0	1,012,128	1,012,128	0	0	0
706110682	AUBURN	WA		01/29/2019		0	0	0	0	0	0	0	226,474	226,474	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	874,483	874,483	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	447,411	447,411	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	91,052	91,052	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	135,460	135,460	0	0	0
706109724	BOTHELL	WA		09/01/2022		0	0	0	0	0	0	0	37,373	37,373	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	356,710	356,710	0	0	0
706110788	BOTHELL	WA		07/22/2019		0	0	0	0	0	0	0	60,802	60,802	0	0	0
717611825	BREWSTER	WA		06/04/2020		0	0	0	0	0	0	0	4,721,400	4,721,400	0	0	0
706110701	EVERETT	WA		06/01/2022		0	0	0	0	0	0	0	88,758	88,758	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	274,656	274,656	0	0	0
717611046	GRANDVIEW	WA		08/10/2015		0	0	0	0	0	0	0	135,000	135,000	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	261,126	261,126	0	0	0
717611964	KING COUNTRY	WA		11/12/2020		0	0	0	0	0	0	0	323,671	323,671	0	0	0
717611966	KING COUNTRY	WA		11/12/2020		0	0	0	0	0	0	0	43,617	43,617	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	340,102	340,102	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	508,673	508,673	0	0	0
706110820	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	231,573	231,573	0	0	0
706110821	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	916,587	916,587	0	0	0
717611428	KLICKITAT	WA		06/15/2017		0	0	0	0	0	0	0	208,167	208,167	0	0	0
706110529	MAPLE VALLEY	WA		03/15/2019		0	0	0	0	0	0	0	194,082	194,082	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	271,679	271,679	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	106,070	106,070	0	0	0
717611124	PASCO	WA		11/23/2015		0	0	0	0	0	0	0	48,000	48,000	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	242,708	242,708	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	436,766	436,766	0	0	0
706111119	RENTON	WA		06/01/2022		0	0	0	0	0	0	0	2,832,312	2,711,333	0	(120,979)	(120,979)
717611967	ROYAL CITY	WA		12/30/2020		0	0	0	0	0	0	0	1,041,844	1,041,844	0	0	0
706109720	SEATAC	WA		12/01/2021		0	0	0	0	0	0	0	254,261	254,261	0	0	0
706109265	SEATTLE	WA		06/01/2022		0	0	0	0	0	0	0	33,503	33,503	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	582,804	582,804	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	148,844	148,844	0	0	0
706110033	SEATTLE	WA		06/01/2020		0	0	0	0	0	0	0	72,445	72,445	0	0	0
706110528	SEATTLE	WA		06/21/2018		0	0	0	0	0	0	0	223,633	223,633	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	188,781	188,781	0	0	0
706110865	SEATTLE	WA		10/31/2019		0	0	0	0	0	0	0	200,510	200,510	0	0	0
706110970	SEATTLE	WA		03/27/2020		0	0	0	0	0	0	0	40,205	40,205	0	0	0
706111082	SEATTLE	WA		07/15/2020		0	0	0	0	0	0	0	1,703,211	1,703,211	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	13,469,006	13,469,006	0	0	0
706109742	TACOMA	WA		07/29/2019		0	0	0	0	0	0	0	17,673	17,673	0	0	0
706110286	TUKWILA	WA		03/10/2017		0	0	0	0	0	0	0	44,102	44,102	0	0	0
717610738	WENATCHEE	WA		09/26/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610912	YAKIMA	WA		12/30/2014		0	0	0	0	0	0	0	300,000	300,000	0	0	0
717611406	DARLINGTON	WI		05/16/2017		0	0	0	0	0	0	0	140,511	140,511	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109219	GRAND CHUTE	WI		06/01/2022		0	0	0	0	0	0	0	101,263	101,263	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	172,462	172,462	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	534,314	534,314	0	0	0
68271@AC1	Findlay	OH		03/31/2020		0	0	0	0	0	0	0	0	697,500	0	697,500	697,500
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	421,387,408	411,813,534	(626,245)	(8,947,629)	(9,573,873)
752000217	MELBOURNE	AUS		01/24/2018	04/01/2022	62,162,775	0	0	0	0	0	2,218,500	23,693,927	22,392,525	(1,501,500)	200,098	(1,301,402)
752000329	SYDNEY	AUS		12/23/2019	04/01/2022	50,384,565	0	0	0	0	0	(2,120,647)	33,997,820	36,728,680	3,386,152	(655,292)	2,730,860
706110410	SCOTTSDALE	AZ		06/23/2017	04/01/2022	41,256,900	0	0	0	0	0	0	19,426,650	19,452,248	0	25,598	25,598
706110006	CHINO	CA		04/01/2016	04/01/2022	3,871,810	0	(6,394)	0	0	(6,394)	0	3,838,584	3,898,423	0	59,839	59,839
706110007	CHINO	CA		04/01/2016	04/01/2022	2,522,004	0	(4,165)	0	0	(4,165)	0	2,500,362	2,539,339	0	38,978	38,978
706110422	CHINO	CA		10/31/2017	04/01/2022	5,754,473	0	0	0	0	0	0	2,385,024	2,381,023	0	(4,001)	(4,001)
706110427	CHINO	CA		10/31/2017	04/01/2022	5,617,888	0	0	0	0	0	0	2,328,415	2,324,509	0	(3,906)	(3,906)
706110307	CHINO HILLS	CA		04/28/2017	04/01/2022	15,403,851	0	0	0	0	0	0	5,264,957	5,230,605	0	(34,352)	(34,352)
706107461	CITY OF INDUSTRY	CA		10/04/2007	04/01/2022	16,731,063	0	(37,198)	0	0	(37,198)	0	6,774,767	6,514,952	0	(259,815)	(259,815)
706110089	CITY OF INDUSTRY	CA		07/01/2016	04/01/2022	6,678,826	0	2,500	0	0	2,500	0	5,006,051	5,044,232	0	38,181	38,181
706110037	DANVILLE	CA		03/31/2016	04/01/2022	52,056,108	0	0	0	0	0	0	32,108,763	31,721,962	0	(386,801)	(386,801)
706110898	DANVILLE	CA		11/05/2019	04/01/2022	9,150,202	0	0	0	0	0	0	5,685,563	5,686,885	0	1,322	1,322
706110312	LA MIRADA	CA		03/31/2017	04/01/2022	84,402,634	0	0	0	0	0	0	57,348,306	57,354,213	0	5,907	5,907
706110437	LOS ANGELES	CA		01/02/2018	04/01/2022	96,290,479	0	(98,538)	0	0	(98,538)	0	64,036,207	60,871,193	0	(3,165,015)	(3,165,015)
706110163	PLEASANTON	CA		08/15/2016	04/01/2022	43,809,943	0	(12,059)	0	0	(12,059)	0	43,797,884	41,979,389	0	(1,818,494)	(1,818,494)
706110158	POMONA	CA		06/30/2016	04/01/2022	7,462,461	0	0	0	0	0	0	5,100,000	5,114,399	0	14,399	14,399
706109797	REDWOOD CITY	CA		05/13/2015	04/01/2022	10,925,224	0	(68,063)	0	0	(68,063)	0	3,137,845	3,042,655	0	(95,190)	(95,190)
706110258	SAN FRANCISCO	CA		12/23/2016	04/01/2022	143,713,601	0	(511,144)	0	0	(511,144)	0	66,716,772	65,685,359	0	(1,031,413)	(1,031,413)
706110423	SAN FRANCISCO	CA		11/03/2017	04/01/2022	74,414,031	0	(72,238)	0	0	(72,238)	0	39,785,793	38,607,004	0	(1,178,789)	(1,178,789)
706110424	SAN FRANCISCO	CA		10/23/2017	04/01/2022	86,767,297	0	0	0	0	0	0	51,556,613	51,206,457	0	(350,156)	(350,156)
706110432	SAN FRANCISCO	CA		10/24/2017	04/01/2022	24,417,491	0	0	0	0	0	0	21,521,736	21,219,102	0	(302,633)	(302,633)
706110629	SAN FRANCISCO	CA		11/30/2018	04/01/2022	11,020,000	0	0	0	0	0	0	2,057,000	2,087,093	0	30,093	30,093
706110289	SAN JOSE	CA		03/08/2017	04/01/2022	10,707,512	0	0	0	0	0	0	10,696,100	10,697,798	0	1,698	1,698
706110526	DENVER	CO		05/18/2018	04/01/2022	35,349,300	0	0	0	0	0	0	29,440,000	29,683,067	0	243,067	243,067
706109690	STAMFORD	CT		10/23/2014	04/01/2022	33,502,505	0	0	0	0	0	0	13,677,798	13,446,149	0	(231,650)	(231,650)
706107743	WASHINGTON	DC		11/14/2007	12/13/2022	78,661,650	0	0	0	0	0	0	77,517,831	49,900,298	0	(27,617,533)	(27,617,533)
706109704	WASHINGTON	DC		12/17/2014	04/01/2022	36,268,015	0	0	0	0	0	0	17,872,602	17,771,820	0	(100,782)	(100,782)
706110263	WASHINGTON	DC		04/18/2017	04/01/2022	51,177,429	0	0	0	0	0	0	32,363,429	31,661,466	0	(701,963)	(701,963)
706110421	WASHINGTON	DC		08/04/2017	04/01/2022	26,774,800	0	0	0	0	0	0	26,774,800	26,060,794	0	(714,006)	(714,006)
706110745	CLAYMONT	DE		12/13/2019	04/01/2022	6,550,629	0	0	0	0	0	0	6,550,629	6,380,680	0	(169,949)	(169,949)
706110743	NEW CASTLE	DE		12/13/2019	04/01/2022	10,742,852	0	0	0	0	0	0	10,742,852	10,464,140	0	(278,712)	(278,712)
750000225	CASSEL	DEU		12/29/2017	04/01/2022	42,508,701	0	0	0	0	0	907,435	20,451,665	19,119,050	(1,329,358)	(3,257)	(1,332,615)
706108936	GAINESVILLE	FL		11/16/2012	04/01/2022	5,151,616	0	0	0	0	0	0	5,057,365	5,104,218	0	46,853	46,853
706110000	MIAMI	FL		03/11/2016	04/01/2022	13,121,000	0	0	0	0	0	0	10,000,000	9,859,331	0	(140,669)	(140,669)
706111284	MIAMI	FL		09/29/2021	04/01/2022	25,580,305	0	0	0	0	0	0	8,142,256	7,585,892	0	(556,364)	(556,364)
706110266	TAMPA	FL		02/28/2017	04/01/2022	2,165,974	0	(1,828)	0	0	(1,828)	0	2,153,064	2,117,634	0	(35,429)	(35,429)
706111283	WEST PALM BEACH	FL		09/29/2021	04/01/2022	21,032,695	0	0	0	0	0	0	6,694,744	6,237,289	0	(457,455)	(457,455)
750000224	GONDREVILLE	FRA		12/29/2017	04/01/2022	22,335,031	0	0	0	0	0	476,787	10,093,680	10,045,580	(698,475)	650,376	(48,099)
749000223	ENFIELD	GBR		12/29/2017	04/01/2022	26,978,283	0	0	0	0	0	(123,173)	11,854,174	11,702,421	(222,993)	71,240	(151,753)
749000147	LONDON	GBR		06/22/2016	04/01/2022	26,534,175	0	0	0	0	0	1,555,378	19,703,642	17,380,112	(2,059,313)	(264,217)	(2,323,530)
749000232	LONDON	GBR		03/28/2018	04/01/2022	68,128,835	0	0	0	0	0	951,120	19,151,281	18,749,206	(1,495,440)	1,093,364	(402,076)
749000233	LONDON	GBR		06/01/2018	04/01/2022	53,339,036	0	0	0	0	0	(515,594)	25,308,933	25,160,109	(322,837)	174,013	(148,824)
749000332	LONDON	GBR		12/31/2019	04/01/2022	63,145,667	0	0	0	0	0	(1,481,236)	29,983,510	30,687,793	432,402	271,882	704,283
749000346	LONDON	GBR		03/05/2020	04/01/2022	10,219,325	0	0	0	0	0	(158,436)	2,738,640	2,792,371	76,788	(23,057)	53,731
749000424	LONDON	GBR		10/08/2021	04/01/2022	46,140,253	0	0	0	0	0	19,992	13,211,425	12,865,823	(388,633)	43,031	(345,602)
749000177	NORTH WARWICKSHIRE	GBR		03/02/2017	04/01/2022	26,147,657	0	0	0	0	0	(1,073,441)	11,453,138	12,419,539	707,726	258,675	966,401

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110804	HONOLULU	HI		06/24/2019	04/01/2022	60,882,500	0	0	0	0	0	0	21,494,750	21,250,934	0	(243,816)	(243,816)
706109841	CHICAGO	IL		10/01/2015	04/01/2022	35,677,597	0	(178,957)	0	0	(178,957)	0	6,479,000	6,451,595	0	(27,405)	(27,405)
706110111	CHICAGO	IL		08/24/2016	04/01/2022	31,160,524	0	0	0	0	0	0	11,114,029	10,926,318	0	(187,711)	(187,711)
706110332	DES PLAINES	IL		05/23/2017	04/01/2022	6,235,182	0	1,078	0	0	1,078	0	3,395,846	3,420,072	0	24,226	24,226
706110346	DES PLAINES	IL		05/23/2017	04/01/2022	7,142,649	0	1,235	0	0	1,235	0	3,890,077	3,917,829	0	27,752	27,752
706110347	ITASCA	IL		05/23/2017	04/01/2022	1,948,665	0	337	0	0	337	0	1,061,295	1,068,866	0	7,571	7,571
706110348	ITASCA	IL		05/23/2017	04/01/2022	3,383,015	0	585	0	0	585	0	1,842,480	1,855,624	0	13,144	13,144
706110333	MUNDELEIN	IL		05/23/2017	04/01/2022	1,538,164	0	(212)	0	0	(212)	0	833,055	841,657	0	8,602	8,602
706110349	NAPERVILLE	IL		05/23/2017	04/01/2022	2,471,190	0	427	0	0	427	0	1,345,876	1,355,478	0	9,602	9,602
706109456	NORTHBROOK	IL		05/27/2014	04/01/2022	43,628,307	0	0	0	0	0	0	43,628,307	44,001,841	0	373,534	373,534
706110538	NORTHBROOK	IL		06/21/2018	04/01/2022	12,920,000	0	0	0	0	0	0	12,920,000	13,314,725	0	394,725	394,725
750000215	DÚN LAOGHAIRE	IRL		07/05/2018	04/01/2022	11,580,034	0	0	0	0	0	202,799	9,883,179	9,972,990	(423,096)	512,907	89,811
706109608	BOSTON	MA		09/25/2014	04/01/2022	138,044,000	0	0	0	0	0	0	54,395,300	53,669,586	0	(725,714)	(725,714)
706111045	HINGHAM	MA		04/03/2020	04/01/2022	587,318	0	1,268	0	0	1,268	0	587,318	568,795	0	(18,523)	(18,523)
706111044	MARSHFIELD	MA		04/03/2020	04/01/2022	1,241,435	0	2,680	0	0	2,680	0	1,241,435	1,202,283	0	(39,152)	(39,152)
706111046	WEYMOUTH	MA		04/03/2020	04/01/2022	687,911	0	1,485	0	0	1,485	0	687,911	666,216	0	(21,695)	(21,695)
706110133	GUADALAJARA	MEX		11/17/2016	04/01/2022	108,643,000	0	0	0	0	0	0	65,743,000	65,055,847	0	(687,153)	(687,153)
706111023	GUADALAJARA	MEX		03/12/2020	04/01/2022	32,156,000	0	0	0	0	0	0	6,730,000	6,724,601	0	(5,399)	(5,399)
706110265	DURHAM	NC		02/28/2017	04/01/2022	1,713,902	0	(1,446)	0	0	(1,446)	0	1,703,686	1,675,651	0	(28,035)	(28,035)
706110440	DAYTON	NJ		12/23/2020	04/01/2022	15,286,460	0	(94,299)	0	0	(94,299)	0	7,566,613	7,090,949	0	(475,664)	(475,664)
706110303	JERSEY CITY	NJ		04/28/2017	04/01/2022	54,143,918	0	(24,299)	0	0	(24,299)	0	34,366,119	33,659,290	0	(706,829)	(706,829)
750000200	AMSTERDAM	NLD		09/14/2017	04/01/2022	68,566,337	0	0	0	0	0	624,686	12,890,461	12,483,465	(894,687)	487,691	(406,997)
750000226	APELDOORN	NLD		12/29/2017	04/01/2022	7,741,754	0	0	0	0	0	165,264	3,724,691	3,481,993	(242,105)	(593)	(242,698)
750000248	ROTTERDAM	NLD		07/26/2018	04/01/2022	4,274,001	0	6,685	0	0	6,685	126,281	4,149,451	4,263,896	(218,548)	332,993	114,444
706110875	CAMILLUS	NY		10/25/2019	04/01/2022	6,730,377	0	0	0	0	0	0	1,079,160	1,079,160	0	0	0
706110043	NEW YORK	NY		05/05/2016	04/01/2022	7,341,308	0	0	0	0	0	0	7,292,034	7,189,807	0	(102,227)	(102,227)
706110646	NEW YORK	NY		12/19/2018	04/01/2022	118,688,650	0	0	0	0	0	0	60,000,000	62,299,141	0	2,299,141	2,299,141
706110725	NEW YORK	NY		06/06/2019	04/01/2022	26,516,500	0	0	0	0	0	0	26,516,500	26,474,487	0	(42,013)	(42,013)
706109384	QUEENS	NY		03/10/2014	04/01/2022	34,165,409	0	0	0	0	0	0	31,811,382	33,714,670	0	1,903,288	1,903,288
706110896	VICTOR	NY		10/25/2019	04/01/2022	5,597,279	0	0	0	0	0	0	102,838	102,838	0	0	0
706110618	PORTLAND	OR		10/05/2018	04/01/2022	26,800,000	0	0	0	0	0	0	26,800,000	26,650,983	0	(149,017)	(149,017)
706110889	AVALON	PA		10/25/2019	04/01/2022	2,745,312	0	0	0	0	0	0	50,439	50,439	0	0	0
706110894	CANONSBURG	PA		10/25/2019	04/01/2022	8,749,051	0	0	0	0	0	0	160,746	160,746	0	0	0
706110675	COVINGTON TOWNSHIP	PA		12/23/2020	04/01/2022	21,953,520	0	(230,935)	0	0	(230,935)	0	10,849,026	10,201,388	0	(647,638)	(647,638)
706110712	KING OF PRUSSIA	PA		03/27/2019	04/01/2022	38,442,133	0	0	0	0	0	0	4,644,337	4,688,367	0	44,030	44,030
706109395	PHILADELPHIA	PA		01/31/2014	04/01/2022	4,260,754	0	27,637	0	0	27,637	0	4,225,132	4,277,266	0	52,135	52,135
706110890	PITTSBURGH	PA		10/25/2019	04/01/2022	10,706,260	0	0	0	0	0	0	196,705	196,705	0	0	0
706109612	NASHVILLE	TN		03/27/2015	04/01/2022	36,444,181	0	0	0	0	0	0	6,895,358	6,869,944	0	(25,414)	(25,414)
706110659	AUSTIN	TX		06/28/2019	04/01/2022	60,186,905	0	0	0	0	0	0	5,310,705	5,217,216	0	(93,490)	(93,490)
706111291	AUSTIN	TX		10/29/2021	04/01/2022	16,985,937	0	0	0	0	0	0	891,390	872,693	0	(18,698)	(18,698)
706110264	CARROLLTON	TX		02/28/2017	04/01/2022	1,415,833	0	(1,195)	0	0	(1,195)	0	1,407,394	1,384,235	0	(23,159)	(23,159)
706110350	DALLAS	TX		05/23/2017	04/01/2022	1,930,979	0	334	0	0	334	0	1,051,663	1,059,166	0	7,503	7,503
706110353	DALLAS	TX		05/23/2017	04/01/2022	3,346,421	0	579	0	0	579	0	1,822,550	1,835,552	0	13,002	13,002
706110351	GRAND PRAIRIE	TX		05/23/2017	04/01/2022	3,765,004	0	651	0	0	651	0	2,050,520	2,065,149	0	14,629	14,629
706110512	HOUSTON	TX		03/09/2018	04/01/2022	129,777,904	0	74,168	0	0	74,168	0	74,840,174	75,313,090	0	472,915	472,915
706110554	HOUSTON	TX		07/30/2018	04/01/2022	113,008,000	0	7,277	0	0	7,277	0	77,200,000	77,627,678	0	427,678	427,678
706110881	HOUSTON	TX		09/26/2019	04/01/2022	8,741,000	0	0	0	0	0	0	3,500,000	3,635,633	0	135,633	135,633
706110562	HUTCHINS	TX		06/13/2018	04/01/2022	12,207,597	0	0	0	0	0	0	5,985,413	6,058,363	0	72,950	72,950
706110352	IRVING	TX		05/23/2017	04/01/2022	9,822,568	0	1,699	0	0	1,699	0	5,349,632	5,387,796	0	38,164	38,164
706110711	IRVING	TX		03/05/2019	04/01/2022	30,533,000	0	0	0	0	0	0	19,404,000	19,404,000	0	0	0
706108935	LAREDO	TX		10/10/2012	04/01/2022	644,819	0	0	0	0	0	0	453,593	455,960	0	2,367	2,367

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109753	LAREDO	TX		03/23/2015	04/01/2022	7,774,773	0	0	0	0	0	0	7,662,637	7,721,724	0	59,086	59,086
706110057	RICHARDSON	TX		06/30/2016	04/01/2022	7,000,000	0	0	0	0	0	0	7,000,000	7,028,895	0	28,895	28,895
706110325	FALLS CHURCH	VA		08/10/2017	04/01/2022	15,164,771	0	(24,509)	0	0	(24,509)	0	12,202,528	11,638,188	0	(564,340)	(564,340)
706110370	FALLS CHURCH	VA		08/17/2017	04/01/2022	2,210,064	0	0	0	0	0	0	2,191,667	2,176,233	0	(15,434)	(15,434)
706111061	FALLS CHURCH	VA		04/08/2020	04/01/2022	3,324,852	0	(6,997)	0	0	(6,997)	0	2,682,220	2,570,110	0	(112,109)	(112,109)
706109719	BOTHELL	WA		11/01/2018	04/01/2022	9,746,837	0	6,392	0	0	6,392	0	8,186,427	8,292,491	0	106,063	106,063
706111113	RENTON	WA		09/17/2020	04/01/2022	120,755,960	0	(72,151)	0	0	(72,151)	0	32,100,408	30,112,587	0	(1,987,820)	(1,987,820)
0399999. Mortgages disposed						3,156,214,691	0	(1,309,610)	0	0	(1,309,610)	1,775,715	1,683,293,054	1,641,708,025	(5,193,918)	(36,391,112)	(41,585,030)
717611393	MANILA	AR		03/03/2017		6,248,599	0	0	0	0	0	0	6,116,304	5,642,802	0	(473,502)	(473,502)
717611723	MANILA	AR		06/26/2019		981,255	0	0	0	0	0	0	963,223	855,091	0	(108,133)	(108,133)
717612055	MANILA	AR		05/26/2021		700,000	0	0	0	0	0	0	686,771	614,552	0	(72,219)	(72,219)
706109210	CALABASAS	CA		09/03/2013		18,000,000	0	0	0	0	0	0	18,000,000	18,107,827	0	107,827	107,827
717611928	CALISTOGA	CA		08/11/2020		22,000,000	0	0	0	0	0	0	22,000,000	21,576,834	0	(423,166)	(423,166)
706108749	CASTRO VALLEY	CA		10/16/2012		10,576,676	0	(6,666)	0	0	(6,666)	0	10,257,921	10,307,483	0	49,562	49,562
706109970	CASTRO VALLEY	CA		02/22/2016		2,939,823	0	(1,232)	0	0	(1,232)	0	2,849,854	2,827,905	0	(21,949)	(21,949)
706111138	CHINO	CA		12/10/2020		21,044,455	0	0	0	0	0	0	20,799,198	19,153,901	0	(1,645,297)	(1,645,297)
706110121	CITY OF INDUSTRY	CA		09/15/2016		2,126,091	0	0	0	0	0	0	2,095,393	2,078,111	0	(17,281)	(17,281)
706108253	COMPTON	CA		02/10/2010		4,068,024	0	0	0	0	0	0	4,035,198	4,279,269	0	244,072	244,072
706109477	CORONA	CA		06/02/2014		12,902,119	0	0	0	0	0	0	12,763,339	13,019,105	0	255,766	255,766
706109445	CYPRESS	CA		03/27/2014		17,433,661	0	0	0	0	0	0	17,200,632	17,086,703	0	(113,929)	(113,929)
717610602	FOWLER	CA		02/22/2013		2,115,000	0	0	0	0	0	0	2,028,750	1,967,553	0	(61,197)	(61,197)
717611578	FOWLER	CA		03/27/2018		8,600,000	0	0	0	0	0	0	8,500,000	8,438,939	0	(61,061)	(61,061)
706109517	GOLETA	CA		07/24/2014		17,654,225	0	0	0	0	0	0	17,376,168	17,110,723	0	(265,445)	(265,445)
706110737	GOLETA	CA		07/11/2019		15,622,029	0	0	0	0	0	0	15,209,056	14,722,836	0	(486,220)	(486,220)
717612176	NAPA	CA		11/18/2021		12,000,000	0	0	0	0	0	0	12,000,000	10,403,882	0	(1,596,118)	(1,596,118)
706109264	PICO RIVERA	CA		08/28/2013		4,617,146	0	0	0	0	0	0	4,563,839	4,637,122	0	73,283	73,283
706103071	SANTA BARBARA	CA		05/01/2018		673,130	0	(6,996)	0	0	(6,996)	0	536,925	538,968	0	2,043	2,043
706111112	SANTA CLARA	CA		08/07/2020		18,900,000	0	0	0	0	0	0	18,900,000	18,450,708	0	(449,292)	(449,292)
706106587	WALNUT	CA		12/01/2021		2,190,432	0	(32,540)	0	0	(32,540)	0	2,035,170	1,943,519	0	(91,650)	(91,650)
706108602	WALNUT	CA		12/06/2011		8,161,610	0	0	0	0	0	0	7,899,894	8,309,216	0	409,322	409,322
706108454	WASHINGTON	DC		01/28/2011		4,874,581	0	0	0	0	0	0	4,427,141	4,480,626	0	53,485	53,485
706109107	WASHINGTON	DC		04/01/2016		1,202,787	0	0	0	0	0	0	1,200,777	1,199,027	0	(1,750)	(1,750)
717612027	IMMOKALEE	FL		04/16/2021		11,628,551	0	0	0	0	0	0	11,358,962	10,584,917	0	(774,045)	(774,045)
717611220	SEBRING	FL		07/28/2016		8,840,000	0	0	0	0	0	0	8,840,000	8,330,630	0	(509,370)	(509,370)
706108387	WEST PALM BEACH	FL		12/20/2010		4,210,596	0	0	0	0	0	0	4,001,581	4,116,551	0	114,970	114,970
706111286	ATLANTA	GA		01/18/2022		0	0	0	0	0	0	0	10,525,293	9,454,285	0	(1,071,008)	(1,071,008)
706111359	ATLANTA	GA		01/18/2022		0	0	0	0	0	0	0	3,328,246	3,110,849	0	(217,397)	(217,397)
717611718	BRITT	IA		03/27/2020		17,689,112	0	0	0	0	0	0	17,365,197	16,703,433	0	(661,764)	(661,764)
717611806	BRITT	IA		03/27/2020		5,262,354	0	0	0	0	0	0	5,164,531	4,952,006	0	(212,525)	(212,525)
706110624	ITASCA	IL		07/30/2020		19,286,237	0	(124,534)	0	0	(124,534)	0	19,161,703	18,038,307	0	(1,123,396)	(1,123,396)
706109037	HEBRON	KY		11/01/2018		7,977,687	0	11,020	0	0	11,020	0	7,744,006	7,777,710	0	33,704	33,704
706103499	ARLINGTON	MA		10/15/1999		4,483,272	0	0	0	0	0	0	3,867,921	4,084,582	0	216,661	216,661
717611573	EDWARDSBURG	MI		12/10/2018		17,541,382	0	(19,724)	0	0	(19,724)	0	17,521,658	17,403,044	0	(118,614)	(118,614)
717611592	EDWARDSBURG	MI		12/10/2018		3,427,621	0	(6,120)	0	0	(6,120)	0	3,421,501	3,419,805	0	(1,695)	(1,695)
706110699	LANSING	MI		03/15/2019		6,460,316	0	0	0	0	0	0	6,291,806	6,347,696	0	55,890	55,890
717611728	MALDEN	MO		09/21/2021		1,568,809	0	(2,337)	0	0	(2,337)	0	1,533,832	1,501,776	0	(32,056)	(32,056)
717611729	MALDEN	MO		09/21/2021		232,137	0	(346)	0	0	(346)	0	226,988	222,244	0	(4,744)	(4,744)
717611730	MALDEN	MO		09/21/2021		1,869,722	0	(2,786)	0	0	(2,786)	0	1,828,252	1,790,043	0	(38,209)	(38,209)
717611731	MALDEN	MO		09/21/2021		512,838	0	(764)	0	0	(764)	0	501,463	490,983	0	(10,480)	(10,480)
717611732	MALDEN	MO		09/21/2021		7,362,333	0	(10,969)	0	0	(10,969)	0	7,199,037	7,048,584	0	(150,453)	(150,453)
717611451	MIDNIGHT	MS		06/09/2017		6,260,003	0	0	0	0	0	0	6,260,003	5,881,042	0	(378,961)	(378,961)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
717611464	MIDNIGHT	MS		06/09/2017		2,880,000	0	0	0	0	0	0	2,880,000	2,868,671	0	(11,329)	(11,329)
717612034	TUNICA	MS		03/03/2021		3,375,854	0	0	0	0	0	0	3,375,854	2,809,473	0	(566,381)	(566,381)
717612035	TUNICA	MS		03/03/2021		985,651	0	0	0	0	0	0	985,651	820,284	0	(165,367)	(165,367)
717612036	TUNICA	MS		03/03/2021		985,651	0	0	0	0	0	0	985,651	820,284	0	(165,367)	(165,367)
717612037	TUNICA	MS		09/10/2021		3,134,877	0	0	0	0	0	0	3,134,877	2,652,969	0	(481,908)	(481,908)
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		6,919,201	0	0	0	0	0	0	6,482,526	6,398,871	0	(83,654)	(83,654)
717610732	YERINGTON	NV		08/23/2013		793,180	0	0	0	0	0	0	694,033	697,635	0	3,602	3,602
717611668	YERINGTON	NV		12/17/2018		669,232	0	0	0	0	0	0	632,052	635,632	0	3,580	3,580
717611842	YERINGTON	NV		01/14/2021		1,189,752	0	0	0	0	0	0	1,142,162	1,072,924	0	(69,238)	(69,238)
706109881	BROOKLYN	NY		07/30/2015		11,732,511	0	0	0	0	0	0	11,560,497	11,619,171	0	58,674	58,674
706110569	BROOKLYN	NY		08/01/2018		3,627,877	0	0	0	0	0	0	3,576,923	3,716,459	0	139,536	139,536
706108850	NEW YORK	NY		06/28/2012		4,950,000	0	0	0	0	0	0	4,950,000	4,961,411	0	11,411	11,411
706108671	AVON	OH		01/23/2012		7,776,491	0	0	0	0	0	0	7,583,620	7,974,932	0	391,313	391,313
717611292	ANTLERS	OK		09/19/2016		3,500,000	0	0	0	0	0	0	3,500,000	3,397,558	0	(102,442)	(102,442)
717611681	ANTLERS	OK		03/14/2019		3,473,350	0	0	0	0	0	0	3,473,350	3,482,024	0	8,674	8,674
717611746	ANTLERS	OK		02/12/2020		5,500,000	0	0	0	0	0	0	5,500,000	5,268,450	0	(231,550)	(231,550)
706108485	GLADSTONE	OR		02/28/2011		2,667,202	0	0	0	0	0	0	2,431,503	2,497,687	0	66,184	66,184
706109029	AUSTIN	TX		12/28/2012		10,670,795	0	(810)	0	0	(810)	0	10,342,305	10,071,851	0	(270,454)	(270,454)
706110191	BOTHELL	WA		11/01/2018		24,996,399	0	79,696	0	0	79,696	0	25,076,095	25,402,448	0	326,353	326,353
706110820	KIRKLAND	WA		09/03/2019		13,505,360	0	0	0	0	0	0	13,273,788	12,733,938	0	(539,849)	(539,849)
706109735	MILWAUKEE	WI		11/01/2018		18,940,496	0	(29,467)	0	0	(29,467)	0	18,376,714	18,319,904	0	(56,810)	(56,810)
0499999. Mortgages transferred						472,518,493	0	(154,577)	0	0	(154,577)	0	478,545,134	467,233,766	0	(11,311,364)	(11,311,364)
0599999 - Totals						5,631,007,848	0	(3,877,261)	0	712,702	(3,164,559)	1,737,620	4,399,281,759	4,311,781,634	(19,372,778)	(68,127,346)	(87,500,123)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Dryden Finance II LLC		Newark	NJ	Dryden Finance II LLC		10/30/1998		0	1,313,908	0	28,398,774	0	0	0	0	27,601,226	0	100.000
000000-00-0 .	Pru 3 Times Square Associates LLC		New York	NY	Prudential		09/30/2003		3,141,060	2,727,726	2,727,726	(7,208,193)	0	0	0	0	8,912,219	0	100.000
000000-00-0 .	Prudential Agricultural Properties Holding Company LLC - Closed Block		Atlanta	GA	Prudential		12/31/2009		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0 .	Prudential Agricultural Properties Holding Company, LLC - GI		Atlanta	GA	Prudential		03/31/2020		680,732	90,917	0	0	0	0	0	0	0	0	100.000
000000-00-0 .	Prudential Agricultural Properties Holding Company, LLC - IA Def		Atlanta	GA	Prudential		06/26/2009		753,526	0	0	0	0	0	0	0	0	0	100.000
000000-00-0 .	Prudential Agricultural Properties Holding Company, LLC - IA Payout		Atlanta	GA	Prudential		06/26/2009		60,140	0	0	0	0	0	0	0	0	0	100.000
000000-00-0 .	Prudential Agricultural Properties Holding Company, LLC - LTC		Atlanta	GA	Prudential		09/01/2021		40,232	0	0	0	0	0	0	0	0	0	100.000
000000-00-0 .	Prudential Commercial Property Holding Company, LLC		Atlanta	GA	Prudential		03/31/2010		18,194,450	0	0	2,681,945	0	0	0	0	0	0	100.000
000000-00-0 .	Prudential Commercial Property Holding Company, LLC - IRE LP		Atlanta	GA	Prudential		02/28/2013		3,242,497	0	0	460,147	0	0	0	0	0	0	100.000
000000-00-0 .	Prudential Commercial Property Holding Company, LLC - Structured Settlement		Atlanta	GA	Prudential		06/13/2012		148,640	0	0	21,178	0	0	0	0	0	0	100.000
000000-00-0 .	Prudential Impact Investments Mortgage Loans LLC		Newark	NJ	The Prudential Insurance Company of America		01/27/2016		12,099,001	8,740,204	8,740,204	(7,770,730)	0	0	0	0	6,059,966	0	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									38,360,279	12,872,756	11,467,930	16,583,122	0	0	0	0	42,573,411	0	XXX
000000-00-0 .	8A HP SCF Investor, LP - PICA		New York	NY	8A HP SCF GP, LLC		01/24/2020		12,008,054	15,823,498	15,823,498	889,591	0	0	0	0	0	0	5.369
000000-00-0 .	Accel Growth Fund V L.P. - PICA		Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019		5,058,003	8,270,128	8,270,128	350,335	0	0	0	0	73,289	0	0.348
000000-00-0 .	Accel Leaders 3 L.P. - PICA		Palo Alto	CA	ACCEL LEADERS 3 ASSOCIATES L.P.		02/17/2021	1	4,680,000	4,392,326	4,392,326	(207,796)	0	0	0	0	0	0	0.261
000000-00-0 .	Accel Leaders II L.P. - PICA		Palo Alto	CA	Accel Leaders Fund II Associates L.L.C		06/12/2019		2,750,000	3,705,427	3,705,427	(772,704)	0	0	0	0	322,786	0	0.549
000000-00-0 .	Accel-KKR Capital Partners VI, LP - PICA		Menlo Park	CA	Accel-KKR Holdings GP, LLC		02/10/2021		9,782,374	9,754,234	9,754,234	567,758	0	0	0	0	(39,194)	0	0.779
000000-00-0 .	Accion Frontier Inclusion Fund, L.P.		Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)		11/16/2015	1	4,954,563	11,484,854	11,484,854	964,393	0	0	0	0	(35,420)	45,437	3.161
000000-00-0 .	Accion Venture Lab, LP - PICA		Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		894,731	1,126,302	0	(80,028)	0	0	0	0	1,143,757	0	4.313
000000-00-0 .	ACP Nycom Holdings, LLC - PICA		New York	NY	Avista Capital Partners GP, LLC		06/30/2021	3	1,930	1,147	1,147	(302)	0	0	0	0	0	0	2.300
000000-00-0 .	Acumen Capital Markets I LP		New York	NY	Acumen Fund, Inc.		09/01/2009	1	1,684,448	0	0	0	0	0	0	0	0	0	17.505
000000-00-0 .	Advent International GPE IX, LP - PICA		Boston	MA	Advent International GPE IX, LLC		10/21/2019	3	14,356,192	20,846,439	20,846,439	(8,376,062)	0	0	0	0	(154,023)	2,143,808	0.251
000000-00-0 .	Advent International GPE V-G LP		Boston	MA	GPE V GP Limited Partnership		11/01/2012	3	1,784,140	733,513	733,513	305,637	0	0	0	0	0	1,990,880	9.995
000000-00-0 .	Advent International GPE VIII-B LP - PICA		Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	20,000,000	23,498,599	23,498,599	(5,668,694)	0	0	0	0	0	0	0.788
000000-00-0 .	Advent International GPE X Limited Partnership - PICA		Boston	MA	GPE X GP Limited Partnership		09/26/2022	3	280,000	232,397	232,397	22,287	0	0	0	0	(69,890)	0	0.120
000000-00-0 .	Allsop Venture Partners III		Cedar Rapids	IA	MARK Venture Partners LP		01/01/1996	1	0	0	0	(4,324)	0	0	0	0	4,324	0	4.234
000000-00-0 .	Altaris Constellation Partners IV, L.P.		New York City	NY	AHP Constellation IV, GP, L.P.		06/18/2018	3	8,053,845	7,732,924	7,732,924	(878,035)	0	0	0	0	0	(126,569)	7.348
000000-00-0 .	Altaris Health Partners IV, L.P.		New York City	NY	AHP IV GP, L.P.		06/18/2018	3	26,347,736	24,206,388	24,206,388	(1,667,726)	0	0	0	0	855,582	2,875,146	13.955
000000-00-0 .	Altaris Health Partners V, L.P. - PICA		New York	NY	AHP V GP, L.P.		04/22/2021	3	12,393,592	13,399,872	13,399,872	1,374,550	0	0	0	0	(339,508)	0	1.713
000000-00-0 .	American Industrial Partners Capital Fund VI, LP.		New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	16,949,971	33,904,583	33,904,583	10,639,889	0	0	0	0	9,274,343	3,050,029	7.268
000000-00-0 .	American Industrial Partners Capital Fund VII, L.P. - PICA		New York	NY	AIPCF VII, LLC		10/30/2019		14,977,333	18,947,978	18,947,978	4,374,390	0	0	0	0	81,316	5,022,668	2.468
000000-00-0 .	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA		New York	NY	American Securities Associates VII, LLC,		01/19/2016	3	22,241,040	35,821,535	35,821,535	8,015,776	0	0	0	0	424,675	871,368	3.283
000000-00-0 .	American Securities Partners VIII, L.P. - PICA		New York	NY	American Securities Associates VIII, LLC		03/28/2019	3	25,230,647	33,440,935	33,440,935	5,023,863	0	0	0	0	4,752	3,554,604	0.425
000000-00-0 .	Andreessen Horowitz Fund VII, L.P. - PICA		Menlo Park	NJ	AH Equity Partners VII, L.L.C.		12/23/2020	1	1,620,000	2,622,311	2,622,311	713,480	0	0	0	0	(25,200)	0	0.158
000000-00-0 .	Andreessen Horowitz LsV Fund I, LP - PICA		Menlo Park	CA	Andreessen Horowitz		05/09/2019	1	9,000,000	10,647,338	10,647,338	(2,281,517)	0	0	0	0	0	0	0.446
000000-00-0 .	Andreessen Horowitz LSV Fund II, L.P. - PICA		Menlo Park	NJ	AH Equity Partners LSV II, L.L.C.		01/26/2021	1	8,000,000	8,816,440	8,816,440	(282,260)	0	0	0	0	0	0	0.267

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Apax Europe VI - A, L.P. (VZ)		St Perer Port	GGY	Apax Europe VI GP		12/10/2012	3	12,498,120	4,591,753	4,591,753	(3,589,190)	0	0	0	(797,546)	5,274,614	1,354,211	1.394
000000-00-0 .	APAX Europe VI-A, LP (GM)		St Peters Port	GGY	Apax Europe VI GP		11/01/2012	3	5,981,135	2,191,750	2,191,750	(1,704,146)	0	0	0	(380,668)	2,509,247	646,477	0.863
000000-00-0 .	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)		St Perer Port	GGY	Apax Europe VII GP		12/10/2012	3	26,290,291	1,839,059	0	0	0	0	0	0	1,271,633	23,315	23.315
000000-00-0 .	Apax Europe VII-A (ERISA Feeder), LP		St Perer Port	GGY	Apax Europe VII GP		11/01/2012	3	4,182,565	291,454	0	0	0	0	0	0	201,474	3,695	3.695
000000-00-0 .	APAX IX USD L.P. - PICA		St Peter Port	GGY	Apax IX USD GP L.P. Inc.		05/12/2017	3	26,557,249	28,735,414	28,735,414	(25,462,066)	0	0	0	0	14,082,574	2,842,751	0.470
000000-00-0 .	Apax X USD L.P. - PICA		St Peter Port	GBR	Apax X USD GP L.P. Inc.		11/10/2020	3	14,852,719	16,385,891	16,385,891	742,841	0	0	0	0	(259,396)	0	0.261
000000-00-0 .	Apollo Investment Fund V L.P.		New York	NY	Apollo Advisors V, L.P.		11/01/2012	3	1,524,989	208,847	208,847	(436)	0	0	0	0	1,699,745	0	0.679
000000-00-0 .	Apollo Investment Fund VI, L.P.		New York	NY	Apollo Advisors VI, L.P.		11/01/2012	3	2,085,107	508,180	508,180	(16,834)	0	0	0	0	409,204	0	0.459
000000-00-0 .	Apollo Investment Fund VII, L.P.		New York	NY	Apollo Advisors VII, L.P.		11/01/2012	3	395,267	168,685	168,685	24,005	0	0	0	0	1,844,713	0	0.327
000000-00-0 .	Apollo Investment Fund VII, L.P. (VZ)		New York	NY	Apollo Advisors VII, L.P.		12/10/2012	3	1,298,854	553,802	553,802	78,785	0	0	0	0	680,828	0	0.684
000000-00-0 .	ArcLight Energy Partners Fund V, L.P. - PICA		Boston	MA	Arclight PEF GP V, LLC		12/01/2011		624,191	0	0	(61,218)	0	0	0	0	239,769	1,800,790	0.326
000000-00-0 .	Ares US Real Estate Opportunity Fund III, L.P. - PICA		Los Angeles	CA	Ares US Real Estate Opportunity Advisors III, L.P.		04/15/2021		9,653,132	9,653,132	9,653,132	0	0	0	0	0	1,518,000	0	3.950
000000-00-0 .	Arlington Capital Partners II, L.P. (VZ)		Washington, D.C.	DC	Arlington Capital Group 11,L.L.C		12/10/2012	3	348,074	160,476	160,476	(3,122)	0	0	0	0	0	398,295	3.624
000000-00-0 .	Arlington Capital Partners IV, L.P. - PICA		Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	41,268,497	50,143,042	50,143,042	(12,178,794)	0	0	0	0	17,027,480	1,411,209	5.600
000000-00-0 .	Arlington Capital Partners V, L.P. - PICA		Chevy Chase	MD	Arlington Capital Partners		08/26/2019	3	20,953,542	30,740,177	30,740,177	7,599,731	0	0	0	0	(210,456)	4,046,458	1.478
000000-00-0 .	ATI Holding Company, LLC - PICA		Bannockburn	IL	Linden Capital Partner IV LP		12/19/2019	2	3,333,333	3,333,333	3,333,333	0	0	0	0	0	0	0	1.447
000000-00-0 .	ATI Holding Company, LLC - PICA 2		Bannockburn	IL	Linden Capital Partner IV LP		12/29/2020	2	123,596	123,596	123,596	0	0	0	0	0	0	0	1.447
000000-00-0 .	ATI Holding Company, LLC - PICA 3		Bannockburn	IL	Linden Capital Partner IV LP		03/29/2021	2	47,537	47,537	47,537	0	0	0	0	0	0	0	0.013
000000-00-0 .	ATI Holding Company, LLC - PICA 4		Bannockburn	IL	Linden Capital Partners IV LP		06/29/2021	2	142,613	142,613	142,613	0	0	0	0	0	0	0	0.057
000000-00-0 .	ATI Holding Company, LLC - PICA 5		Bannockburn	IL	Linden Capital Partners IV LP		01/07/2022	2	166,725	166,725	166,725	0	0	0	0	0	0	0	0.041
000000-00-0 .	Battery Ventures XIV, L.P. - PICA		Boston	MA	Battery Partners XIV, L.P		07/20/2022	1	400,000	342,659	342,659	(57,341)	0	0	0	0	0	0	0.166
000000-00-0 .	Bayview Opportunity Domestic V, L.P. - PICA		Coral Gables, Florida	FL	Bayview Capital GP V, LLC		03/22/2017	10	17,390,804	17,390,804	17,390,804	0	0	0	0	0	1,813,404	1,850,447	3.494
000000-00-0 .	Bayview Opportunity Domestic VI 1, L.P. - PICA		Coral Gables	FL	Bayview Capital GP VI, LLC		11/06/2020	10	45,419,519	49,389,206	49,389,206	2,148,202	0	0	0	0	0	0	44.759
000000-00-0 .	Bayview Opportunity Fund Domestic VII, L.P. - PICA		Coral Gables	FL	Bayview Opportunity GP VII, LLC		11/30/2022	10	6,615,931	6,599,710	6,599,710	(16,221)	0	0	0	0	0	0	2.500
000000-00-0 .	BC European Capital VIII, LP		London	GBR	CIE MANAGEMENT II LIMITED (GP)		11/01/2012	3	3,990,759	1,198,938	1,198,938	58,765	0	0	0	0	2,477,782	1,920	1.920
000000-00-0 .	BC EUROPEAN CAPITAL VIII-3 (VZ)		London	GBR	CIE MANAGEMENT II LIMITED		12/10/2012	3	3,269,851	0	0	72,437	0	0	0	0	1,110,178	3,054,465	1.920
000000-00-0 .	BCP V-S L.P.		New York	NY	Blackstone Management Associates V, L.L.C.		11/01/2012	3	101	36	36	(99,214)	0	0	0	0	52,181	124,683	0.217
000000-00-0 .	BDCM Opportunity Fund II LP		Greenwich	CT	BDCM Opportunity Fund II GP, LLC		11/01/2012		993,910	800,163	800,163	8,926	0	0	0	0	62,211	637,836	3.063
000000-00-0 .	BDCM Opportunity Fund III, LP		Greenwich	CT	BDCM Opportunity Fund III GP, LLC		11/01/2012		11,188,117	15,563,755	15,563,755	(1,439,721)	0	0	0	0	2,897,876	276,118	1.403
000000-00-0 .	Birch Hill Equity Partners (Global) VI, LP - PICA		Toronto	CAN	Birch Hill Equity Partners Management Inc.		12/17/2020	3	7,422,172	6,634,335	6,634,335	289,888	0	0	0	(392,555)	(321,166)	0	2.242
000000-00-0 .	Birch Hill Equity Partners V, LP		Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	29,815,920	43,524,878	43,524,878	1,850,603	0	0	0	(2,697,269)	5,172,637	(296,335)	4.868
000000-00-0 .	Bison Capital Partners V, LP - PICA		New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	20,141,626	18,810,414	0	(2,846,462)	0	0	0	0	9,917,464	2,875,131	7.010
000000-00-0 .	Blackstone Property Partners Life Sciences L.P. - PICA		New York	NY	Blackstone Property Associates L.P.		11/17/2020		9,024,998	12,253,268	12,253,268	1,888,062	0	0	0	0	220,142	0	0.371
000000-00-0 .	Blackstone Property Partners Life Sciences L.P. - PICA 2		New York	NY	Blackstone Property Associates L.P.		10/23/2020		1,580,443	1,766,994	1,766,994	272,265	0	0	0	0	31,746	0	0.371
000000-00-0 .	Blackstone Property Partners Life Sciences L.P. - PICA 3		New York	NY	Blackstone Property Associates L.P.		05/14/2021		2,705,722	3,597,619	3,597,619	558,865	0	0	0	0	62,361	0	0.029
000000-00-0 .	Blackstone Capital Partners IV, LP		New York	NY	Blackstone Management Associates IV, L.L.C.		11/01/2012	3	333,765	0	0	(233,907)	0	0	0	0	105,666	906,336	1.593
000000-00-0 .	BLACKSTONE CAPITAL PARTNERS V L.P (GM)		New York	NY	Blackstone Management Associates V LLC		11/01/2012	3	292,116	298,017	298,017	5,901	0	0	0	0	0	1,907,673	2.094
000000-00-0 .	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)		New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	5,229,775	5,218,723	5,218,723	96,587	0	0	0	0	352,667	1,566,270	0.689
000000-00-0 .	Blackstone Capital Partners VII, L.P. - PICA		New York	NY	Blackstone Management Associates VII L.L.C.,		05/31/2016	3	37,136,493	40,268,446	40,268,446	(10,607,557)	0	0	0	0	5,912,935	2,863,507	1.364

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Blackstone Capital Partners VIII, LP - PICA .		New York	NY	BMA VIII GP L.P.		02/22/2021	3	9,943,948	12,179,504	12,179,504	337,753	0	0	0	0	(239,543)	0	0.102
000000-00-0 .	Blackstone Property Partners L.P.-PICA		New York	NY	Blackstone Propert Associates L.P.		12/24/2019		33,969,221	42,610,481	42,610,481	5,410,649	0	0	0	0	1,051,569	0	0.555
000000-00-0 .	Blackstone Real Estate Partners Europe VI SCSp - PICA		Luxembourg	LUX	Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L		11/20/2019		6,827,804	6,010,921	6,010,921	(2,737,511)	0	0	0	0	2,732,728	9,005,087	0.279
000000-00-0 .	Blackstone Real Estate Partners IX, LP -PICA		New York	NY	Blackstone Real Estate Associates IX L.P.		09/23/2019		4,900,416	6,855,340	6,855,340	744,994	0	0	0	0	670,168	1,025,603	0.274
000000-00-0 .	Blackstone Real Estate Partners VIII L.P. - PICA		New York	NY	Blackstone Real Estate Associates VIII L.P.		08/18/2015		4,290,184	4,700,887	4,700,887	(93,593)	0	0	0	0	1,232,295	819,987	0.532
000000-00-0 .	Blackstone Strategic Alliance Fund II L.P. - PICA		New York	NY	Blackstone Strategic Alliance Associates II L.L.C.		01/31/2011	13	1,460,062	1,460,062	1,460,062	(290,505)	0	0	0	0	468,295	217,517	1.139
000000-00-0 .	Brentwood Associates Private Equity VI, LP - PICA		Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	17,456,312	29,953,875	29,953,875	3,384,654	0	0	0	0	58,200	4,694,309	3.495
000000-00-0 .	Bridges Ventures U.S. Sustainable Growth Fund, L.P.		New York	NY	Bridges Ventures Fund GP-LP		07/15/2014	1	4,236,000	4,828,011	4,828,011	163,911	0	0	0	0	(33,486)	324,681	7.983
000000-00-0 .	Bronze Venture Fund I, LP.		Palo Alto	CA	Bronze Venture Fund GP, LLC		09/29/2017		2,728,594	8,363,300	8,363,300	793,631	0	0	0	0	0	271,406	12.889
000000-00-0 .	BVIP Fund IX, L.P. - PICA		Boston	MA	BVIP Fund IX GP, LLC		11/27/2017	3	26,108,028	35,095,836	35,095,836	(1,981,698)	0	0	0	0	14,219,967	8,956,419	7.934
000000-00-0 .	BVIP Fund X, L.P. - PICA		Boston	MA	BVIP Fund X GP, LLC		07/20/2020	3	10,299,192	13,703,291	13,703,291	3,335,328	0	0	0	0	(341,685)	0	4.060
000000-00-0 .	Cadence Finance Acquisitions, L.P.		Chevy Chase	MD	Arlington Management IV, L.L.C.		10/25/2017	3	18,384,000	18,379,031	18,379,031	0	0	0	0	0	0	0	8.000
000000-00-0 .	Canaan XI, LP - PICA		Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		8,460,000	17,725,670	17,725,670	(1,597,547)	0	0	0	0	1,378,920	540,000	1.125
000000-00-0 .	Canaan XII L.P. - PICA		Menlo Park	NJ	Canaan Partners XII LLC		01/05/2021	1	2,475,000	3,472,804	3,472,804	655,624	0	0	0	0	0	0	0.625
000000-00-0 .	Cardinal Co-Invest, LP - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		10/27/2016	3	4,861,613	9,838,179	9,838,179	(17,538,668)	0	0	0	0	30,394,669	0	3.188
000000-00-0 .	Carlyle Japan Partners II, L.P.		George Town	CYM	CJP II International GP, LP		11/01/2012	3	731,791	0	0	184	0	0	0	444	0	0	0.595
000000-00-0 .	Carlyle Partners V, LP		Wilmington	DE	TC Group V, L.P.		11/01/2012	3	(134,479)	0	0	270,346	0	0	0	0	371,089	432,476	0.195
000000-00-0 .	Carlyle Partners V, LP (GIB)		Wilmington	DE	TC Group V, L.P.		12/31/2012	3	1,717,880	2,271,195	2,271,195	682,600	0	0	0	0	22,885	709,705	0.284
000000-00-0 .	Carlyle Partners VI, L.P.		Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	13,698,855	10,529,799	10,529,799	(3,570,224)	0	0	0	0	2,215,811	1,061,431	2.709
000000-00-0 .	Carlyle Partners VII, L.P. - PICA		Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	21,727,863	25,403,083	25,403,083	1,920,435	0	0	0	0	(246,207)	856,663	0.659
000000-00-0 .	Carmel Partners Investment Fund VIII, L.P. - PICA		San Francisco	CA	Carmel Partners GP VIII, LLC		03/28/2022		1,779,644	1,670,291	1,670,291	(48,153)	0	0	0	0	(62,278)	0	0.746
000000-00-0 .	Catalyst Fund Limited Partnership III - PICA		Toronto	CAN	Catalyst Fund General Partner III Inc .		09/01/2010		14,591,809	4,325,255	4,325,255	207,711	0	0	0	0	0	(1)	1.578
000000-00-0 .	Catalyst Fund Limited Partnership IV - PICA .		Toronto	CAN	Catalyst Fund General Partner IV Inc ...		07/13/2012		18,143,849	2,114,628	2,114,628	(412,891)	0	0	0	0	0	(1)	2.331
000000-00-0 .	CB HP SCF Investor (Cayman), L.P. - PICA		Grand Cayman	CYM	Harvest Associates SCF II (Cayman), L.P.		09/04/2018	2	8,588,476	14,142,602	14,142,602	2,472,696	0	0	0	0	(20,001)	0	10.000
000000-00-0 .	CBPE Capital Fund X, LP - PICA		London	GBR	GP LLP		01/15/2021	3	3,690,001	3,606,153	3,606,153	991,459	0	0	0	0	(327,903)	(294,670)	2.397
000000-00-0 .	CCP IX LP No. 1		London	GBR	Charterhouse General Partners (IX) Limited		11/01/2012	3	2,151,334	438,566	438,566	(35,543)	0	0	0	0	(21,437)	152,816	0.240
000000-00-0 .	Centerbridge Capital Partners II, L.P.		New York	NY	Centerbridge Associates II, LP		11/01/2012		14,573,995	2,724,218	2,724,218	(2,017,527)	0	0	0	0	(53,813)	897,305	7.778
000000-00-0 .	Centerbridge Capital Partners III, L.P. -PICA		New York	NY	Centerbridge Associates III, L.P.		05/21/2015		11,135,511	12,271,832	12,271,832	(1,189,578)	0	0	0	0	3,874,236	1,366,028	2.230
000000-00-0 .	Centerbridge Capital Partners, L.P.		New York	NY	Centerbridge Associates, LP		11/01/2012		2,097,222	527,751	527,751	(90,238)	0	0	0	0	0	966,234	3.442
000000-00-0 .	Cerberus Institutional Partners, L.P. - Series II		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		0	0	0	0	0	0	0	0	0	0	3.482
000000-00-0 .	Cerberus Institutional Partners, L.P. - Series IV		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		927,512	512,023	512,023	185,186	0	0	0	0	545,681	0	0.518
000000-00-0 .	Cerberus Levered Loan Opportunities Fund II, LP - PICA		New York	NY	Cerberus Levered Opportunities II GP, LLC,		05/31/2013	2	2,970,342	2,427,846	2,427,846	70,533	0	0	0	0	1,640,177	0	1.741
000000-00-0 .	Charles River Partnership XIII, L.P. (VZ) ...		Cambridge	MA	Charles River Partnership XIII GP, LLC		12/10/2012	1	2,939,298	6,159,083	6,159,083	(196,428)	0	0	0	0	65,779	0	6.555
000000-00-0 .	Cinven Jumpman Limited Partnership - PICA		London	GBR	Cinven Capital Management (VI) Limited Partnership Incorporated		10/07/2019	3	10,000,000	16,032,478	16,032,478	850,467	0	0	0	0	0	0	2.903
000000-00-0 .	CIPS Holdings II, L.P. - PICA		New York	NY	Peraton GP LLC		05/03/2021	3	14,400,000	21,841,661	21,841,661	305,307	0	0	0	0	0	0	1.231
000000-00-0 .	Clayton, Dubilier & Rice Fund VI Limited Partnership		New York	NY	CD&R Associates VI Limited Partnership		11/01/2012	3	100,021	1,950	1,950	(821)	0	0	0	0	0	1,394,888	0.723
000000-00-0 .	Clayton, Dubilier & Rice Fund VIII, LP		New York	NY	CD&R Associates VIII, Ltd.		11/01/2012	3	1,133,554	1,133,554	1,133,554	79,230	0	0	0	0	403,459	2,242,731	1.640

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Clayton, Dubilier & Rice Fund X, LP		New York	NY	CD&R Associates X, LP		03/27/2018	3	22,055,980	32,764,159	32,764,159	721,096	0	0	0	0	1,890,528	2,985,573	1.114
000000-00-0 .	Clayton, Dublier & Rice Fund XI, L.P. - PICA		Grand Cayman	CYM	CD&R Associates XI, L.P.		09/23/2021	3	9,174,943	9,462,767	9,462,767	(88,679)	0	0	0	0	(93,878)	0	0.128
000000-00-0 .	Clearlake Capital Partners VI, L.P. - PICA		Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.		05/22/2020		19,995,036	28,125,364	28,125,364	2,138,880	0	0	0	0	1,069,044	0	0.546
000000-00-0 .	Clearlake Flagship Plus Partners, L.P. - PICA		Santa Monica	CA	Clearlake Flagship Plus Partners GP, LLC		02/05/2021	2	8,965,986	8,662,576	8,662,576	(298,336)	0	0	0	0	265,374	0	0.835
000000-00-0 .	Collagen Holdings, LLC - PICA		Oakland	NJ	Collagen Holdings, LLC		08/01/2019	3	2,996,560	1,215,378	1,215,378	(1,781,182)	0	0	0	0	0	0	2.680
000000-00-0 .	Coller International Partners V-A, L.P. (GM)		St Peters Port	GGY	Coller International General Partner V, L.P		11/01/2012	3	588,842	19,231	0	112,125	0	0	0	0	0	60,938	0.102
000000-00-0 .	Coller International Partners VII, L.P.		St Peters Port	GGY	Coller International General Partner VII LP		01/21/2016	3	14,716,451	12,447,767	12,447,767	(2,276,958)	0	0	0	0	1,928,787	7,645,212	0.345
000000-00-0 .	Colony Industrial Fund L.P. -PICA		Los Angeles	CA	Colony Industrial GP, LLC		06/29/2018		0	0	0	0	0	0	0	0	0	0	3.951
000000-00-0 .	Community Outcomes Fund LP		Brooklyn	NY	COF GP LP		03/30/2018		616,619	242,416	242,416	(5,366)	0	0	0	0	0	4,024,145	9.418
000000-00-0 .	Consonance Private Equity II, L.P. - PICA		New York	NY	Consonance Private Equity GP II, L.P.		12/17/2020	3	2,086,516	1,553,678	1,553,678	(48,064)	0	0	0	0	(91,413)	0	1.657
000000-00-0 .	Consonance Private Equity, LP		New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	8,831,809	12,403,024	12,403,024	(2,638,064)	0	0	0	0	12,167,177	4,154,586	3.755
000000-00-0 .	Cortec Group Fund VI, LP		New York	NY	Cortec Management VI, LLC		07/10/2015	3	19,512,082	24,753,204	24,753,204	6,253,967	0	0	0	0	(102,421)	451,850	2.827
000000-00-0 .	Cortec Group Fund VII, L.P. - PICA		New York	NY	Cortec Investment VII, LLC		12/11/2019	3	30,814,893	42,046,046	42,046,046	3,573,539	0	0	0	0	(392,777)	4,195,356	2.588
000000-00-0 .	CVC Capital Partners VI (A) L.P.		St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	12,956,584	15,869,613	15,869,613	94,127	0	0	0	0	(1,372,806)	3,858,042	1,348,204	0.392
000000-00-0 .	CVC Capital Partners VII, L.P. - PICA		Jersey	JEY	CVC Capital Partners VII Limited		12/04/2018	3	28,524,782	43,801,024	43,801,024	7,345,813	0	0	0	0	(2,378,072)	1,618,972	1,681,857	0.176
000000-00-0 .	CVC Capital Partners VIII (A) L.P. - PICA		Jersey	JEY	CVC Capital Partners VIII Limited		12/14/2021	3	19,320,051	20,202,727	20,202,727	1,872,258	0	0	0	0	(220,084)	(489,338)	0	0.293
000000-00-0 .	Darby Asia Opportunities Fund III L.P. - PICA		Grand Cayman	CYM	Darby Asia Opportunities Fund III, GP, L.P.		09/20/2011	2	2,656,967	1,588,838	1,588,838	(963,336)	0	0	0	0	(85,446)	4,510,747	14.241
000000-00-0 .	DFW Capital Partners V, L.P. - PICA		Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	10,697,710	8,909,806	8,909,806	(284,074)	0	0	0	0	1,138,876	2,767,834	5.418
000000-00-0 .	DFW Capital Partners VI, LP -PICA		Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	13,986,105	13,653,159	13,653,159	(318,119)	0	0	0	0	1,346,445	5,348,054	4.002
000000-00-0 .	Dunes Point Capital Fund II, L.P.		Rye	NY	DPC Fund II GP, L.P.		03/29/2019	3	14,647,596	20,927,375	20,927,375	7,650,941	0	0	0	0	747,410	7,678,169	7.993
000000-00-0 .	East One Commodity Fund Limited - PICA		London	GBR	East Alpha Limited		02/01/2022	9	6,000,000	6,824,411	6,824,411	824,411	0	0	0	0	0	0	100.000
000000-00-0 .	EIF United States Power Fund IV, LP - PICA		Needham	MA	EIF US Power IV, LLC		11/28/2011		7,503,482	5,972,912	5,972,912	652,969	0	0	0	0	129	3	0.711
000000-00-0 .	EIG Energy Fund XVI, L.P.		Washington, DC	DC	EIG Energy Fund XVI, L.P.		12/13/2013	2	19,180,977	19,305,433	19,305,433	1,339,155	0	0	0	0	2,551,079	7,810,804	0.787
000000-00-0 .	Elevar Equity III, L.P.		Seattle	WA	Elevar GP III, L.P.		12/30/2014	1	4,943,328	14,812,731	14,812,731	(3,261,355)	0	0	0	0	(57,151)	60,000	6.803
000000-00-0 .	Energy Capital Partners III-A, L.P.		Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		7,840,049	6,299,697	6,299,697	0	0	0	0	0	2,449,754	2,968,389	0.484
000000-00-0 .	Energy Capital Partners Mezzanine Opportunities Fund A, LP		Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP		03/27/2013	2	10,354,261	2,412,537	2,412,537	1,659,064	0	0	0	0	(24,523)	6,744,696	5.448
000000-00-0 .	EQT Infrastructure IV (No.2) USD SCSp - PICA		Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		14,764,107	16,871,056	16,871,056	567,546	0	0	0	0	390,351	3,813,326	0.793
000000-00-0 .	EQT Infrastructure V (No.2) USD SCSp - PICA		Luxembourg	LUX	EQT Infrastructure V S.Ã R.L.		08/13/2021		9,615,267	9,422,503	9,422,503	539,829	0	0	0	0	(137,750)	0	0.540
000000-00-0 .	EQT IX (No.2) USD SCSp - PICA		Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.Ã R.L.		02/05/2021	3	10,325,065	11,675,937	11,675,937	222,615	0	0	0	0	(95,875)	0	0.575
000000-00-0 .	EQT V (No. 1) Limited Partnership		St Peter Port	GBR	EQT V (General Partner) LP		11/01/2012	3	105,235	12,501	12,501	7,473	0	0	0	0	0	29,285	0.037
000000-00-0 .	EQT VI (No. 1) Limited Partnership		St Peter Port	GBR	EQT VI (General Partner) LP		11/01/2012	3	2,376,361	61,383	61,383	(26,087)	0	0	0	0	0	220,629	0.564
000000-00-0 .	EQT VIII (No. 2) SCSP		Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	27,327,761	37,014,928	37,014,928	(9,154,732)	0	0	0	0	(3,267,339)	6,783,411	4,965,566	2.097
000000-00-0 .	EQT VIII Co-Investment (A) SCSp - PICA		Luxembourg	LUX	EQT VIII (GP) SCS		03/04/2019	3	9,767,591	11,362,830	11,362,830	(18,464,446)	0	0	0	0	0	0	1.475
000000-00-0 .	Equilibrium Capital Group LLC		Portland	OR	Equilibrium Capital Management, Inc.		08/29/2014	1	1,991,716	3,856,320	3,856,320	0	0	0	0	0	0	0	2.440
000000-00-0 .	Equistone Partners Europe Fund VI D SCSp - PICA		Luxembourg	LUX	Equistone General Partner VI S.A R.L		07/18/2018	3	17,571,364	24,247,186	24,247,186	3,822,129	0	0	0	0	(1,652,072)	3,850,183	9,226,962	5.184
000000-00-0 .	Escalate Capital I, L.P		Austin	TX	Escalate Capital Management I		11/01/2012	2	98,764	146,524	146,524	10,443	0	0	0	0	0	0	3.774
000000-00-0 .	Exeter Europe Logistics Value Fund IV S.C.Sp. - PICA		Luxembourg	LUX	Exeter Europe Logistics Value Fund IV GP S.Ã R.L.		12/20/2021		2,920,986	2,033,011	2,033,011	(850,301)	0	0	0	(42,516)	0	0	4.671
000000-00-0 .	First Reserve Fund XI, L.P. (VZ)		Greenwich	CT	First Reserve GP XI, L.P.		12/10/2012		56,935,285	66,768	66,768	(2,351)	0	0	0	0	(51,717)	0	2.979
000000-00-0 .	First Reserve Fund XII, L.P. (VZ)		Greenwich	CT	First Reserve GP XII, L.P.		12/10/2012		69,694,167	130,704	130,704	(3,108,015)	0	0	0	0	0	0	5.770
000000-00-0 .	Fortress Credit Opportunities Fund II (C) L.P.		New York	NY	FCO Fund II GP LLC		11/01/2012		1,626,453	973,343	973,343	(53,293)	0	0	0	0	(32,081)	1,394,220	2.246
000000-00-0 .	Fortress Investment Fund IV (Fund A) LP		New York	NY	Fortress Fund IV GP LP		11/01/2012		18,154,017	3,910,955	3,910,955	(418,455)	0	0	0	0	0	597,221	2.856

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Fortress Investment Fund V (Fund A) LP		New York	NY	Fortress Fund V GP L.P.		11/01/2012		10,606,173	10,562,170	10,562,170	(26,629)	0	0	0	0	153,285	549,527	1.292
000000-00-0 .	Fourth Cinven Fund Trust		London	GBR	Cinven Capital Management (IV) Limited Partnership		06/30/2020	3	115,338	26,759	26,759	0	0	0	0	(1,754)	0	0	0.450
000000-00-0 .	Francisco Partners Agility II, L.P. - PICA		San Francisco	CA	Francisco Partners Agility GP II, L.P.		09/17/2020	3	7,297,500	8,139,984	8,139,984	698,038	0	0	0	0	(278,290)	0	1.714
000000-00-0 .	Francisco Partners Agility, L.P. - PICA		San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	8,226,699	9,483,313	9,483,313	(6,085,871)	0	0	0	0	16,552,936	1,087,330	2.307
000000-00-0 .	Francisco Partners IV, L.P. - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		04/15/2015	3	18,271,875	18,495,826	18,495,826	(21,411,600)	0	0	0	0	8,637,669	478,125	0.956
000000-00-0 .	Francisco Partners V LP - PICA		San Francisco	CA	Francisco Partners GP V LP		05/29/2018	3	20,509,500	29,857,706	29,857,706	(2,516,558)	0	0	0	0	4,327,900	2,090,500	0.938
000000-00-0 .	Francisco Partners VI, L.P. - PICA		San Francisco	CA	Francisco Partners GP VI, L.P.		01/26/2021	3	23,903,750	25,628,617	25,628,617	1,166,422	0	0	0	0	(251,331)	0	0.890
000000-00-0 .	Friedman Fleischer & Lowe LLC		San Francisco	CA	Friedman Fleischer & Lowe, GP, LLC		01/14/1999	3	0	0	0	3,350	0	0	0	0	(45,020)	310,152	2.773
000000-00-0 .	Frontier Fund V-A LP - PICA		Charlotte	NC	Frontier V Investment Group LLC		11/21/2017	3	10,857,496	15,441,847	15,441,847	(2,603,277)	0	0	0	0	867,374	3,142,504	2.917
000000-00-0 .	FS Equity Partners V, LP (VZ)		Los Angeles	CA	FS Capital Partners V, LLC		12/10/2012	3	4,421,894	2,366,683	2,366,683	(1,394,481)	0	0	0	0	0	7,735,211	4.069
000000-00-0 .	GC Co-Invest SCP, L.P. - PICA		New York	NY	GC Co-Invest SCP Managers, LLC		11/10/2020	1	4,700,000	7,291,454	7,291,454	(130,591)	0	0	0	0	0	0	23.500
000000-00-0 .	General Atlantic Investment Partners 2019, L.P. - PICA		New York	NY	General Atlantic GP 2019, LLC		01/14/2020	1	12,444,106	13,537,882	13,537,882	(2,204,148)	0	0	0	0	119	2,556,601	6.696
000000-00-0 .	General Atlantic Investment Partners 2019, L.P. - PICA Blocker		New York	NY	General Atlantic GP 2019, LLC		06/30/2020	1	0	0	0	0	0	0	0	0	0	0	0.001
000000-00-0 .	Genstar Capital Partners IX, L.P. - PICA		San Francisco	CA	Genstar IX GP LLC		07/03/2019	3	38,499,066	54,153,318	54,153,318	3,530,039	0	0	0	0	11,794,137	3,500,934	6.162
000000-00-0 .	Genstar Capital Partners VIII, L.P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	37,919,228	63,449,831	63,449,831	(3,903,560)	0	0	0	0	14,386,883	2,120,413	5.305
000000-00-0 .	Genstar Capital Partners X, L.P. - PICA		San Francisco	CA	Genstar Capital X, L.P.		10/04/2021	3	3,003,107	3,097,044	3,097,044	93,937	0	0	0	0	0	0	0.063
000000-00-0 .	Genstar IX Opportunities Fund I - PICA		San Francisco	CA	Genstar IX GP LLC		07/08/2019	3	11,775,712	16,358,199	16,358,199	121,926	0	0	0	0	4,844,436	2,224,288	1.231
000000-00-0 .	Genstar VIII Opportunities Fund I, L. P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	19,376,256	33,400,377	33,400,377	2,178,897	0	0	0	0	3,013,568	623,744	8.286
000000-00-0 .	Georgian Partners Growth Fund (International) IV, LP - PICA		Toronto	CAN	Georgian Partners IV GP, LP		06/20/2018	1	7,267,620	12,459,436	12,459,436	(1,663,119)	0	0	0	0	331,718	2,111,934	2.539
000000-00-0 .	Georgian Partners Growth Fund (International) V - PICA		Toronto	CAN	Georgian Partners V GP, LP		03/09/2020	1	9,327,770	16,792,483	16,792,483	1,345,031	0	0	0	0	321,237	672,230	1.775
000000-00-0 .	Georgian Partners Investment Fund P Limited Partnership - PICA		Toronto	CAN	Georgian Partners Investment GP Inc.		02/01/2019	1	3,030,623	4,400,468	4,400,468	(21,090)	0	0	0	0	0	(30,623)	60.000
000000-00-0 .	Global Infrastructure Partners IV-A/B, L.P. - PICA		New York	NY	Global Infrastructure GP IV, L.P.		09/12/2019		15,151,768	16,727,438	16,727,438	1,623,746	0	0	0	0	(199,088)	5,848,232	0.302
000000-00-0 .	Granicus Aggregator, LP - PICA		New York	NY	Granicus Aggregator GP, LLC		02/05/2021	3	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	2.000
000000-00-0 .	Greenbriar Equity Fund V, L.P. - PICA		Rye	NY	Greenbriar Equity Capital V, L.P.		08/02/2021	3	2,448,105	3,220,411	3,220,411	231,975	0	0	0	0	29,944	0	0.336
000000-00-0 .	GreenOak Europe Core Plus Logistics, SCSp - PICA		Senningerberg	LUX	GreenOak Europe Core-Plus Logistics GP S.Ã r.l.		07/28/2020		32,696,023	30,799,141	30,799,141	1,800,780	0	0	0	(2,109,958)	2,540,153	0	5.263
000000-00-0 .	Greycroft Growth III, L.P. - PICA		New York	NY	Greycroft Growth III, LLC		09/09/2020	1	3,210,067	3,413,668	3,413,668	(460,092)	0	0	0	0	(50,719)	0	0.958
000000-00-0 .	Greycroft Partners VI, L.P. - PICA		New York	NY	Greycroft Managers VI, LLC		09/30/2020	1	5,625,140	7,707,384	7,707,384	1,045,781	0	0	0	0	(65,561)	0	2.055
000000-00-0 .	GS Mezzanine Partners V Institutional, L.P. (GM)		New York	NY	GS Mezzanine Advisors V, L.L.C.		11/01/2012	2	33,270	23,710	23,710	(5,710)	0	0	0	0	(311)	2,289,058	2.183
000000-00-0 .	GSO Capital Opportunities Fund III, LP - PICA		New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	11,362,493	11,538,441	11,538,441	170,802	0	0	0	0	899,065	8,715,348	4.991
000000-00-0 .	GSO COF III Co-Investment Fund LP - PICA		New York	NY	GSO COF III Co-Investment Associates LLC,		08/14/2017	2	2,043,116	1,972,115	1,972,115	(196,420)	0	0	0	0	18,011	2,163,369	0.779
000000-00-0 .	GTCR Fund XII/A LP and GTCR XII/B LP - PICA		Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP		05/04/2018	3	27,191,949	36,569,178	36,569,178	2,855,019	0	0	0	0	1,527,573	6,196,055	1.575
000000-00-0 .	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA		Chicago	IL	GTCR Partners XIII/A&C LP and GTCR Partners XIII/B LP		09/07/2021	3	12,786,376	12,321,228	12,321,228	172,176	0	0	0	0	1,192,603	0	0.911
000000-00-0 .	Harbour Group Investments IV, LP		Clayton	MO	Harbour Group IV Management Co., LLC		11/01/2012	3	133,050	153,225	153,225	(5,698)	0	0	0	0	0	0	6.529
000000-00-0 .	Harrison Street Core Property Fund, LP - PICA		Chicago	IL	Harrison Street Core Real Estate Capital		04/02/2019		21,000,000	27,770,187	27,770,187	3,094,841	0	0	0	0	369,093	0	0.659
000000-00-0 .	Harvest Partners Structured Capital Fund II, L.P. - PICA		New York	NY	Harvest Associates SCF GP II, L.P.		07/13/2018	2	7,563,474	10,878,936	10,878,936	444,426	0	0	0	0	653,099	2,436,526	6.985

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Harvest Partners Structured Capital Fund II, L.P. - PICA 2		New York	NY	Harvest Associates SCF GP II, L.P.		10/25/2018	2	7,345,584	10,878,936	10,878,936	444,426	0	0	0	0	653,099	2,654,416	3.492
000000-00-0 .	Harvest Partners Structured Capital Fund III, L.P. - PICA		New York	NY	Harvest Associates VIII, L.P.		12/18/2020	2	7,147,541	7,570,293	7,570,293	249,166	0	0	0	0	75,420	0	3.873
000000-00-0 .	Harvest Partners VII, LP - PICA		New York	NY	Harvest Associates VII, LP		09/28/2016	3	31,378,764	52,890,604	52,890,604	10,627,105	0	0	0	0	1,623,227	3,621,236	2.281
000000-00-0 .	Harvest Partners VIII, LP - PICA		New York	NY	Harvest GP		11/27/2019	3	21,375,338	29,440,104	29,440,104	1,574,278	0	0	0	0	0	2,624,662	1.148
000000-00-0 .	Hellman & Friedman Capital Partners IX, LP - PICA		San Francisco	CA	Hellman & Friedman Investors IX, L.P.		04/07/2020	3	21,341,168	25,261,109	25,261,109	(1,590,690)	0	0	0	0	(76,494)	0	0.257
000000-00-0 .	Hellman & Friedman Capital Partners X, L.P. - PICA		San Francisco	CA	Hellman & Friedman Investors X, L.P.		11/24/2021	3	2,725,473	2,452,935	2,452,935	(272,538)	0	0	0	0	0	0	0.048
000000-00-0 .	HGGC Fund III, L.P. - PICA		Palo Alto	CA	HGGC Fund III GP, L.P.		07/28/2017	3	35,363,583	49,221,741	49,221,741	8,740,894	0	0	0	0	(451,083)	3,403,631	5.591
000000-00-0 .	Highstar Capital Fund III (Alternative), L.P. - PICA		New York	NY	AIG Highstar GP II, LP		09/30/2019		1,021,011	0	0	(1,116)	0	0	0	0	0	84,152	1.205
000000-00-0 .	Highstar Capital Fund III, L.P. (GM)		New York	NY	AIG Highstar GP II, LP		11/01/2012		2,529,027	0	0	(861)	0	0	0	0	0	65,252	0.568
000000-00-0 .	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		09/30/2019		1,661,263	0	0	(1,718)	0	0	0	0	0	165,385	2.197
000000-00-0 .	Highstar Capital III Prism Fund, L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		12/31/2012		3,309,361	0	0	(1,472)	0	0	0	0	0	293,625	0.098
000000-00-0 .	Highstar Capital IV, LP - PICA		New York	NY	Highstar Capital GP IV, LP		02/09/2011		10,217,712	2,109,206	2,109,206	(1,494,826)	0	0	0	0	0	1,012,342	4.396
000000-00-0 .	HPS Mezzanine Partners 2019, L.P. - PICA		New York	NY	HPS Mezzanine Partners 2019 GP L.P.		10/28/2019	2	23,622,032	26,344,434	26,344,434	213,610	0	0	0	0	926,208	6,377,968	1.073
000000-00-0 .	Hudson Holdings I Cayman LP		Toronto	CYM	WHLP GP 1 LLC		10/31/2019	2	2,748,895	2,748,895	2,748,895	(509,234)	0	0	0	0	1,582,233	1,519,309	3.321
000000-00-0 .	Hudson Holdings I L.P. - PICA		Toronto	DE	WHLP GP 1 LLC		10/31/2019	2	2,840,691	4,019,412	4,019,412	(380,889)	0	0	0	0	526,132	1,939,623	3.228
000000-00-0 .	Icebox Co-Invest L.P.		GA	GGY	Icebox G.P. Limited		06/12/2017	3	1,020,799	5,125,860	0	13,979,201	0	0	0	0	0	0	24.077
000000-00-0 .	ICG Europe Fund V No.1, LP - PICA		St. Helier	JEY	ICG Europe Fund V GP Limited Partnership		04/27/2012	2	2,371,204	552,568	552,568	29,883	0	0	0	0	1,928,909	79,203	652,612	0.561
000000-00-0 .	ICG Europe Fund VII SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	12,561,267	13,729,436	13,729,436	(2,809,681)	0	0	0	0	(1,110,921)	4,737,874	2,804,236	0.340
000000-00-0 .	ICG Europe Mid-Market Fund SCSp - PICA		Luxembourg	LUX	ICG Europe Mid-Market Fund GP LP SCSp		04/09/2020	2	7,879,096	8,958,775	8,958,775	1,039,783	0	0	0	0	(388,923)	(89,183)	0	1.514
000000-00-0 .	ICG MXV Co-Investment I SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP S.Ã r.l.		07/30/2018	2	5,742,246	11,751,402	11,751,402	1,817,305	0	0	0	0	(678,937)	0	97,118	1.110
000000-00-0 .	ICV Partners II, L.P.		New York	NY	ICV ASSOCIATES II, LLC		11/29/2005	1	645,747	0	0	(42,426)	0	0	0	0	0	512	70,664	0.799
000000-00-0 .	IK IX Fund No. 1 SCSp - PICA		Luxembourg	LUX	IK IX Fund GP S.Ã .r.l.		11/27/2019	3	15,662,432	15,621,540	0	(6,331,509)	0	0	0	0	(478)	(274,508)	0	1.249
000000-00-0 .	Insight Partners Opportunities Fund I, L.P. - PICA		New York	NY	Insight Associate Opportunities I, L.P.		04/22/2021	2	5,862,500	6,279,835	6,279,835	351,573	0	0	0	0	(22,512)	0	0.430
000000-00-0 .	Insight Partners XI, L.P. - PICA		New York	NY	Insight Associates XI, L.P.		03/25/2020	1	23,837,223	38,026,731	38,026,731	(1,400,062)	0	0	0	0	(264,845)	665,038	0.587
000000-00-0 .	Insight Partners XII, L.P. - PICA		New York	NY	Insight Associates XII, L.P.		07/15/2021		1,980,000	1,663,727	1,663,727	(299,126)	0	0	0	0	3,315	0	0.135
000000-00-0 .	Intervale Capital Fund III, L.P.		Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		4,210,069	2,858,075	2,858,075	347,895	0	0	0	0	(131,858)	1,048,005	0.540
000000-00-0 .	Intervale Capital Fund, LP (VZ)		Cambridge	MA	Intervale Capital GP, LP		12/10/2012		6,327,161	419,844	419,844	(1,690,276)	0	0	0	0	(87,366)	1,268,751	11.023
000000-00-0 .	IP III Mezzanine Partners, L.P.		New York	NY	DLJ Investment Associates III, LP		06/23/2006	2	0	0	0	49,320	0	0	0	0	(49,320)	312,419	5.368
000000-00-0 .	Ironwood Equity Fund L.P.		Avon	CT	Ironwood Equity Management LLC		07/19/2004		2,251,385	0	0	0	0	0	0	0	0	0	10.600
000000-00-0 .	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA		Luxembourg	LUX	IRESS GP S.A.R.L.		02/14/2019	4	14,904,608	16,486,457	16,486,457	(165,319)	0	0	0	0	1,310,077	8,029,383	8.075
000000-00-0 .	Jayhawk Holdings, LP - PICA		New York	NY	Jayhawk Holdings GP, LLC		06/04/2021	2	544,528	544,528	544,528	0	0	0	0	0	0	0	0.086
000000-00-0 .	K5 Private Investors, L.P. - PICA		Manhattan Beach	CA	K5 Capital Advisors, L.P.		06/29/2021	3	1,908,691	1,956,088	1,956,088	157,127	0	0	0	0	(40,329)	0	0.137
000000-00-0 .	Kainos Capital Partners II LP - PICA		Dallas	TX	KCP II GP LP		12/19/2016	3	9,121,048	7,123,587	7,123,587	0	0	0	0	0	330,278	3,835,203	3.196
000000-00-0 .	KAWP Holdings, L.P. - PICA		Mount Kisco	NY	KAWP Holdings GP, LLC		12/18/2020	3	2,000,000	3,266,095	3,266,095	851,647	0	0	0	0	0	0	0.470
000000-00-0 .	KAWP Holdings, L.P. - PICA 2		Mount Kisco	NY	KAWP Holdings GP, LLC		07/28/2021	3	478,775	653,088	653,088	75,100	0	0	0	0	0	0	0.470
000000-00-0 .	KC Culinarte Holdings LP -PICA		Dallas	TX	Kainos GP II LLC		08/20/2018	3	0	0	0	(1,647,490)	0	0	0	0	5,926,863	0	2.063
000000-00-0 .	KCIBT Holdings, L.P.		McLean	VA	KCIBT GP, LLC		06/21/2017	3	16,886,104	17,467,372	17,467,372	315,476	0	0	0	0	0	(1,987)	3.703
000000-00-0 .	Kelso Investment Associates VII, LP (VZ)		New York	NY	Kelso GP VII, LLC		12/10/2012	3	3,750,823	79,330	79,330	5,258	0	0	0	0	0	0	2.390
000000-00-0 .	Kirkoswald Global Macro Fund LP - PRT		London	GBR	Kirkoswald Capital GP Limited		02/01/2022	4	4,364,761	6,827,960	6,827,960	827,960	0	0	0	0	0	0	100.000
000000-00-0 .	KNPAK Holdings, L.P. - PICA		Mount Kisco	NY	KNPAK GP, LLC		07/01/2019	3	16,000,000	24,561,052	24,561,052	7,415,128	0	0	0	0	0	0	2.985
000000-00-0 .	Kohlberg Investors IX, L.P. - PICA 2		Mount Kisco	NY	Kohlberg Management IX, L.L.C.		03/31/2021	3	2,677,847	3,944,951	3,944,951	484,469	0	0	0	0	4,817	0	0.149

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Kohlberg Investors IX, L.P. - PICA		Mount Kisco	NY	Kohlberg Management IX LLC		12/18/2020	3	18,971,271	23,669,700	23,669,700	2,964,905	0	0	0	0	(29,188)	0	4.534
000000-00-0 .	Kohlberg Investors VIII, L.P. - PICA		Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	37,394,588	46,995,252	46,995,252	10,500,889	0	0	0	0	156,303	2,835,856	18.818
000000-00-0 .	Kohlberg TE Investors IX, L.P. - PICA		Mount Kisco	NY	Kohlberg Management IX LLC		12/18/2020	3	0	0	0	0	0	0	0	0	0	0	1.795
000000-00-0 .	LBA Logistics Value Fund VII, L.P. - PICA		Irvine	CA	LBA Logistics Management Company VII, LLC		03/06/2020		16,399,623	21,969,668	21,969,668	3,925,394	0	0	0	0	320,452	3,600,377	1.886
000000-00-0 .	LBA Realty Fund VI, L.P. - PICA		Irvine	CA	LBA Management Company VI, LLC		08/18/2017	3	3,939,331	4,902,969	4,902,969	972,349	0	0	0	0	277,778	477,778	1.111
000000-00-0 .	LCCG High Yield CMBS Fund II, LLC		Irving	TX	N/A		06/29/2004		0	0	0	0	0	0	0	0	313	0	4.240
000000-00-0 .	Learn Capital Special Opportunities Fund XXI L.P. - PICA		Austin	TX	Learn Capital Management XXI, LLC		12/03/2018		1,000,000	1,998,730	0	0	0	0	0	0	0	0	99.000
000000-00-0 .	Lexington Capital Partners V. L.P.		New York	NY	Lexington Associates V. LLC		11/01/2012	3	149,010	46,320	46,320	(189)	0	0	0	0	0	56,788	0.572
000000-00-0 .	Lexington Capital Partners VI-B, L.P.		New York	NY	Lexington Associates VI, LP		11/01/2012	3	211,132	77,354	77,354	(68,203)	0	0	0	0	0	134,814	0.394
000000-00-0 .	Lincolnshire Equity Fund II LP		New York	NY	Lincolnshire Equity Partners II LP		10/19/2000	3	59,751	85,656	85,656	2,013	0	0	0	0	0	435,841	7.813
000000-00-0 .	Linden Capital Partners III, L.P. - PICA		Chicago	IL	Linden Manager III LP		06/23/2016	3	16,019,063	17,244,447	17,244,447	(6,323,897)	0	0	0	0	1,554,401	924,216	3.728
000000-00-0 .	Linden Capital Partners IV LP - PICA		Chicago	IL	Linden Manager IV LP		09/27/2018	3	23,164,759	29,233,751	29,233,751	681,916	0	0	0	0	6,988,991	2,121,952	4.532
000000-00-0 .	Linden Capital Partners V LP - PICA		Chicago	IL	Linden Manager V LP		07/19/2022	3	749,815	703,605	703,605	25,948	0	0	0	0	(72,158)	0	0.424
000000-00-0 .	Linden Structured Capital Fund, LP - PICA		Chicago	IL	Linden SCF Manager LP		02/21/2020	2	9,034,057	8,586,546	8,586,546	(1,563,274)	0	0	0	0	(1,887,477)	0	5.466
000000-00-0 .	Linden Structured Capital Fund, LP - PICA 2		Chicago	IL	Linden SCF Manager LP		03/29/2021	2	3,299,727	5,795,918	5,795,918	2,194,588	0	0	0	0	576,058	0	2.673
000000-00-0 .	Lion Industrial Trust - PICA		Dallas	TX	Clarion Partners, LLC		07/01/2020		40,000,000	67,558,189	67,558,189	12,218,422	0	0	0	0	1,101,662	0	0.350
000000-00-0 .	Lion Industrial Trust - PICA 2		New York	NY	Lion GP Sub, LLC		10/01/2021		37,936,208	64,180,280	64,180,280	26,244,072	0	0	0	0	1,046,575	0	0.350
000000-00-0 .	Littlejohn Fund VI, L.P. - PICA		Greenwich	CT	Littlejohn Associates VI, L.P.		12/19/2019		3,028,538	4,535,780	4,535,780	710,853	0	0	0	0	639,261	3,376,219	0.352
000000-00-0 .	Livingbridge 7 LP - PICA		London	GBR	Livingbridge 7 General Partner LLP		07/07/2021	3	7,215,431	6,422,430	6,422,430	226,388	0	0	0	0	(426,964)	(189,675)	0	1.927
000000-00-0 .	M31 Navigator Fund LP - PICA		Grand Cayman	CYM	M31 GP I		02/24/2020	1	19,991,960	35,662,964	35,662,964	5,415,034	0	0	0	0	365,881	5,008,040	5.593
000000-00-0 .	Marlin Equity V, L.P. - PICA		Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	17,857,570	22,421,211	22,421,211	3,027,668	0	0	0	0	(39,462)	1,142,430	1.208
000000-00-0 .	Marlin Heritage II, L.P.		Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	9,716,923	13,420,084	13,420,084	2,238,064	0	0	0	0	(108,807)	(216,923)	1.736
000000-00-0 .	Marvel Holdings, L.P. - PICA		Palo Alto	CA	HGGC Fund III, L.P.		10/09/2019	3	7,500,000	26,868,883	26,868,883	13,220,315	0	0	0	0	0	0	2.409
000000-00-0 .	Menlo Ventures X, LP		Menlo Park	CA	MV Management X, L.L.C.		11/01/2012	1	514,637	442,718	442,718	(35,235)	0	0	0	0	0	0	0.642
000000-00-0 .	Menlo Ventures XI, LP (GM)		Menlo Park	CA	MV Management XI, LLC		11/01/2012	1	4,526,222	4,364,855	4,364,855	(2,770,290)	0	0	0	0	702,931	0	1.439
000000-00-0 .	Metalmark Capital Partners II, L.P.		New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	6,872,808	6,611,219	6,611,219	(875,878)	0	0	0	0	2,547,602	939,706	7.350
000000-00-0 .	Metalmark Capital Partners, L.P.		New York	NY	Metalmark Capital Partners GP, LLC		11/01/2012	3	1,309,216	1,997	1,997	(9,356)	0	0	0	0	0	7,646,362	3.217
000000-00-0 .	Mezzanine Partners Fund II, LP		New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.		05/06/2013	2	4,084,251	868,571	868,571	(1,907,549)	0	0	0	0	912,737	1,842,231	2.626
000000-00-0 .	Mezzanine Partners III, L.P. - PICA		New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	18,452,878	18,103,353	18,103,353	0	0	0	0	0	1,323,646	2,172,341	1.264
000000-00-0 .	MezzVest III, L.P. - PICA		St. Helier	JEY	MezzVest Partners III, Limited.		02/24/2012	2	5,272,100	4,210,189	4,210,189	900,605	0	0	0	0	(371,749)	362,425	1,505,751	2.932
000000-00-0 .	MicroVest II - A, LP		Bethesda	MD	MicroVest General Partner II, LLC		04/17/2009	1	2,571,268	629,597	629,597	(8,810)	0	0	0	0	0	200,000	23.428
000000-00-0 .	Mission Parent LLC - PICA		Chevy Chase	MD	Arlington Capital Group V, L.L.C.		07/03/2020	3	1,111,750	1,111,750	1,111,750	0	0	0	0	0	0	0	0.720
000000-00-0 .	Montagu VI L.P. - PICA		London	GBR	MPE (GP VI) LP		04/01/2021	3	13,678,235	13,381,710	13,381,710	1,308,388	0	0	0	0	(752,389)	677,331	0	0.922
000000-00-0 .	Murex Investments I, LP		Philadelphia	PA	Murex Capital LP		01/22/2004		664,191	319,956	0	0	0	0	0	0	0	0	18.180
000000-00-0 .	Nautic CarepathRx Co-Invest, L.P. - PICA		Providence	RI	Nautic Capital IX, L.P		05/08/2020	3	7,549,333	12,282,242	12,282,242	2,850,338	0	0	0	0	0	0	2.000
000000-00-0 .	Nautic Partners IX, L.P. - PICA		Providence	RI	Nautic Capital IX, L.P.		02/21/2020	3	14,568,947	20,467,378	20,467,378	3,464,978	0	0	0	0	(75,421)	5,431,053	2.047
000000-00-0 .	New Enterprise Associates 10, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	1,502,089	1,040,223	1,040,223	637,703	0	0	0	0	0	0	0.525
000000-00-0 .	New Enterprise Associates 11, Limited Partnership		Timonium	MD	NEA Partners 11, Limited Partnership		11/01/2012	1	1,673,945	1,768,405	1,768,405	(395,758)	0	0	0	0	0	0	1.018
000000-00-0 .	New Enterprise Associates 12, Limited Partnership		Timonium	MD	NEA 12 GP, LLC		11/01/2012	1	1,594,801	717,065	717,065	(31,200)	0	0	0	0	0	120,000	0.220
000000-00-0 .	New Enterprise Associates 13, Limited Partnership		Timonium	MD	NEA 13 GP, LTD		11/01/2012	1	1,891,835	1,251,499	1,251,499	(640,336)	0	0	0	0	0	0	0.137
000000-00-0 .	New Enterprise Associates 8A, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	512,689	413,675	413,675	(32,629)	0	0	0	0	0	0	2.949
000000-00-0 .	New Markets Education Partners, L.P.		College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	661,840	283,221	283,221	(189,953)	0	0	0	0	0	168,935	15.214

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Newark Venture Partners Fund II, L.P. - PICA		Newark	NJ	NVP II General Partner, L.L.C.		09/30/2021	1	924,476	946,698	946,698	138,906	0	0	0	0	93,839	0	3.561
000000-00-0 .	Newark Venture Partners Fund, L.P.		Newark	NJ	NVP General Partner, L.L.C		07/12/2016	1	5,721,096	8,439,196	8,439,196	2,113,117	0	0	0	0	0	141,647	13.837
000000-00-0 .	NewSpring Mezzanine Capital, LP		King of Prussia	PA	NSM SBIC II GP, L.P.		07/12/2005	2	94,412	27,990	27,990	(7,055)	0	0	0	0	0	210,000	5.118
000000-00-0 .	NF III, L.P. - PICA		Wilmington	DE	NF III GP, LLC		09/30/2019	3	3,409,539	3,716,720	3,716,720	629,427	0	0	0	0	262,906	3,227,897	7.773
000000-00-0 .	Nordic Capital V, L.P		St. Helier	JEY	Nordic Capital V Limited		11/01/2012	3	285,645	85,605	85,605	(160)	0	0	0	0	0	0	0.994
000000-00-0 .	Nordic Capital VI Alpha, L.P		St. Helier	JEY	Nordic Capital VI Limited		11/01/2012	3	3,885,636	69,867	69,867	(2,958)	0	0	0	0	0	0	5.488
000000-00-0 .	Nordic Capital VII Alpha, L.P. (GM)		St. Helier	JEY	Nordic Capital VII Limited		11/01/2012	3	1,038,375	0	0	0	0	0	0	0	0	0	17.975
000000-00-0 .	NVP General Partner, L.L.C		Newark	NJ	Thomas Wisniewski		07/12/2016	1	1,140	684	684	0	0	0	0	0	0	3,750	0.441
000000-00-0 .	Oak HC/FT Partners II, L.P. - PICA		Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	13,790,029	34,979,451	34,979,451	(13,145,218)	0	0	0	0	1,775,410	209,971	2.034
000000-00-0 .	Oak HC/FT Partners III, L.P. - PICA		Cayman Islands	CYM	Oak HC/FT Associates III, L.P.		11/22/2019		13,178,159	23,440,565	23,440,565	(1,346,617)	0	0	0	0	(168,750)	1,821,841	1.749
000000-00-0 .	Oak HC/FT Partners IV, L.P. - PICA		Greenwich	CT	Oak HC/FT Associates IV, L.P		04/27/2021		2,351,063	2,564,124	2,564,124	304,478	0	0	0	0	(40,467)	0	0.214
000000-00-0 .	Oaktree Opportunities Fund VIII, L.P. (VZ) ..		Los Angelos	CA	OCM Opportunities Fund VIII GP, L.P.		12/10/2012		205,740	163,243	163,243	74,622	0	0	0	0	(203)	0	1.443
000000-00-0 .	Oaktree Opportunities Fund VIIIb, L.P. (VZ) .		Los Angelos	CA	OCM Opportunities Fund VIIIb GP, L.P. .		12/10/2012		6,193,462	7,166,671	7,166,671	(1,123)	0	0	0	0	1,970,000	0	1.910
000000-00-0 .	Oaktree Opportunities Fund Xb, L.P. - PICA ...		Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.		06/18/2018		19,500,000	29,000,302	29,000,302	3,071,583	0	0	0	0	0	10,500,000	1.220
000000-00-0 .	Oaktree Ports America Fund (HS III), L.P. - PICA		Los Angeles	CA	Oaktree Ports America Holdings GP, LLC		09/30/2019		0	592,453	592,453	822,057	0	0	0	0	672,683	246,269	1.491
000000-00-0 .	OCM Opportunities Fund VII, L.P. (VZ)		Los Angelos	CA	OCM Opportunities Fund VII GP, L.P.		12/10/2012		600,032	234,224	234,224	123,309	0	0	0	0	0	0	0.632
000000-00-0 .	OCM Opportunities Fund VII, LP		Los Angeles	CA	OCM OPPORTUNITIES FUND VII GP, LP		11/01/2012		137,117	53,520	53,520	28,176	0	0	0	0	0	0	1.213
000000-00-0 .	OCM Opportunities Fund VIIb, L.P.		Los Angeles	CA	OCM Opportunities Fund VIIb GP, L.P.		11/01/2012		210,813	1,499	1,499	311	0	0	0	0	(75)	228,516	1.326
000000-00-0 .	OCM Opportunities Fund VIIb, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIIb GP, L.P.		12/10/2012		2,306,325	16,385	16,385	3,413	0	0	0	0	(825)	2,500,000	0.230
000000-00-0 .	OHA European Strategic Credit Fund, L.P. - PICA		Fort Worth	TX	OHA European Strategic Credit GenPar, LLC		07/20/2012		489,693	548,601	548,601	190,627	0	0	0	0	0	5,107,488	2.161
000000-00-0 .	OHA Newbury Partners, L.P. - PICA		Fort Worth	TX	OHA Newbury Partners GenPar, LLC		09/17/2013		48,697	8,686	8,686	(5,481)	0	0	0	0	0	833,394	3.797
000000-00-0 .	Olympus Capital Asia III PE (Offshore) fund .		Hong Kong	CHN	Olympus Capital Asia III GP, LP		11/30/2011	3	5,719,449	552,696	552,696	(406,281)	0	0	0	0	0	842,069	4.683
000000-00-0 .	Olympus Growth Fund VII, L.P.		Stamford	CT	OGP VII, LLC		01/15/2019	3	21,208,394	36,201,280	36,201,280	6,737,693	0	0	0	0	6,377,449	15,291,606	1.655
000000-00-0 .	One Rock Capital Partners II, LP - PICA		New York	NY	One Rock Capital Partners II GP, LLC ...		10/30/2017	3	22,378,039	43,971,768	43,971,768	9,420,289	0	0	0	0	(281,619)	6,019,886	2.839
000000-00-0 .	One Rock Capital Partners III, LP - PICA		New York	NY	One Rock Capital Partners III GP, LP ...		06/21/2021	3	11,310,032	13,306,958	13,306,958	2,557,713	0	0	0	0	(240,360)	0	1.250
000000-00-0 .	PA Direct Credit Opportunities Fund III, L.P. - PICA		Darien	CT	PADCOF III GP, LLC		02/08/2021	2	13,684,147	14,125,049	14,125,049	426,733	0	0	0	0	644,114	0	3.998
000000-00-0 .	Parthenon Investors II, LP		Dover	DE	PCap Partners II, LLC		11/01/2012	3	4,045,472	371,100	371,100	(357,944)	0	0	0	0	0	2,512,862	3.697
000000-00-0 .	PCCP Equity IX, LP - PICA		Los Angeles	CA	PCCP Equity IX GP, LLC		01/12/2022		4,098,833	4,227,874	4,227,874	129,041	0	0	0	0	2,879	0	1.173
000000-00-0 .	PCP Master Hamburger Holding Company, LLC - PICA		Chicago	IL	Prudential Capital Partners IV, L.P		12/31/2017	2	8,059,719	9,980,051	9,980,051	722,083	0	0	0	0	804,665	0	2.221
000000-00-0 .	Peak Rock Capital Credit Fund II, LP - PICA .		Austin	TX	Peak Rock Capital Credit Holdings II LP		11/16/2017	3	3,023,714	2,764,992	2,764,992	(330,674)	0	0	0	0	1,173,871	2,748,046	4.092
000000-00-0 .	Peak Rock Capital Fund II, LP - PICA		Austin	TX	Peak Rock Capital Holdings II LP		09/06/2017	3	12,576,954	11,188,861	11,188,861	(342,187)	0	0	0	0	1,212,890	9,002,248	3.233
000000-00-0 .	Peak Rock Capital Fund III LP - PICA		Austin	TX	Peak Rock Capital Holdings III LP		07/13/2021		2,817,923	2,847,425	2,847,425	113,822	0	0	0	0	390,231	0	0.471
000000-00-0 .	Permira Europe III L.P.1		St. Peter Port	GGY	Permira Europe III G.P. L.P.		11/01/2012	3	2,691,032	289,571	289,571	66,490	0	0	0	0	0	0	0.769
000000-00-0 .	Permira IV L.P.1		St. Peter Port	GGY	Permira IV G.P. L.P		11/01/2012	3	11,875,673	14,594,860	14,594,860	(2,915,563)	0	0	0	0	(1,540,494)	0	3.684
000000-00-0 .	Permira VI L.P. 1		St. Peter Port	GGY	Permira VI G.P. L.P.		01/11/2017	3	44,947,140	65,245,852	65,245,852	(11,904,555)	0	0	0	0	(4,957,349)	6,806,655	0.731
000000-00-0 .	Permira VII L.P. 1 - PICA		St. Peter Port	GGY	Permira VII G.P. L.P.		02/10/2020	3	21,897,497	21,807,628	21,807,628	(1,266,823)	0	0	0	0	(1,211,178)	11,428,008	0.312
000000-00-0 .	PGIM Capital Partners VI, L.P. - PICA		Newark	NJ	Dickens Avenue Partners VI (US), L.P. .		09/22/2021	2	135,919,238	143,375,346	143,375,346	7,550,210	0	0	0	0	10,443,945	0	28.314
000000-00-0 .	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA		Luxembourg	LUX	EuroCore GP S.a.r.l		08/31/2019		37,572,645	36,550,046	36,550,046	635,337	0	0	0	(2,740,572)	2,694,720	0	10.036
000000-00-0 .	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA (2)		Luxembourg	LUX	EuroCore GP S.a.r.l		09/30/2019		27,221,413	27,948,931	27,948,931	189,776	0	0	0	(2,788,901)	1,172,058	0	7.574
000000-00-0 .	PGIM Real Estate European Value Partners II - PICA		Luxembourg	LUX	EVP II GP S.Ã R.L.		01/20/2021		7,961,786	8,444,475	8,444,475	605,677	0	0	0	(394,213)	0	0	3.080

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Pinnacle Ventures Debt Fund III, L.P.		Menlo Park	CA	PINNACLE VENTURES MANAGEMENT III, L.L.C		11/01/2012	2	415,435	35,664	35,664	(172,886)	0	0	0	0	0	(1)	3.556
000000-00-0 .	Platinum Equity Capital Partners IV, L.P. - PICA		Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	18,023,815	24,293,006	24,293,006	3,679,687	0	0	0	0	945,197	2,248,131	1.949
000000-00-0 .	Platinum Equity Capital Partners V, LP - PICA		Beverly Hills	CA	Platinum Equity Partners V, L.P.		12/27/2019		17,803,374	25,628,199	25,628,199	4,526,324	0	0	0	0	638,294	2,196,626	1.084
000000-00-0 .	Platinum Equity Capital Partners VI, L.P. - PICA		Beverly Hills	CA	Platinum Equity Partners VI, LLC		12/12/2022		475,432	405,084	405,084	0	0	0	0	0	(70,348)	0	0.095
000000-00-0 .	Platinum Equity Partners III, L.P.		Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		10/21/2013		2,646,532	2,032,225	2,032,225	(457,508)	0	0	0	0	460,356	2,160,698	2.888
000000-00-0 .	Platinum Equity SCRS Co-Investors LLC - PICA		Beverly Hills	CA	Platinum Equity Partners IV, L.P.		07/31/2017	3	6,000,000	15,898,486	15,898,486	(1,388,566)	0	0	0	0	0	0	6.000
000000-00-0 .	Platinum Equity Small Cap Fund, L.P.		Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.		06/28/2018	3	12,033,736	18,463,739	18,463,739	7,062,008	0	0	0	0	131,366	5,966,264	2.434
000000-00-0 .	Pramerica - Fosun China Opportunity Fund, L.P.		Hong Kong	CHN	Fosun Equity Investment Ltd,		05/16/2011	3	107,967,995	891,674	750,010	(67,895)	0	0	0	0	0	2,381,030	47.725
000000-00-0 .	Pramerica European Value Partners, L.P.		Madison	NJ	PGIM, Inc.		03/11/2016		3,878,063	3,641,641	3,641,641	128,553	0	0	0	(331,569)	0	2,664,599	5.470
000000-00-0 .	Pramerica Real Estate Capital III (Core Debt) L.P. -PICA		Madison	NJ	PGIM, Inc.		01/01/2015		1,798,680	4	4	(1,988)	0	0	0	(74)	0	4,308,074	3.800
000000-00-0 .	PRECap IV -PICA		Madison	NJ	PGIM, Inc.		01/01/2015		9,620,538	1,629,963	1,629,963	(1,731,636)	0	0	0	(347,219)	0	1,554,235	2.420
000000-00-0 .	PRISA, LP -PICA		Madison	NJ	PRISA Fund Manager LLC		12/31/2019		30,000,000	38,652,368	38,652,368	1,630,613	0	0	0	0	551,516	0	0.482
000000-00-0 .	Providence Equity Partners IV LP (GM)		Providence	RI	Providence Equity GP IV, LP		11/01/2012	3	29,539	12,448	12,448	(3,626)	0	0	0	0	0	1,861,110	0.686
000000-00-0 .	PROVIDENCE EQUITY PARTNERS V L.P.		Providence	RI	Providence Equity GP V L.P		11/01/2012	3	2,016,761	103,958	103,958	(19,943)	0	0	0	0	0	1,991,025	1.845
000000-00-0 .	Providence Equity Partners VI, L.P. (GM)		Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	642,346	408,305	408,305	0	0	0	0	0	459,847	591,853	0.545
000000-00-0 .	PRU Alpha Fixed Income Opportunity Fund I, LP		Newark	NJ	Pru Alpha Partners I, LLC		07/31/2006		0	0	0	0	0	0	0	0	0	0	79.046
000000-00-0 .	Pru Alpha Fixed Income Opportunity Fund I, LP - GSS		Newark	NJ	Pru Alpha Partners I, LLC		07/16/2009		0	0	0	0	0	0	0	0	0	0	20.919
000000-00-0 .	Prudential Capital Partners II, L.P.		Chicago	IL	Stetson Street Partners, L.P.		04/29/2005	2	3,835,023	234,820	234,820	(221,266)	0	0	0	0	0	4,757,139	5.818
000000-00-0 .	Prudential Capital Partners III LP - PICA		Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	7,169,080	2,396,421	2,396,421	775,579	0	0	0	0	504,977	10,479,423	6.953
000000-00-0 .	Prudential Capital Partners IV, L.P. - PICA		Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	38,460,331	29,547,736	29,547,736	0	0	0	0	0	5,198,161	3,068,076	14.413
000000-00-0 .	Prudential Capital Partners V, L.P. - PICA		Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	202,067,480	198,396,779	198,396,779	0	0	0	0	0	12,336,543	25,683,138	47.377
000000-00-0 .	Prudential/Laurel Street GP, LLC - PICA		Charlotte	NC	Prudential/Laurel Street GP, LLC		07/29/2021		1,880,011	1,880,011	1,880,011	0	0	0	0	0	0	0	80.000
000000-00-0 .	PTC Holding Company, LLC - PICA		Mt. Laurel	NJ	Linden Capital Partners III L.P.		02/10/2020		6,466,667	6,466,667	6,466,667	0	0	0	0	0	0	0	0.458
000000-00-0 .	Q-BLK Co-Investment Fund, L.P.		Seattle	WA	BAA Co-Investment Fund (GenPar), LLC		06/02/2006	3	800,841	197,422	197,422	(13,654)	0	0	0	0	3,559,017	10	10.119
000000-00-0 .	Range Investor Holdings, LLC - PICA		Itasca	IL	R. Scott Spielvogel		02/23/2018	3	6,500,000	4,590,707	4,590,707	(1,798,252)	0	0	0	0	0	0	2.497
000000-00-0 .	Rethink Education, L.P.		White Plains	NY	Rethink Education GP, L.P.		01/28/2014		4,920,516	4,713,726	4,713,726	(2,255,068)	0	0	0	0	2,755,888	(2)	8.565
000000-00-0 .	River Capital Partners IV, LP		Atlanta	GA	River Investors IV, L.L.C.		12/29/1997	3	2,190,274	169,216	0	0	0	0	0	0	0	0	16.506
000000-00-0 .	Rockpoint Real Estate Fund VI, L.P. - PICA		Boston	MA	Rockpoint Real Estate Fund VI GP, L.L.C.		05/21/2020		11,428,742	12,940,674	12,940,674	1,036,820	0	0	0	0	444,167	3,571,258	1.170
000000-00-0 .	Schroder Venture Italian Fund II L.P.2		St Peter Port	GGY	Schroder Venture Managers Inc.		09/12/2003	3	0	16,774	0	0	0	0	0	0	0	0	0.635
000000-00-0 .	SD Holding Company LLC- PICA		Chicago	IL	Linden Capital Partners III, L.P.		10/03/2017	3	0	0	0	0	0	0	0	0	4,167,959	884,500	1.162
000000-00-0 .	Senior Housing Partners V -PICA		Madison	NJ	PGIM, Inc.		01/01/2015		8,047,020	10,707,963	10,707,963	366,797	0	0	0	0	334,013	1,772,337	2.149
000000-00-0 .	Sentinel Capital Partners IV, L.P (VZ)		New York	NY	SENTINEL PARTNERS IV, L.P.		12/10/2012	3	277,294	922,411	922,411	510	0	0	0	0	0	238,754	3.789
000000-00-0 .	Sentinel Capital Partners VI, L.P.		New York	NY	Sentinel Managing Company VI, Inc.		07/11/2019	3	13,885,099	18,820,413	18,820,413	2,047,253	0	0	0	0	0	7,354,901	1.088
000000-00-0 .	Seventh Cinven Fund (No. 1) Limited Partnership - PICA		St Peter Port	GGY	Cinven UK F7 GP LLP		04/07/2020	3	9,164,648	10,546,178	0	(2,631,746)	0	0	0	(222,281)	(54,466)	6,318,037	0.140
000000-00-0 .	Silver Lake Partners VI, L.P. - PICA		Menlo Park	CA	Silver Lake Technology Associates VI, L.P.		01/06/2021	3	10,472,955	10,457,468	10,457,468	(1,712,731)	0	0	0	0	(55,861)	0	0.090
000000-00-0 .	Silver Lake Alpine, L.P. -PICA		New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	12,009,614	13,232,012	13,232,012	(2,099,395)	0	0	0	0	(125,847)	1,012,398	1.038
000000-00-0 .	Silver Lake Partners V, LP - PICA		Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	40,766,741	50,972,840	50,972,840	(17,035,180)	0	0	0	0	2,322,000	6,096,494	4.051
000000-00-0 .	Silverlands II SCSp		Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		4,876,083	5,178,789	5,178,789	(366,884)	0	0	0	0	(65,566)	123,917	3.867

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Siris Partners III, L.P. -PICA		New York	NY	Siris Partners GP III, L.P.		05/04/2015	3	7,925,196	8,116,425	8,116,425	363,623	0	0	0	0	20,673	1,498,889	1.228
000000-00-0 .	Siris Partners IV, L.P. -PICA		New York	NY	Siris Partners GP IV, L.P.		03/15/2019	3	7,704,605	11,410,765	11,410,765	1,609,102	0	0	0	0	(123,746)	2,295,395	0.843
000000-00-0 .	Sixth Cinven Fund (No. 3) Limited Partnership - PICA		London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	31,925,162	36,550,262	0	(6,394,636)	0	0	0	59,709	16,485,576	2,312,750	2.863
000000-00-0 .	Sixth Street Growth Partners (A), L.P. - PICA		Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	10,429,556	11,498,436	11,498,436	(892,597)	0	0	0	0	970,698	0	2.217
000000-00-0 .	Sixth Street Opportunities Partners IV (A), L.P. - PICA		Dallas	TX	TSSP Opportunities Genpar IV, L.P.		01/18/2019		9,843,918	11,571,845	0	(523,856)	0	0	0	0	495,922	0	1.309
000000-00-0 .	SJF Ventures III, L.P.		Durham	NC	SJF GP III, LLC		05/10/2013	1	4,532,214	4,119,202	4,119,202	(487,415)	0	0	0	0	1,347,213	0	5.809
000000-00-0 .	SLP Geology Co-Invest, LP - PICA		Menlo Park	CA	SLP V Co-Invest GP, L.L.C.		10/11/2018		7,153,968	5,079,207	5,079,207	(39,488,930)	0	0	0	0	0	(853,968)	6.300
000000-00-0 .	South Shore II, L.P. - PICA		Grand Cayman	CYM	South Shore GP Limited		12/14/2022		1,000	1,000	1,000	0	0	0	0	0	0	0	0.000
000000-00-0 .	South Shore, L.P. - PICA		Grand Cayman	CYM	South Shore GP Limited		12/14/2022		1,000	1,000	1,000	0	0	0	0	0	0	0	0.000
000000-00-0 .	Strategic Value Dislocation Fund, L.P. - PICA		Greenwich	CT	SVP Dislocation Feeder Fund GP Ltd.		09/16/2020		22,500,000	26,899,890	26,899,890	(1,934,656)	0	0	0	0	0	2,500,000	6.136
000000-00-0 .	Summit Partners Private Equity Fund VII-B, L.P		Boston	MA	SUMMIT PARTNERS PE VII, L.P.		11/01/2012	1	6,268,100	3,197,380	3,197,380	(1,145,575)	0	0	0	0	(916)	0	2.152
000000-00-0 .	Summit Partners Subordinated Debt Fund IV-A, LP		Boston	MA	Summit Partners SD IV, LP		11/01/2012	2	357,738	205,991	205,991	(98,255)	0	0	0	0	(1,159)	2,428,601	0.998
000000-00-0 .	Summit Subordinated Debt Fund III-A,LP		Boston	MA	Summit Partners SD III LLC		11/01/2012	2	793,903	95,705	95,705	(388,241)	0	0	0	0	(1,710)	929,998	3.620
000000-00-0 .	Summit Ventures VI-A, L.P.		Boston	MA	Summit Partners VI (GP) LP		11/01/2012	1	0	0	0	(5,998)	0	0	0	0	122,627	0	2.211
000000-00-0 .	TA XI, L.P. (GM)		Boston	MA	TA Associates XI GP		11/01/2012	1	2,451,347	2,286,812	2,286,812	(1,224,820)	0	0	0	0	572,043	111,150	3.769
000000-00-0 .	TCV IX, LP -PICA		Palo Alto	CA	Technology Crossover Management IX, L.P.		12/27/2016	1	18,964,894	19,466,671	19,466,671	(21,291,164)	0	0	0	0	7,316,295	5,051,900	1.301
000000-00-0 .	TCV X, L.P. -PICA		Grand Cayman	CYM	Technology Crossover Management X, L.P.		02/11/2019	1	18,763,324	32,768,424	32,768,424	(15,843,896)	0	0	0	0	2,292,833	6,236,676	1.070
000000-00-0 .	TCV XI, L.P. - PICA		Menlo Park	CA	Technology Crossover Management XI, L.P.		02/01/2021		6,142,171	5,828,226	5,828,226	(97,890)	0	0	0	0	(66,000)	0	0.357
000000-00-0 .	TDR Capital Bluebird Co-Investment, LP - PICA		London	GBR	TDR Capital General Partners IV L.P.		12/04/2019	3	5,011,041	18,571,083	18,571,083	(8,855,749)	0	0	0	(1,869,419)	0	509,505	1.686
000000-00-0 .	TDR Capital IV A L.P. -PICA		London	GBR	TDR Capital General Partner IV L.P.		11/19/2018	3	35,593,749	38,337,036	38,337,036	(15,986,171)	0	0	0	(3,284,403)	11,010,307	7,010,803	1.382
000000-00-0 .	The Keynes Dynamic Beta Strategy (US) Fund LP - PICA		Newark	NJ	The Keynes Dynamic Beta Strategy (US) Fund GP LLC		07/10/2020	4	25,000,000	34,740,676	34,740,676	5,516,012	0	0	0	0	0	0	99.960
000000-00-0 .	The Veritas Capital Fund V, L.P. -PICA		New York	NY	Veritas Capital Partners V, LLC		06/08/2015	3	5,507,367	12,542,547	12,542,547	(1,564,667)	0	0	0	0	(12,800)	492,633	0.320
000000-00-0 .	The Veritas Capital Fund VI, LP -PICA		New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	26,167,022	76,070,634	76,070,634	(28,398,458)	0	0	0	0	43,270,304	11,997,431	1.075
000000-00-0 .	The Veritas Capital Fund VII, L.P. - PICA		New York	NY	Veritas Capital Partners BII, L.L.C.		04/15/2020	3	37,090,108	50,968,353	50,968,353	543,605	0	0	0	0	395,169	2,909,892	0.615
000000-00-0 .	The Veritas Capital Fund VIII, L.P. - PICA		New York	NY	Veritas Capital Partners VIII, L.L.C.		07/01/2022	3	2,064,643	1,909,659	1,909,659	(30,260)	0	0	0	0	(124,724)	0	0.104
000000-00-0 .	Thoma Bravo Discover Fund II, LP -PICA		Chicago	IL	Thoma Bravo Discover Partners II, L.P.		12/10/2018	3	7,199,663	12,909,977	12,909,977	(1,958,271)	0	0	0	0	(492,822)	2,800,337	1.780
000000-00-0 .	Thoma Bravo Discover Fund III, L.P. - PICA		Chicago	IL	Thoma Bravo Discover Partners III, L.P.		06/11/2021	3	16,640,039	17,507,211	17,507,211	1,006,410	0	0	0	0	0	0	0.719
000000-00-0 .	Thoma Bravo Fund XII, LP - PICA		Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	22,089,262	29,029,735	29,029,735	(20,092,839)	0	0	0	0	23,157,827	7,208,635	2.198
000000-00-0 .	Thoma Bravo Fund XIII, L.P. - PICA		Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	25,717,359	39,181,489	39,181,489	(4,539,084)	0	0	0	0	2,433,333	2,282,641	0.994
000000-00-0 .	Thoma Bravo Fund XIV, L.P. - PICA		Chicago	IL	Thoma Bravo Partners XIV, L.P.		04/15/2021	3	34,377,496	30,377,472	30,377,472	(4,214,854)	0	0	0	0	0	0	0.965
000000-00-0 .	Thoma Bravo Partners XV, L.P. and Thoma Bravo Partners XV-P, L.P. - PICA		Chicago	IL	Thoma Bravo Partners XV[-P]9, L.P.		06/10/2022	3	4,293,568	4,262,023	4,262,023	(31,545)	0	0	0	0	1,734	0	0.193
000000-00-0 .	Thoma Bravo Special Opportunities Fund II, LP -PICA		Chicago	IL	Thoma Bravo Partners XI, LP		04/29/2015	3	13,716,121	14,237,314	14,237,314	(5,634,321)	0	0	0	0	2,880,376	1,283,879	4.073
000000-00-0 .	Thompson Street Capital Partners V, LP -PICA		St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	33,972,431	31,466,220	31,466,220	(7,186,446)	0	0	0	0	10,463,970	7,227,569	3.493
000000-00-0 .	TMI Investments, LLC		Santa Monica	CA	BISON CAPITAL PARTNERS V GP, LP		11/06/2017	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	13.333
000000-00-0 .	TPG Biotechnology Partners II Liquidating Trust - PICA		Fort Worth	TX	TPG Biotechnology GenPar II, L.P.		02/26/2021	1	3,637	3,637	0	0	0	0	0	0	0	0	0.127
000000-00-0 .	TPG Biotechnology Partners II, L.P.		Fort Worth	TX	TPG Biotechnology GenPar II, L.P		11/01/2012	1	1,806,151	0	0	0	0	0	0	0	1,874	0	0.948

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	TPG Biotechnology Partners III, LP		Fort Worth	TX	TPG Biotechnology GenPar III, L.P		11/01/2012	1.	1,851,609	1,866,736	1,866,736	(936,029)	0	0	0	0	149,394	4,627	0.529
000000-00-0 .	TPG Healthcare Partners, L.P. - PICA		Fort Worth	TX	TPG Healthcare Partners GenPar, L.P.		10/01/2019	3.	9,712,751	11,484,918	11,484,918	(1,684,522)	0	0	0	0	1,137,785	4,231,995	0.507
000000-00-0 .	TPG Partners IV, LP		Fort Worth	TX	TPG GenPar IV, L.P.		11/01/2012	3.	3,204,029	101,302	101,302	26,280	0	0	0	0	0	206,059	1.289
000000-00-0 .	TPG Partners V, L.P. (GM)		Fort Worth	TX	TPG GenPar V, LP		11/01/2012	3.	790,974	122,432	122,432	14,846	0	0	0	0	0	800,227	2.095
000000-00-0 .	TPG Partners VI, L.P. (GM)		Fort Worth	TX	TPG GENPAR VI, L.P.		11/01/2012	3.	1,531,017	984,240	984,240	(32,300)	0	0	0	0	2,999	569,069	1.844
000000-00-0 .	Trident VI, LP		Greenwich	CT	Trident Capital VI, LP		09/12/2014	3.	13,589,935	14,614,825	14,614,825	(1,233,868)	0	0	0	0	1,493,421	1,202,923	0.626
000000-00-0 .	Trident VIII, L.P. - PICA		Greenwich	CT	Stone Point Capital LLC		04/08/2020		18,256,429	23,080,318	23,080,318	862,495	0	0	0	0	810,340	1,691,605	0.482
000000-00-0 .	Trimaran Fund II, L.L.C.		New York	NY	Trimaran Investments II, LLC		02/07/2001	3.	3,484,245	648,988	648,988	(748,734)	0	0	0	0	0	357,113	2.764
000000-00-0 .	Trive Capital Fund III, L.P. -PICA		Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3.	14,226,793	29,126,463	29,126,463	9,436,528	0	0	0	0	141,252	9,373,207	3.761
000000-00-0 .	Trivest Discovery Fund, L.P. - PICA		Coral Gables	FL	Trivest Discovery Partners GP, LLC		06/12/2020	3.	5,216,772	7,172,448	7,172,448	1,892,104	0	0	0	0	(74,267)	2,783,228	3.698
000000-00-0 .	Trivest Fund VI, L.P. -PICA		Coral Gables	FL	Trivest Partners VI GP, LLC		02/08/2019	3.	7,397,052	13,566,586	13,566,586	2,844,795	0	0	0	0	(86,090)	5,102,948	2.417
000000-00-0 .	Trivest Growth Investment Fund II, L.P. - PICA		Coral Gables	FL	Trivest Discovery Partners GP, LLC		04/09/2021		5,841,509	6,369,537	6,369,537	670,058	0	0	0	0	(196,827)	6,158,491	2.915
000000-00-0 .	Trivest Growth Investment Fund, LP -PICA		Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3.	7,587,442	11,864,109	11,864,109	626,239	0	0	0	0	568,502	5,753,490	7.747
000000-00-0 .	VC HP SCF Investor, L.P. -PICA		Wilmington	DE	VC HP SCF GP, LLC		06/29/2018	2.	970,549	970,549	970,549	(2,738,229)	0	0	0	0	3,822,260	0	7.059
000000-00-0 .	Vestar Capital Partners IV, LP		New York	NY	Vestar Associates Corporation IV		11/01/2012	3.	412,475	13,603	13,603	2,415	0	0	0	0	0	25,276	0.955
000000-00-0 .	Vestar Capital Partners V-A, L.P.		New York	NY	Vestar Associates V, L.P.		11/01/2012	3.	1,017,323	49,411	0	1,133,255	0	0	0	0	0	0	1.281
000000-00-0 .	VetCor Co-Invest, L.P. - PICA		New York	NY	Excelsior Holdings GenPar, LLC		09/28/2020	3.	5,000,000	5,787,713	5,787,713	760,950	0	0	0	0	0	0	1.272
000000-00-0 .	VIP IV LP - PICA		London	GBR	Vitruvian General Partner LLP		12/23/2020		10,073,677	11,005,503	11,005,503	1,846,205	0	0	0	(377,603)	(137,944)	6,366,164	0.396
000000-00-0 .	Waterton Residential KJ Bond Venture I LLC - PICA		Chicago	IL	Waterton KJ Bond Manager, LLC		09/12/2016		1,292,468	1,291,754	1,291,754	0	0	0	0	0	177,987	(14,976)	7.143
000000-00-0 .	Waterton Residential Property Venture XII, L.P. -PICA		Chicago	IL	Waterton Venture XII GP, LLC		02/23/2015		5,734,025	5,499,390	5,499,390	(7,137)	0	0	0	0	1,867,714	0	1.957
000000-00-0 .	Waterton Residential Property Venture XIV, L.P. - PICA		Chicago	IL	Waterton Venture XIV GP, L.L.C.		12/23/2020		13,151,192	15,822,248	15,822,248	2,153,162	0	0	0	0	(249,841)	11,848,808	2.194
000000-00-0 .	Westbrook Real Estate Fund X, L.P. -PICA		Palm Beach Garden	FL	Westbrook Realty Management X, L.P.		07/18/2016		676,577	711,010	711,010	34,433	0	0	0	0	38,122	399,743	0.070
000000-00-0 .	Westbrook Real Estate Fund XI, L.P. - PICA		Palm Beach Gardens	FL	Westbrook Realty Management XI, L.P.		12/22/2020		4,949,135	4,949,135	4,949,135	0	0	0	0	0	1,106,698	8,980,710	0.567
000000-00-0 .	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA		New Castle	DE	Whitehorse Liquidity Partners Inc.		10/31/2019	2.	12,785,988	11,516,689	11,516,689	(725,015)	0	0	0	0	439,943	3,442,036	0.894
000000-00-0 .	Wrigley Co-Invest, L.P. - PICA		San Francisco	CA	Wrigley Holdings GP, LLC		06/19/2018	3.	8,290,670	14,313,175	14,313,175	1,444,330	0	0	0	0	0	0	3.655
000000-00-0 .	Wrigley Co-Invest, L.P. - PICA 2		San Francisco	CA	Wrigley Holdings GP, LLC		10/05/2018	3.	5,000,000	8,632,098	8,632,098	871,057	0	0	0	0	0	0	3.655
000000-00-0 .	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown X Company LP		05/31/2013		11,976,927	8,793,307	0	5,558,504	0	0	0	0	611,373	62,954	1.556
1999999. Joint Venture Interests - Common Stock - Unaffiliated									4,241,981,381	4,774,857,201	4,661,862,360	(118,686,789)	0	0	0	(37,468,553)	484,660,975	632,869,781	XXX
000000-00-0 .	Bay Area Investor LLC - STAT		San Francisco	CA	PGIM, INC		03/09/2018		67,369,033	89,353,136	79,803,489	(1,826,888)	0	0	0	0	0	0	50.000
000000-00-0 .	CORAL REEF GP		Newark	NJ	Prudential		06/30/2015		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0 .	Gold II, L.P. - PICA		Newark	NJ	Gold GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0 .	Gold, L.P. - PICA		Newark	NJ	Gold GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0 .	Green Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0 .	Inter-Atlantic G Fund, LP		New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1.	28,662,866	48,382,233	48,382,233	(12,573,716)	0	0	0	0	7,442,289	1,337,134	98.000
000000-00-0 .	Ironbound Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		05/27/2010	13.	1,018,018,448	1,634,187,525	1,634,187,525	12,678,902	0	0	0	0	0	0	84.129
000000-00-0 .	NorthBound Emerging Manager Fund II-A, L.P.		New York	NY	NorthBound Emerging Manager Fund II GP LLC		12/18/2013	3.	0	8,495,049	8,495,049	2,362,174	0	0	0	0	1,639,320	14,148,470	48.540
000000-00-0 .	Passaic Fund LLC- PICA		Newark	NJ	Prudential		06/27/2018	13.	145,997,814	144,330,283	144,330,283	(3,383,584)	0	0	0	0	7,133,209	0	14.108
000000-00-0 .	PFI EM-TECH FUND I, LLC		Newark	NJ	The Prudential Insurance Company of America		05/06/2019		0	0	0	25,498,718	0	0	0	0	0	0	100.000
000000-00-0 .	Pine Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0 .	Platinum II, L.P. - PICA		Newark	NJ	Platinum GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0 .	Platinum, L.P. - PICA		Newark	NJ	Platinum GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Prudential Capital Energy Partners, LP -PICA		Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2.	133,580,362	139,472,903	139,472,903	(22,384,079)	0	0	0	0	52,366,355	70,108,195	66.335
000000-00-0 .	Prudential Impact Investments Private Equity LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		394,800,000	703,066,326	703,066,326	64,686,595	0	0	0	0	15,000,000	0	100.000
000000-00-0 .	PruVen Capital Partners Fund I, LP		Newark	NJ	PruVen Capital Partners GP, LLC		09/21/2020		138,107,462	141,369,445	141,369,445	7,280,353	0	0	0	0	77,732	0	99.503
000000-00-0 .	Vailsburg Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		10/01/2013		0	0	0	0	0	0	0	0	24,091	0	80.600
2099999. Joint Venture Interests - Common Stock - Affiliated									1,926,542,984	2,908,663,899	2,899,114,252	72,338,475	0	0	0	0	83,682,996	85,593,799	XXX
000000-00-0 .	579 Broad Holdings, LLC		New Orleans, LA	LA	Redmellon 579 Holdings LLC		07/14/2017		16,846,045	15,446,330	15,446,330	0	0	0	0	0	0	0	80.000
000000-00-0 .	609 Holdco LLC (Hahnes)		Larchmont	NY	609 BROAD STREET INVESTORS LLC		05/21/2015		(11,008,138)	7,086,610	7,086,610	0	0	0	0	0	0	0	49.145
000000-00-0 .	Curzon Capital Partners 5 Long-Life LP-PICA		London	GBR	CCP 5 GP LLP		09/24/2020		62,546,805	57,314,020	57,314,020	(2,315,385)	0	0	0	(3,739,559)	2,094,085	0	0.561
000000-00-0 .	DRA Growth and Income Fund X, LLC - PICA		New York	NY	Manageco X, LLC		03/25/2020		14,470,255	17,907,038	17,907,038	1,546,557	0	0	0	0	1,194,750	8,017,104	1.247
000000-00-0 .	PGIM Real Estate Asia Core -PICA		Madison	NJ	PGIM, Inc.		03/24/2017		104,706,721	107,962,390	107,962,390	(13,133,372)	0	0	0	0	5,307,989	101,940	31.300
000000-00-0 .	PLA Industrial Trust II, LLC		Madison	NJ	PGIM, Inc.		09/09/2005		7,624,548	0	0	(15,624)	0	0	0	15,624	0	0	6.332
000000-00-0 .	Tucker Development and Acquisition Fund, L.P.		Highland Park	IL	Tucker Managers, LLC		07/12/2010		12,966,375	890,312	890,312	1,205,975	0	0	0	0	0	0	16.502
2199999. Joint Venture Interests - Real Estate - Unaffiliated									208,152,611	206,606,699	206,606,699	(12,711,849)	0	0	0	(3,723,935)	8,596,825	8,119,044	XXX
000000-00-0 .	2000 Collins, LLC - Retail - STAT		Miami Beach	FL	PGIM, INC		09/21/2016		0	0	0	27,933,023	0	0	0	0	0	0	90.000
000000-00-0 .	333 Hennepin Investor LLC - STAT		Saint Paul	MN	PGIM, INC		12/13/2017		0	52,524,000	0	(28,953,244)	0	0	0	0	0	0	90.000
000000-00-0 .	580 Anton (PR GA SCP Apart, LLC) - STAT		Costa Mesa	CA	PGIM, LLC		04/06/2015		0	0	0	5,433,061	0	0	0	0	0	0	86.000
000000-00-0 .	Campus Drive, LLC		Madison	NJ	Prudential		12/31/2009		100	100	0	0	0	0	0	0	0	0	100.000
000000-00-0 .	E.22nd Street Apartment Holdings LLC NEW JV - STAT		New York	NY	PGIM, INC		06/30/2020		52,961,979	39,709,201	42,266,560	(2,506,716)	0	6,452,903	0	0	0	0	100.000
000000-00-0 .	Menlo Park Investor LLC - STAT		Menlo Park	CA	PGIM, INC		03/19/2018		27,787,903	29,270,855	32,740,747	5,476,237	0	0	0	0	0	0	50.000
000000-00-0 .	Rock Global LLC - STAT		WILMINGTON	GBR	PGIM, Inc.		03/05/2012		0	0	0	(7,120,091)	0	0	0	0	0	0	100.000
000000-00-0 .	Triton Investor LLC - STAT		Foster City	CA	PGIM, INC		03/19/2018		30,839,644	35,433,140	40,720,676	(284,928)	0	0	0	0	0	0	50.000
2299999. Joint Venture Interests - Real Estate - Affiliated									111,589,625	156,937,296	115,727,983	(22,658)	0	6,452,903	0	0	0	0	XXX
000000-00-0 .	Cottage Street Investments, LLC		Newark	NJ	Prudential		12/31/2008		17,613,262	12,764,540	0	(3,000,000)	0	0	0	0	0	0	100.000
000000-00-0 .	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA		Luxembourg	LUX	PGIM REF GP S.a.r.a.		03/31/2020		86,153,215	84,070,824	84,070,824	(4,466,049)	0	0	0	(6,040,407)	240,611	0	100.000
000000-00-0 .	PGIM REF Europe, SCSp - PICA		Luxembourg	LUX	PGIM REF GP S.a.r.a.		04/17/2019		2,622,265	735,153	735,153	(19,969)	0	0	0	(37,014)	0	0	100.000
000000-00-0 .	Prudential Mortgage SKP REIT LLC		San Francisco	CA	Prudential		03/26/2018		141,016,794	141,016,794	141,016,794	0	0	0	0	0	5,598,359	0	100.000
000000-00-0 .	Prudential Mortgage SKP Venture LLC		San Francisco	CA	Prudential		04/26/2018		165,344	(28,581)	(28,581)	(27,622)	0	0	0	0	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									247,570,879	238,558,730	225,794,190	(7,513,640)	0	0	0	(6,077,421)	5,838,970	0	XXX
000000-00-0 .	Ballard/P Limited Partnership		Houston	TX	Ballard Exploration Company Inc.		12/31/1996		0	0	0	1,712,796	0	0	0	0	(3,371)	0	94.600
000000-00-0 .	BlackWell Exploration & Development, LLC		Dallas	TX	BlackWell Energy Group, LLC		12/19/2013		8,623,967	19,066,547	19,066,547	8,992,939	0	0	0	0	1,250,000	48.438
000000-00-0 .	CEI Wind JV, LLC - PICA		New York	NY	CEI Holdco SPV, L.P.		09/30/2021		4,294,808	0	0	(4,294,808)	0	0	0	10,968,162	0	0	8.230
000000-00-0 .	Choctaw Generation, LP		Houston	TX	The Prudential Insurance Company of America		03/31/2013		313,184	0	0	0	0	0	0	0	0	0	15.790
000000-00-0 .	C-III Capital Partners LLC		Greenville	SC	Island C-III Holdings LLC		03/31/2010	2.	146,452	314,879	314,879	(24,940)	0	0	0	183,909	0	0	0.089
000000-00-0 .	Dale Bakken Partners 2012, LLC - PICA		Dallas	TX	Dale Encino Bakker Management 2012,LLC		12/31/2013		11,217,013	1,186,582	1,186,582	634,568	0	0	0	0	7,592,511	0	23.810
000000-00-0 .	Dale Oklahoma II, LLC - PICA		Dallas	TX	Dale Oklahoma Management 2016, LLC		10/18/2016		11,300,242	6,354,428	6,354,428	2,141,344	0	0	0	0	7,455,347	0	23.445
000000-00-0 .	Dale Oklahoma, LLC		Dallas	TX	Dale Oklahoma Management 2013, LLC		04/11/2014		18,822	18,822	0	108,926	0	0	0	0	0	0	18.564
000000-00-0 .	First National Center - PICA		Oklahoma City	OK	First National STCI, LLC		02/18/2022		370,838	370,838	370,838	0	0	0	0	0	0	0	55.349
000000-00-0 .	First National Center - PICA 2		Oklahoma City	OK	First National STCI, LLC		02/18/2022		20,972	20,972	20,972	0	0	0	0	0	0	0	2.948
000000-00-0 .	First National Center - PICA 3		Oklahoma City	OK	First National STCI, LLC		10/25/2022		391,809	391,809	391,809	0	0	0	0	0	0	0	55.072
000000-00-0 .	GulfTex Energy IV, LP - PICA		San Antonio	TX	GulfTex Energy IV GP, LLC		09/07/2016		0	6,337	6,337	(69,946)	0	0	0	0	678,222	6,782,223	9.689
000000-00-0 .	Hispania Private Equity, LP		Chicago	IL	Hispania Investors, LLC		09/02/2003		1,217,313	1	0	0	0	0	0	0	2,148	0	0.629

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Modern Bank Partners LLC		New York	NY	Modern Bank Management, L.L.C.		12/27/2007		2,781,107	4,144,083	4,144,083	14,835	0	0	0	0	104,579	0	6.972
000000-00-0	NNE Holding LLC		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		04/24/2015		16,000,000	0	0	0	0	0	0	0	0	0	4.595
000000-00-0	PERC Holdings 1 LLC - PICA		White Plains	NY	Fortistar Energy Recycling Holdings LLC		12/16/2014		82,698	442,465	442,465	442,465	0	0	0	0	3,542,892	0	6.782
000000-00-0	Pirlo Energy Holdings, LLC		East Brunswick	NJ	Initial Class A Members		09/12/2016		41,461,555	39,224,885	39,224,885	1,765,512	0	0	0	0	0	0	10.802
000000-00-0	Polaris Generation LLC - PICA		Overland Park	KS	Tyr Member		12/31/2014		19,599,124	25,384,405	25,384,405	1,685,973	0	0	0	0	480,000	0	15.000
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO		Newark	NJ	Direct		04/30/2012		0	0	0	23,412,861	0	0	0	0	0	0	100.000
000000-00-0	PSG HOLDING (Cross Atlantic Technology Fund)		Newark	NJ	Direct		09/02/1999		0	3,745	3,745	(63)	0	0	0	0	0	0	100.000
000000-00-0	RES Battery Storage Holding LLC - PICA		Broomfield	CO	RES Developments		10/22/2015		2,919,290	1,162,996	1,162,996	6,163,706	0	0	0	0	0	0	33.350
000000-00-0	Riesel HoldCo, LLC - PICA		Dallas	TX	PGIM, Inc.		12/31/2022		2,109,259	2,109,259	2,109,259	0	0	0	0	0	0	0	2.930
000000-00-0	San Jacinto Carroll Holdings, LLC		Boston	MA	Member selected by the Board of Representatives from time to time shall act as the Tax Matter Member		04/07/2015		25,185,636	15,310,080	15,310,080	(3,661,664)	0	0	0	0	0	1,661,731	80.000
000000-00-0	Warwick Partners II LLC		Oklahoma City	OK	Warwick-Akita, LLC		03/25/2014		318,985	0	0	496,061	0	0	0	0	5,123,578	5,141,504	12.536
2599999. Joint Venture Interests - Other - Unaffiliated									148,373,073	115,513,133	115,494,310	39,520,565	0	10,968,162	0	0	10,109,808	29,885,464	XXX
000000-00-0	Bonavista Energy Corp. - PICA		Alberta	DE	PGIM, Inc.		09/29/2020		56,491,367	45,185,135	45,185,135	(9,209,276)	0	0	0	0	21,980,730	0	18.263
000000-00-0	Dale/P Minerals LP - PICA		Dallas	TX	Dale Minerals Management 2012		12/31/2013		12,928,331	751,734	751,734	(51,296)	0	0	0	0	0	0	99.900
000000-00-0	Gateway Sub-CDE I, LLC		Newark	NJ	Gateway CDE LLC		03/30/2015		0	122,706	122,706	0	0	0	0	0	0	0	100.000
000000-00-0	Halsey Street Investments, LLC		Newark	NJ	Prudential		02/28/2005		4,115,900	28,900,417	0	82,956,763	0	82,956,763	0	0	0	0	100.000
000000-00-0	PGIM REF Europe LP		Wilmington	DE	Direct		04/21/2017		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA (HONG KONG) HLDGS LTD		Wilmington	DE	Direct		12/31/2018		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF		Wilmington	DE	Direct		01/02/2014		107,835,919	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru Brazilian Capital Fund		RIO DE JANEIRO	BRA	Prudential Latin American Investments, Ltd.		03/17/1999	3	(10,958,275)	0	0	0	0	0	0	0	613,250	0	100.000
000000-00-0	PRU FUNDING		Greenwich	CT	Direct		01/01/2000		8,127,460	42,958,291	42,958,291	8,404,689	0	0	0	0	0	0	100.000
000000-00-0	Pru Global Funding		Avon	CT	Direct		03/31/2005		67,490,723	64,766,080	0	0	0	0	0	0	14,850,000	0	100.000
000000-00-0	PRU Insurance Agency LLC		Avon	CT	Direct		06/30/2006		(14,857,017)	22,105,260	0	25,000,000	0	0	0	0	0	0	100.000
000000-00-0	PRUCO SECURITIES LLC		Newark	NJ	PRUCO SECURITIES LLC		12/15/2003		28,822,853	167,540,331	167,540,331	18,997,193	0	0	0	0	50,000,000	0	100.000
000000-00-0	Prudential Impact Investments Private Debt LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		4,510,145	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Retirement Holdings		Newark	NJ	Direct		10/10/2008		35,000,000	1,152,916	0	(2,198,825)	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL SELECT STRATEGIES LLC		Wilmington	DE	Direct		10/14/2016		0	0	0	13,655,615	0	0	0	0	0	0	100.000
000000-00-0	Residential Services Corporation of America (RSCA)		Wilmington	DE	Direct		05/31/2006		170,847,062	304,466	0	0	0	0	0	0	0	0	100.000
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA		Dallas	TX	Belmont Royalty and Mineral 2012, LLC		12/31/2013		6,651,905	338,796	0	0	0	0	0	0	0	0	100.000
000000-00-0	Tensator Group Limited		Milton Keynes	GBR	Tensator Group Limited		12/31/2015	3	4,576,243	316,941	0	0	0	0	0	0	0	0	30.000
2699999. Joint Venture Interests - Other - Affiliated									481,582,616	374,443,072	256,558,197	137,554,863	0	82,956,763	0	0	87,443,980	0	XXX
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	Farmer's Insurance - AC5	2.A	07/13/1998		3,730,935	5,908,542	4,749,109	0	118,232	0	0	0	401,850	0	0.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	2.A	07/13/1998		6,676,321	11,063,289	6,879,571	0	23,667	0	0	0	745,776	0	0.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 2019		New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	2.A	06/19/2019		736,084	1,219,760	758,493	0	2,609	0	0	0	82,224	0	0.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2.A	12/31/1996		3,671,276	5,047,043	4,707,311	0	135,160	0	0	0	456,496	0	0.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1998		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2.A	12/31/1996		0	0	0	0	832	0	0	0	2,881	0	0.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 2018		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2.A	07/05/2018		1,416,064	1,946,716	1,815,677	0	48,359	0	0	0	163,013	0	0.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 1997		New York	NY	Liberty Mutual AD9	2.A	10/09/1997		1,699,411	1,860,456	1,699,253	0	1	0	0	0	157,710	0	0.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2000		New York	NY	Liberty Mutual AD9	2.A	10/09/1997		3,486,266	5,169,270	3,485,975	0	60	0	0	0	363,991	0	0.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2017		New York	NY	Liberty Mutual AD9	2.A	10/09/1997		13,141,710	9,837,900	13,121,402	0	(4,424)	0	0	0	692,730	0	0.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2019		New York	NY	Liberty Mutual AD9	2.A	06/19/2019		737,947	1,094,193	737,886	0	13	0	0	0	77,047	0	0.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE		New York	NY	Metropolitan Life Ins Co SURPLUS NOTE - 9999	1.F	01/05/2013		13,193,253	10,598,494	10,868,599	0	(281,665)	0	0	0	780,000	0	0.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2005		New York	NY	New York Life Insurance GAE8	1.C	10/20/2005		0	0	0	0	(1,035)	0	0	0	51,569	0	0.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2012		New York	NY	New York Life Insurance GAE8	1.C	10/20/2005		4,833,350	5,172,683	4,903,156	0	6,490	0	0	0	293,750	0	0.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1.D	04/27/2015		927,692	754,913	869,061	0	(7,118)	0	0	0	4,539	0	0.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1.D	04/27/2015		0	0	0	0	(721)	0	0	0	46,854	0	0.000
878091-BD-8	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1.D	04/27/2015		1,231,583	991,535	1,208,576	0	(3,417)	0	0	0	53,263	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									55,481,892	60,664,794	55,804,067	0	37,043	0	0	0	4,373,692	0	XXX
000000-00-0	Mason Square State Credit		Irvine	CA	Mason Square II LLC		02/22/2021		4,022,663	4,022,663	4,022,663	0	0	0	0	0	0	0	40.500
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									4,022,663	4,022,663	4,022,663	0	0	0	0	0	0	0	XXX
000000-00-0	BF Garden Corporate Tax Credit Fund XXXV, A Limited Partnership		Boston	MA	BCCTC Associates XXXV, LLC		01/24/2012		50,000,000	3,173,792	3,173,792	(426,614)	0	0	0	0	(3,100,371)	0	17.392
000000-00-0	Centerline Corp Partners XXXVIII, LP		New York	NY	Centerline Asset Managers XXVIII LLC		02/11/2011		20,000,000	1,127,337	1,127,337	(108,447)	0	0	0	0	(489,149)	0	16.770
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC		Indianapolis	IN	CREA GP CTC XXIII, LLC		10/03/2011		24,651,164	1,391,905	1,391,905	(397,780)	0	0	0	0	(1,104,459)	122,625	20.038
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.		St. Petersburg	FL	RJTCF-42 L.L.C.		09/27/2016		19,804,000	9,454,585	9,454,585	0	0	0	0	0	(1,709,023)	887,097	9.345
000000-00-0	Raymond James Tax Credit Fund 43 LLC		New York	NY	RJTCF-43 L.L.C.		07/02/2018		15,000,000	10,008,951	10,008,951	0	0	0	0	0	(1,364,569)	784,319	7.238
000000-00-0	Red Stone Equity-Fund 78 Limited Partnership - PICA		Cleveland	OH	Red Stone Equity Partners		07/27/2020		24,998,684	24,950,831	24,950,831	0	0	0	0	0	0	0	19.824
000000-00-0	U.S.A Institutional Tax Credit Fund CXI L.P.		Greenwich	CT	Richman U.S.A. Tax Credit CXI LLC		10/31/2017		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	1,301,704	11.783
000000-00-0	U.S.A. Institutional Tax Credit Fund CXXXV L.P. - PICA		Greenwich	CT	Richman U.S.A. Tax Credit CXXXV LLC		07/13/2021		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	0	11.416
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP		Greenwich	CT	U.S.A Tax Credit LXXXVII LLC		12/22/2011		53,905,971	5,639,150	5,639,150	0	0	0	0	0	(4,000,459)	0	21.051
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.		Irvine	CA	WNC Housing Tax Credit Manager 35, LLC		02/28/2012		24,501,581	1,689,667	1,689,667	0	0	0	0	0	(1,796,820)	0	25.070
000000-00-0	WNC Institutional Tax Credit Fund 45 L.P.		Irvine	CA	WNC Managing Partners 45, LLC		08/14/2018		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	2,065,496	13.337
000000-00-0	WNC Institutional Tax Credit Fund 47, L.P.		Irvine	CA	WNC Managing Partners 47, LLC		08/14/2019		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	1,806,375	18.661
000000-00-0	WNC Institutional Tax Credit Fund 49, L.P. - Federal		Irvine	CA	WNC Managing Partners 49, LLC		08/17/2020		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	6,616,623	17.311
000000-00-0	WNC Institutional Tax Credit Fund 52, L.P. - PICA		Irvine	CA	WNC Managing Partners 52, LLC,		03/17/2022		27,576,224	27,576,224	27,576,224	0	0	0	0	0	0	0	14.142
000000-00-0	YMA - CORP		Newark	NJ	not available		06/08/2011		0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	YMA - Closed Block		Newark	NJ	N/A		06/08/2011		0	0	0	0	0	0	0	0	0	0	0.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									375,437,624	200,012,441	200,012,441	(932,841)	0	0	0	0	(13,564,849)	13,584,239	XXX
000000-00-0	El Dorado Family Apartments II - PICA		El Centro	CA	Fund 80 GP		04/20/2022		1,782,000	1,782,000	1,782,000	0	0	0	0	0	0	0	33.000
000000-00-0	Elm Place - PICA		Dallas	TX	Stonehenge Capital		04/16/2021		2,387,500	2,387,500	2,387,500	0	0	0	0	0	0	0	50.000
000000-00-0	Endicott Square, LLC - PICA		Indianapolis	IN	CREA GP CTC 74, LLC		03/17/2020		0	0	0	0	0	0	0	0	0	2,247,560	100.000
000000-00-0	Mariposa Place - PICA		San Jose	CA	San Jose W. San Carlos LLC,		10/17/2022		135,650	135,650	135,650	0	0	0	0	0	0	0	43.000
000000-00-0	Ocotillo Springs Apartments - PICA		Cleveland	OH	Red Stone Equity Partners		07/29/2020		6,006,000	6,006,000	6,006,000	0	0	0	0	0	0	0	99.933
000000-00-0	TCF P/GA-2, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		3,195,135	0	0	0	0	0	0	0	0	132,742	50.000
000000-00-0	TCF P/MO-1, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		2,154,634	0	0	0	0	0	0	0	0	223	99.990
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									15,660,919	10,311,150	10,311,150	0	0	0	0	0	0	2,380,525	XXX
000000-00-0	Champion Mill Investor LLC - PICA		Columbus	OH	Stonehenge Capital, LLC		02/02/2022		2,294,410	2,294,410	2,294,410	0	0	0	0	0	0	0	55.000
000000-00-0	CREA Corporate Tax Credit Fund 89, LP - PICA		Indianapolis	IN	CREA GP CTC 89, LLC		04/20/2022		3,045,000	3,014,609	3,014,609	(517)	0	0	0	0	(29,874)	0	24.959

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	La Vista Residential - PICA		Hayward	CA	La Vista Hayward LLC		12/30/2022		99,641	99,641	99,641	0	0	0	0	0	0	0	49.946
000000-00-0 .	RJTCF-43 State Tax Credit Fund L.L.C.		St. Petersburg	FL	RJTCF-43 L.L.C.		09/18/2018		2,505,827	1,886,320	1,886,320	0	0	0	0	0	(216,998)	45,105	50.000
000000-00-0 .	RJTCF-48 State Tax Credit Fund L.L.C. - PICA		St. Petersburg	FL	RAYMOND JAMES TAX CREDIT FUND XX L.L.C.		09/23/2021		2,434,126	2,434,126	2,434,126	0	0	0	0	0	0	0	15.026
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									10,379,004	9,729,106	9,729,106	(517)	0	0	0	0	(246,872)	45,105	XXX
055780-0B-4 ..	B Lab Company Promissory Note		Wayne	PA	B Lab Company		12/29/2021		2,497,703	2,426,451	2,576,530	0	99,623	0	0	0	137,082	0	100.000
25344*-*A-9 ..	Comm Asset Preservation Corp Promissory Note		New Jersey	NJ	Comm Asset Preservation Corp		09/30/2020		2,447,604	2,089,181	2,457,816	0	4,678	0	0	0	125,000	0	100.000
000000-00-0 .	Guaranteed Plus Defined Comp Plan		Paris	FRA	Direct		11/30/2011		0	787,408	787,408	0	0	0	0	0	(178,514)	0	100.000
552550-0A-1 ..	Mcb Y56 Leverage Lender LLC Promissory Note		Baltimore	MD	MCB Real Estate, LLC		04/30/2019		795,764	1,212,017	1,083,364	0	83,605	0	0	0	26,493	0	100.000
000000-00-0 .	Phillips Oil (Deal #38&39)		Odessa	TX	N/A		12/31/1996		160,000	0	0	0	0	0	0	0	1,376,434	0	47.500
74082#-*D-3 ..	Preservation of Affrd. Housing Promissory Note		Baltimore	MD	Preservation of Affrd. Housing		08/06/2020		0	0	0	0	227	0	0	0	122,187	0	100.000
90185#-AA-2 ..	Two Center St Urban Renewal Bridge Loan		New Jersey	NJ	Two Center St Urban Renewal		09/30/2020		15,881,454	15,417,328	16,106,567	0	86,313	0	0	0	717,841	0	100.000
5899999. Any Other Class of Assets - Unaffiliated									21,782,525	21,932,385	23,011,685	0	274,447	0	0	0	2,326,523	0	XXX
000000-00-0 .	Connecticut General Life Separate Accounts			CT	Direct		11/29/2004		0	1,301	1,301	(55)	0	0	0	0	3,351	0	100.000
5999999. Any Other Class of Assets - Affiliated									0	1,301	1,301	(55)	0	0	0	0	3,351	0	XXX
6099999. Total - Unaffiliated									5,081,271,692	5,403,649,572	5,286,854,480	(92,811,431)	311,490	10,968,162	0	(41,192,488)	496,256,102	686,884,158	XXX
6199999. Total - Affiliated									2,805,646,383	3,691,477,053	3,508,663,852	218,940,106	0	89,409,666	0	(6,077,421)	219,542,708	85,593,799	XXX
6299999 - Totals									7,886,918,075	9,095,126,625	8,795,518,333	126,128,675	311,490	100,377,828	0	(47,269,909)	715,798,810	772,477,957	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	0	1B ..$	0	1C ..$	4,903,156	1D ..$	2,077,636	1E ..$	0	1F ..$	10,868,599	1G ..$ 0
1B	2A ...$	37,954,676	2B ..$	0	2C ..$	0							
1C	3A ...$	0	3B ..$	0	3C ..$	0							
1D	4A ...$	0	4B ..$	0	4C ..$	0							
1E	5A ...$	0	5B ..$	0	5C ..$	0							
1F	6 .....$	0											

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	8A HP SCF Investor, LP - PICA	New York	NY	8A HP SCF GP, LLC	01/24/2020		0	8,054	0	5.369
000000-00-0	Accel Leaders 3 L.P. - PICA	Palo Alto	CA	ACCEL LEADERS 3 ASSOCIATES L.P.	02/17/2021	1	0	450,000	0	0.261
000000-00-0	Accel-KKR Capital Partners VI, LP - PICA	Menlo Park	CA	Accel-KKR Holdings GP, LLC	02/10/2021		0	4,798,241	0	0.779
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)	11/16/2015	1	0	96,588	0	3.161
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Accion Venture Lab GP, LLC	07/22/2019		0	111,541	0	4.313
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Advent International GPE IX, LLC	10/21/2019	3	0	5,073,154	0	0.251
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,	09/26/2016	3	0	1,019,999	0	0.788
000000-00-0	Advent International GPE X Limited Partnership - PICA	Boston	MA	GPE X GP Limited Partnership	09/26/2022	3	280,000	0	0	0.120
000000-00-0	Altaris Constellation Partners IV, L.P.	New York City	NY	AHP Constellation IV, GP, L.P.	06/18/2018	3	0	377,262	0	7.348
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.	06/18/2018	3	0	1,188,374	0	13.955
000000-00-0	Altaris Health Partners V, L.P. - PICA	New York	NY	AHP V GP, L.P.	04/22/2021	3	0	6,337,184	0	1.713
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	GP - AIPCF VI, LLC	01/21/2016	3	0	1,180,273	0	7.268
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	AIPCF VII, LLC	10/30/2019		0	851,538	0	2.468
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,	01/19/2016	3	0	73,932	0	3.283
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	American Securities Associates VIII, LLC	03/28/2019	3	0	6,198,244	0	0.425
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	AH Equity Partners VII, L.L.C.	12/23/2020	1	0	200,000	0	0.158
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Apax IX USD GP L.P. Inc.	05/12/2017	3	0	1,368,495	0	0.470
000000-00-0	Apax X USD L.P. - PICA	St Peter Port	GBR	APAX X USD GP L.P. INC.	11/10/2020	3	0	5,216,162	0	0.261
000000-00-0	Ares US Real Estate Opportunity Fund III, L.P. - PICA	Los Angeles	CA	Ares US Real Estate Opportunity Advisors III, L.P.	04/15/2021		0	2,850,909	0	3.950
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.	12/19/2016	3	0	360,110	0	5.600
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Arlington Capital Partners	08/26/2019	3	0	5,601,700	0	1.478
000000-00-0	ATI Holding Company, LLC - PICA 5	Bannockburn	IL	Linden Capital Partners IV LP	01/07/2022	2	166,725	0	0	0.041
000000-00-0	Battery Ventures XIV, L.P. - PICA	Boston	MA	Battery Partners XIV, L.P	07/20/2022	1	200,000	200,000	0	0.166
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA	Coral Gables	FL	Bayview Capital GP VI, LLC	11/06/2020	10	0	21,155,114	0	44.759
000000-00-0	Bayview Opportunity Fund Domestic VII, L.P. - PICA	Coral Gables	FL	Bayview Opportunity GP VII, LLC	11/30/2022	10	3,120,722	3,495,209	0	0.000
000000-00-0	BDCM Opportunity Fund II LP	Greenwich	CT	BDCM Opportunity Fund II GP, LLC	11/01/2012		0	(14,942)	0	3.063
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CA	Birch Hill Equity Partners Management Inc.	12/17/2020	3	0	3,315,919	0	2.242
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CA	Birch Hill Equity Partners Management INC. - GP	02/05/2016	3	0	1,591,771	0	4.868
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.	09/18/2017	2	0	2,539,878	0	7.010
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Blackstone Management Associates VII L.L.C.,	05/31/2016	3	0	514,162	0	1.364
000000-00-0	Blackstone Capital Partners VIII, LP - PICA	New York	NY	BMA VIII GP L.P.	02/22/2021	3	0	3,267,687	0	0.102
000000-00-0	Blackstone Property Partners Life Sciences L.P. - PICA 2	New York	NY	Blackstone Property Associates L.P.	10/23/2020		0	47,711	0	0.371
000000-00-0	Blackstone Property Partners Life Sciences L.P. - PICA	New York	NY	Blackstone Property Associates L.P.	11/17/2020		0	330,851	0	0.371
000000-00-0	Blackstone Property Partners Life Sciences L.P. - PICA 3	New York	NY	Blackstone Property Associates L.P.	05/14/2021		0	97,102	0	0.029
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L	11/20/2019		0	1,540,751	0	0.279
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Associates IX L.P.	09/23/2019		0	1,649,864	0	0.274
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Blackstone Real Estate Associates VIII L.P.	08/18/2015		0	65,220	0	0.532
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP	12/27/2017	3	0	2,134,093	0	3.495
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Bridges Ventures Fund GP-LP	07/15/2014	1	0	196,660	0	7.983
000000-00-0	Bronze Venture Fund I, LP.	Palo Alto	CA	Bronze Venture Fund GP, LLC	09/29/2017		0	93,000	0	12.889
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	BVIP Fund IX GP, LLC	11/27/2017	3	0	(1,049,372)	0	7.934
000000-00-0	BVIP Fund X, L.P. - PICA	Boston	MA	BVIP Fund X GP, LLC	07/20/2020	3	0	1,371,829	0	4.060
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC	01/03/2018		0	360,000	0	1.125
000000-00-0	Canaan XII L.P. - PICA	Menlo Park	NJ	Canaan Partners XII LLC	01/05/2021	1	0	950,000	0	0.625
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P..	10/21/2013	3	0	94,282	0	2.709
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.	12/19/2018	3	0	313,937	0	0.659
000000-00-0	Carmel Partners Investment Fund VIII, L.P. - PICA	San Francisco	CA	Carmel Partners GP VIII, LLC	03/28/2022		594,459	1,185,185	0	0.746
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	GP LLP	01/15/2021	3	0	376,521	0	2.397
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Centerbridge Associates II, LP	11/01/2012		0	(29,246)	0	7.778
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	New York	NY	Centerbridge Associates III, L.P.	05/21/2015		0	379,520	0	2.230
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	New York	NY	CD&R Associates VIII, Ltd.	11/01/2012	3	0	10,393	0	1.640
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP	03/27/2018	3	0	1,177,168	0	1.114
000000-00-0	Clayton, Dublier & Rice Fund XI, L.P. - PICA	Grand Cayman	CYM	CD&R Associates XI, L.P.	09/23/2021	3	0	4,730,843	0	0.128
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.	05/22/2020		0	3,993,056	0	0.546
000000-00-0	Clearlake Flagship Plus Partners, L.P. - PICA	Santa Monica	CA	Clearlake Flagship Plus Partners GP, LLC	02/05/2021	2	0	3,151,022	0	0.835
000000-00-0	Consonance Private Equity II, L.P. - PICA	New York	NY	Consonance Private Equity GP II, L.P.	12/17/2020	3	0	1,663,961	0	1.657
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP	08/07/2014	3	0	66,743	0	3.755
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC	07/10/2015	3	0	1,266,823	0	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Cortec Investment VII, LLC	12/11/2019	3	0	8,064,535	0	2.588
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited	02/18/2014	3	0	129,197	0	0.392

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	CVC Capital Partners VII Limited	12/04/2018	3	0	1,867,385	0	0.176
000000-00-0	CVC Capital Partners VIII (A) L.P. - PICA	Jersey	JEY	CVC Capital Partners VIII Limited	12/14/2021	3	0	12,451,017	0	0.293
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC	05/17/2016	3	0	103,296	0	5.418
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC	06/05/2019	3	0	511,583	0	4.002
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	DPC Fund II GP, L.P.	03/29/2019	3	0	(460,761)	0	7.993
000000-00-0	East One Commodity Fund Limited - PICA	London	GBR	East Alpha Limited	02/01/2022	9	6,000,000	0	0	100.000
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar GP III, L.P.	12/30/2014	1	0	150,000	0	6.803
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP	04/22/2014		0	154,741	0	0.484
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS	06/05/2019		0	24,711	0	0.793
000000-00-0	EQT Infrastructure V (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure V S.Ã€ R.L.	08/13/2021		0	3,916,040	0	0.000
000000-00-0	EQT IX (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.Ã€ R.L.	02/05/2021	3	0	1,144,443	0	0.575
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS	08/10/2018	3	0	9,758	0	2.097
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Equistone General Partner VI S.A R.L	07/18/2018	3	0	1,665,296	0	5.184
000000-00-0	Exeter Europe Logistics Value Fund IV S.C.Sp. - PICA	Luxembourg	LUX	Exeter Europe Logistics Value Fund IV GP S.Ã€ R.L.	12/20/2021		0	1,902,348	0	4.671
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	FCO Fund II GP LLC	11/01/2012		0	32,081	0	2.246
000000-00-0	Francisco Partners Agility II, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP II, L.P.	09/17/2020	3	0	397,500	0	1.714
000000-00-0	Francisco Partners VI, L.P. - PICA	San Francisco	CA	Francisco Partners GP VI, L.P.	01/26/2021	3	0	10,497,500	0	0.000
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Frontier V Investment Group LLC	11/21/2017	3	0	1,119,615	0	2.917
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	General Atlantic GP 2019, LLC	01/14/2020	1	0	2,044,955	0	6.696
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar IX GP LLC	07/03/2019	3	0	(639,878)	0	6.162
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	04/28/2017	3	0	1,578,771	0	5.305
000000-00-0	Genstar Capital Partners X, L.P. - PICA	San Francisco	CA	Genstar Capital X, L.P.	10/04/2021	3	0	2,334,938	0	0.063
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX GP LLC	07/08/2019	3	0	(944,554)	0	1.231
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	10/05/2017	3	0	57,005	0	8.286
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CA	Georgian Partners IV GP, LP	06/20/2018	1	0	239,635	0	2.539
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CA	Georgian Partners V GP, LP	03/09/2020	1	0	2,059,140	0	1.775
000000-00-0	Georgian Partners Investment Fund P Limited Partnership - PICA	Toronto	CA	Georgian Partners Investment GP Inc.	02/01/2019	1	0	30,623	0	60.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA	New York	NY	Global Infrastructure GP IV, L.P.	09/12/2019		0	11,419,775	0	0.302
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA	Rye	NY	Greenbriar Equity Capital V, L.P.	08/02/2021	3	0	1,016,535	0	0.336
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp - PICA	Senningerberg	LUX	GreenOak Europe Core-Plus Logistics GP S.Ã r.l.	07/28/2020		0	1,608,661	0	5.263
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Greycroft Growth III, LLC	09/09/2020	1	0	906,862	0	0.958
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Greycroft Managers VI, LLC	09/30/2020	1	0	1,806,294	0	2.055
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC	09/22/2016	2	0	414,171	0	4.991
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	GSO COF III Co-Investment Associates LLC,	08/14/2017	2	0	139,635	0	0.779
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP	05/04/2018	3	0	(628,698)	0	1.575
000000-00-0	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA	Chicago	IL	GTCR Partners XIII/A&C LP and GTCR Partners XIII/B LP	09/07/2021	3	0	10,098,876	0	0.911
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Harvest Associates SCF GP II, L.P.	07/13/2018	2	0	(305,246)	0	6.985
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Harvest Associates SCF GP II, L.P.	10/25/2018	2	0	(305,246)	0	3.492
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA	New York	NY	Harvest Associates VIII, L.P.	12/18/2020	2	0	271,660	0	3.873
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP	09/28/2016	3	0	(1,881,361)	0	2.281
000000-00-0	Harvest Partners VIII, LP - PICA	New York	NY	Harvest GP	11/27/2019	3	0	3,255,634	0	1.148
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Hellman & Friedman Investors IX, L.P.	04/07/2020	3	0	1,377,211	0	0.257
000000-00-0	Hellman & Friedman Capital Partners X, L.P. - PICA	San Francisco	CA	Hellman & Friedman Investors X, L.P.	11/24/2021	3	0	2,116,470	0	0.048
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	HGGC Fund III GP, L.P.	07/28/2017	3	0	1,714,742	0	5.591
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	HPS Mezzanine Partners 2019 GP L.P.	10/28/2019	2	0	(849,690)	0	1.073
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	ICG Europe Fund V GP Limited Partnership	04/27/2012	2	0	76,035	0	0.561
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp	08/24/2018	2	0	1,646,598	0	0.340
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA	Luxembourg	LUX	ICG Europe Mid-Market Fund GP LP SCSp	04/09/2020	2	0	1,504,529	0	1.514
000000-00-0	IK IX Fund No. 1 SCSp - PICA	Luxembourg	LUX	IK IX Fund GP S.Ã .r.l.	11/27/2019	3	0	6,606,495	0	1.249
000000-00-0	Insight Partners Opportunities Fund I, L.P. - PICA	New York	NY	Insight Associate Opportunities I, L.P.	04/22/2021	2	0	1,876,000	0	0.430
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Insight Associates XI, L.P.	03/25/2020	1	0	563,500	0	0.587
000000-00-0	Insight Partners XII, L.P. - PICA	New York	NY	Insight Associates XII, L.P.	07/15/2021		0	930,000	0	0.135
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.	03/14/2014		0	57,358	0	0.540
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP	12/10/2012		0	(887,081)	0	11.023
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	IRESS GP S.A.R.L.	02/14/2019	4	0	2,026,042	0	8.075
000000-00-0	K5 Private Investors, L.P. - PICA	Manhattan Beach	CA	K5 Capital Advisors, L.P.	06/29/2021	3	0	917,692	0	0.137
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KCP II GP LP	12/19/2016	3	0	791,507	0	3.196
000000-00-0	KAWP Holdings, L.P. - PICA	Mount Kisco	NY	KAWP Holdings GP, LLC	12/18/2020	3	0	(201,863)	0	0.470
000000-00-0	KAWP Holdings, L.P. - PICA 2	Mount Kisco	NY	KAWP Holdings GP, LLC	07/28/2021	3	0	201,863	0	0.470
000000-00-0	Kirkoswald Global Macro Fund LP - PRT	London	GBR	Kirkoswald Capital GP Limited	02/01/2022	4	4,364,761	0	0	100.000
000000-00-0	Kohlberg Investors IX, L.P. - PICA 2	Mount Kisco	NY	Kohlberg Management IX, L.L.C.	03/31/2021	3	0	803,783	0	0.149
000000-00-0	Kohlberg Investors IX, L.P. - PICA	Mount Kisco	NY	Kohlberg Management IX LLC	12/18/2020	3	0	5,303,610	0	4.534

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.	08/30/2017	3	0	4,843,810	0	18.818
000000-00-0	LBA Logistics Value Fund VII, L.P. - PICA	Irvine	CA	LBA Logistics Management Company VII, LLC	03/06/2020		0	2,450,518	0	1.886
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP	09/27/2018	3	0	8,069,105	0	4.532
000000-00-0	Linden Capital Partners V LP - PICA	Chicago	IL	Linden Manager V LP	07/19/2022	3	686,085	63,730	0	0.424
000000-00-0	Linden Structured Capital Fund, LP - PICA	Chicago	IL	Linden SCF Manager LP	02/21/2020	2	0	2,806,280	0	5.466
000000-00-0	Linden Structured Capital Fund, LP - PICA 2	Chicago	IL	Linden SCF Manager LP	03/29/2021	2	0	1,894,239	0	2.673
000000-00-0	Lion Industrial Trust - PICA	Dallas	TX	Clarion Partners, LLC	07/01/2020		0	(19,487,179)	0	0.350
000000-00-0	Lion Industrial Trust - PICA 2	New York	NY	Lion GP Sub, LLC	10/01/2021		0	19,487,179	0	0.350
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Associates VI, L.P.	12/19/2019		0	313,909	0	0.352
000000-00-0	Livingbridge 7 LP - PICA	London	GBR	Livingbridge 7 General Partner LLP	07/07/2021	3	0	2,506,970	0	1.927
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	M31 GP I	02/24/2020	1	0	970,980	0	5.593
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.	02/21/2018	3	0	2,052,462	0	1.208
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.	10/24/2017	3	0	143,043	0	1.736
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP	11/01/2012	3	0	214,279	0	7.350
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Metalmark Capital Partners GP, LLC	11/01/2012	3	0	2,709	0	3.217
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.	05/06/2013	2	0	70,979	0	2.626
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.	02/27/2017	2	0	45,477	0	1.264
000000-00-0	Montagu VI L.P. - PICA	London	GBR	MPE (GP VI) LP	04/01/2021	3	0	5,201,202	0	0.922
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P.	02/21/2020	3	0	3,317,194	0	2.047
000000-00-0	Newark Venture Partners Fund II, L.P. - PICA	Newark	NJ	NVP II General Partner, L.L.C.	09/30/2021	1	0	633,324	0	3.561
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC	10/03/2017	1	0	327,870	0	2.034
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Oak HC/FT Associates III, L.P.	11/22/2019		0	648,700	0	1.749
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates IV, L.P	04/27/2021		0	721,247	0	0.214
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA	Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.	06/18/2018		0	1,500,000	0	1.220
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Oaktree Ports America Holdings GP, LLC	09/30/2019		0	29,783	0	1.491
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC	01/15/2019	3	0	7,044,855	0	1.655
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	One Rock Capital Partners II GP, LLC	10/30/2017	3	0	309,730	0	2.839
000000-00-0	One Rock Capital Partners III, LP - PICA	New York	NY	One Rock Capital Partners III GP, LP	06/21/2021	3	0	7,239,903	0	1.250
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	PADCOF III GP, LLC	02/08/2021	2	0	6,413,807	0	3.998
000000-00-0	PCCP Equity IX, LP - PICA	Los Angeles	CA	PCCP Equity IX GP, LLC	01/12/2022		1,198,522	2,900,312	0	1.173
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Peak Rock Capital Credit Holdings II LP	11/16/2017	3	0	2,955,801	0	4.092
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Peak Rock Capital Holdings II LP	09/06/2017	3	0	(546,053)	0	3.233
000000-00-0	Peak Rock Capital Fund III LP - PICA	Austin	TX	Peak Rock Capital Holdings III LP	07/13/2021		0	1,230,961	0	0.471
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Permira VI G.P. L.P.	01/11/2017	3	0	518,144	0	0.731
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Permira VII G.P. L.P.	02/10/2020	3	0	2,100,358	0	0.312
000000-00-0	PGIM Capital Partners VI, L.P. - PICA	Newark	NJ	Dickens Avenue Partners VI (US), L.P.	09/22/2021	2	0	112,921,988	0	28.314
000000-00-0	PGIM Real Estate European Value Partners II - PICA	Luxembourg	LUX	EVP II GP S.Ã€ R.L.	01/20/2021		0	3,249,849	0	3.080
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC	03/21/2017	3	0	(29,700)	0	1.949
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Platinum Equity Partners V, L.P.	12/27/2019		0	(547,743)	0	1.084
000000-00-0	Platinum Equity Capital Partners VI, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners VI, LLC	12/12/2022		475,432	0	0	0.095
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	10/21/2013		0	(2,161)	0	2.888
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.	06/28/2018	3	0	2,203,303	0	2.434
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong		Fosun Equity Investment Ltd,	05/16/2011	3	0	(30,871)	0	47.725
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	PGIM, Inc.	03/11/2016		0	513,937	0	5.470
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.	11/01/2012	3	0	(3,901)	0	0.545
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.	10/16/2008	2	0	52,795	0	6.953
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.	04/21/2017	2	0	249,871	0	47.377
000000-00-0	Prudential/Laurel Street GP, LLC - PICA	Charlotte	NC	Prudential/Laurel Street GP, LLC	07/29/2021		0	498,313	0	80.000
000000-00-0	Rockpoint Real Estate Fund VI, L.P. - PICA	Boston	MA	Rockpoint Real Estate Fund VI GP, L.L.C.	05/21/2020		0	2,831,874	0	1.170
000000-00-0	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Managing Company VI, Inc.	07/11/2019	3	0	6,120,254	0	1.088
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Cinven UK F7 GP LLP	04/07/2020	3	0	2,908,493	0	0.000
000000-00-0	Silver Lake Partners VI, L.P. - PICA	Menlo Park	CA	Silver Lake Technology Associates VI, L.P.	01/06/2021	3	0	3,378,879	0	0.090
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.	09/11/2018	2	0	434,854	0	1.038
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.	06/12/2018	3	0	1,024,813	0	4.051
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.	02/14/2019		0	151,471	0	3.867
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Siris Partners GP III, L.P.	05/04/2015	3	0	155,996	0	1.228
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Siris Partners GP IV, L.P.	03/15/2019	3	0	1,960,324	0	0.843
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP	05/24/2017	3	0	593,511	0	2.863
000000-00-0	Sixth Street Growth Partners (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.	06/05/2019	2	0	3,166,181	0	2.217
000000-00-0	Sixth Street Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	TSSP Opportunities Genpar IV, L.P.	01/18/2019		0	571,938	0	1.309

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	SLP Geology Co-Invest, LP - PICA	Menlo Park	CA	SLP V Co-Invest GP, L.L.C.	10/11/2018		0	12,600	0	6.300
000000-00-0	South Shore II, L.P. - PICA	Grand Cayman	CYM	South Shore GP Limited	12/14/2022		1,000	0	0	0.000
000000-00-0	South Shore, L.P. - PICA	Grand Cayman	CYM	South Shore GP Limited	12/14/2022		1,000	0	0	0.000
000000-00-0	Summit Subordinated Debt Fund III-A,LP	Boston	MA	Summit Partners SD III LLC	11/01/2012	2	0	(202,112)	0	3.620
000000-00-0	TCV XI, L.P. - PICA	Menlo Park	CA	Technology Crossover Management XI, L.P.	02/01/2021		0	1,433,207	0	0.357
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	TDR Capital General Partner IV L.P.	11/19/2018	3	0	10,355,422	0	1.382
000000-00-0	The Veritas Capital Fund V, L.P. -PICA	New York	NY	Veritas Capital Partners V, LLC	06/08/2015	3	0	215,111	0	0.320
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC	06/15/2017	3	0	(8,554,751)	0	1.075
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Veritas Capital Partners BII, L.L.C.	04/15/2020	3	0	9,666,485	0	0.615
000000-00-0	The Veritas Capital Fund VIII, L.P. - PICA	New York	NY	Veritas Capital Partners VIII, L.L.C.	07/01/2022	3	72,690	1,991,975	0	0.104
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Thoma Bravo Discover Partners II, L.P.	12/10/2018	3	0	(880,654)	0	1.780
000000-00-0	Thoma Bravo Discover Fund III, L.P. - PICA	Chicago	IL	Thoma Bravo Discover Partners III, L.P.	06/11/2021	3	0	3,231,380	0	0.719
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.	05/31/2016	3	0	(893,829)	0	2.198
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.	02/14/2019	3	0	3,490,344	0	0.994
000000-00-0	Thoma Bravo Fund XIV, L.P. - PICA	Chicago	IL	Thoma Bravo Partners XIV, L.P.	04/15/2021	3	0	4,502,372	0	0.965
000000-00-0	Thoma Bravo Partners XV, L.P. and Thoma Bravo Partners XV-P, L.P. - PICA	Chicago	IL	Thoma Bravo Partners XV[-P]9, L.P.	06/10/2022	3	1,327,942	2,965,626	0	0.193
000000-00-0	Thomas H. Lee Equity Fund VI Liquidating Trust - PICA	Boston	MA	THL Equity Advisors VI, LLC	07/31/2022	3	15,129	0	0	0.593
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC	07/27/2018	1	0	1,427,563	0	3.493
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	TPG Healthcare Partners GenPar, L.P.	10/01/2019	3	0	4,374,243	0	0.507
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP	09/12/2014	3	0	99,144	0	0.626
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Stone Point Capital LLC	04/08/2020		0	200,997	0	0.482
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC	12/28/2017	3	0	1,128,813	0	3.761
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC	06/12/2020	3	0	1,654,782	0	3.698
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Trivest Partners VI GP, LLC	02/08/2019	3	0	1,483,842	0	2.417
000000-00-0	Trivest Growth Investment Fund II, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC	04/09/2021		0	3,787,950	0	2.915
000000-00-0	VC HP SCF Investor, L.P. -PICA	Wilmington	DE	VC HP SCF GP, LLC	06/29/2018	2	0	14,118	0	7.059
000000-00-0	VIP IV LP - PICA	London	GBR	Vitruvian General Partner LLP	12/23/2020		0	7,024,099	0	0.396
000000-00-0	Waterton Residential KJ Bond Venture I LLC -PICA	Chicago	IL	Waterton KJ Bond Manager, LLC	09/12/2016		0	14,976	0	7.143
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Waterton Venture XIV GP, L.L.C.	12/23/2020		0	7,671,731	0	2.194
000000-00-0	Westbrook Real Estate Fund XI, L.P. - PICA	Palm Beach Gardens	FL	Westbrook Realty Management XI, L.P.	12/22/2020		0	3,120,909	0	0.567
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Whitehorse Liquidity Partners Inc.	10/31/2019	2	0	890,879	0	0.894
1999999. Joint Venture Interests - Common Stock - Unaffiliated							18,504,467	482,024,866	0	XXX
000000-00-0	Bay Area Investor LLC - STAT	San Francisco	CA	PGIM, INC	03/31/2018		0	1,201,635	0	50.000
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC	02/29/2016	1	0	3,430,000	0	98.000
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	NorthBound Emerging Manager Fund II GP LLC	12/18/2013	3	0	(767,250)	0	48.540
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Prudential	06/27/2018	13	0	60,947,480	0	14.108
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP	02/08/2017	2	0	12,501,982	0	66.335
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	PruVen Capital Partners GP, LLC	09/21/2020		0	59,701,493	0	99.503
2099999. Joint Venture Interests - Common Stock - Affiliated							0	137,015,340	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans, LA	LA	Redmellon 579 Holdings LLC	07/14/2017		0	135,806	0	80.000
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA	London	GBR	CCP 5 GP LLP	09/24/2020		0	6,019,520	0	0.561
000000-00-0	DRA Growth and Income Fund X, LLC - PICA	New York	NY	Manageco X, LLC	03/25/2020		0	6,976,693	0	1.247
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.	03/24/2017		0	1,253,191	0	31.300
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	14,385,210	0	XXX
000000-00-0	333 Hennepin Investor LLC - STAT	Saint Paul	MN	PGIM, INC	12/31/2017		292,500	0	0	90.000
000000-00-0	E.22nd Street Apartment Holdings LLC NEW JV - STAT	New York	NY	PGIM, INC	06/30/2020		0	2,773,449	0	0.000
000000-00-0	Menlo Park Investor LLC - STAT	Menlo Park	CA	PGIM, INC	03/31/2018		0	420,185	0	50.000
000000-00-0	Rock Global LLC - STAT	London	GBR	PGIM, INC	12/31/2018		0	7,120,091	0	100.000
000000-00-0	Triton Investor LLC - STAT	Foster City	CA	PGIM, INC	03/31/2018		0	343,503	0	50.000
2299999. Joint Venture Interests - Real Estate - Affiliated							292,500	10,657,228	0	XXX
000000-00-0	Cottage Street Investments, LLC	Newark	NJ	Prudential	12/31/2008		0	3,000,000	0	100.000
000000-00-0	PGIM REF Europe, SCSp - PICA	Luxembourg	LUX	PGIM REF GP S.a.r.a.	03/27/2020		0	330,132	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential	04/26/2018		0	27,309	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	3,357,441	0	XXX
000000-00-0	First National Center - PICA	Oklahoma City	OK	First National STCI, LLC	02/18/2022		20,972	0	0	55.349
000000-00-0	First National Center - PICA 2	Oklahoma City	OK	First National STCI, LLC	02/18/2022		370,838	0	0	2.948
000000-00-0	First National Center - PICA 3	Oklahoma City	OK	First National STCI, LLC	10/25/2022		391,809	0	0	55.072

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct	11/30/2011		0	(176,618)	0	100.000
000000-00-0	Riesel HoldCo, LLC - PICA	Dallas	TX	PGIM, Inc.	12/31/2022		2,109,259	0	0	0.000
2599999. Joint Venture Interests - Other - Unaffiliated							2,892,878	(176,618)	0	XXX
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF	Wilmington	DE	Direct	01/02/2014		0	6,908,048	0	100.000
000000-00-0	Prudential Impact Investments Private Debt LLC	Newark	NJ	The Prudential Insurance Company of America	06/12/2015		0	1,172,638	0	100.000
2699999. Joint Venture Interests - Other - Affiliated							0	8,080,686	0	XXX
000000-00-0	WNC Institutional Tax Credit Fund 52, L.P. - PICA	Irvine	CA	WNC Managing Partners 52, LLC,	03/17/2022		27,576,224	0	0	14.142
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							27,576,224	0	0	XXX
000000-00-0	El Dorado Family Apartments II - PICA	El Centro	CA	Fund 80 GP	04/20/2022		1,782,000	0	0	33.000
000000-00-0	Mariposa Place - PICA	San Jose	CA	San Jose W. San Carlos LLC,	10/17/2022		135,650	0	0	43.000
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							1,917,650	0	0	XXX
000000-00-0	Champion Mill Investor LLC - PICA	Columbus	OH	Stonehenge Capital, LLC	02/02/2022		2,294,410	0	0	55.000
000000-00-0	CREA Corporate Tax Credit Fund 89, LP - PICA	Indianapolis	IN	CREA GP CTC 89, LLC	04/20/2022		3,045,000	0	0	24.959
000000-00-0	La Vista Residential - PICA	Hayward	CA	La Vista Hayward LLC	12/30/2022		99,641	0	0	49.946
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							5,439,051	0	0	XXX
6099999. Total - Unaffiliated							56,330,270	496,233,458	0	XXX
6199999. Total - Affiliated							292,500	159,110,695	0	XXX
6299999 - Totals							56,622,770	655,344,153	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Dryden Finance II LLC	Newark	NJ	Partially Disposed	10/30/1998	12/31/2022	0	0	0	0	0	0	0	28,398,774	28,398,774	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA	Partially Disposed	03/31/2010	12/31/2022	0	0	0	0	0	0	0	2,681,945	2,681,945	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP	Atlanta	GA	Partially Disposed	02/28/2013	12/31/2022	0	0	0	0	0	0	0	460,147	460,147	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement	Atlanta	GA	Partially Disposed	06/13/2012	12/31/2022	0	0	0	0	0	0	0	21,178	21,178	0	0	0	0
000000-00-0	Deeded in Prior Year						0	0	0	0	0	0	0	8,484,809	8,484,809	0	0	0	0
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							0	0	0	0	0	0	0	40,046,853	40,046,853	0	0	0	0
000000-00-0	Accel-KKR Capital Partners VI, LP - PICA	Menlo Park	CA	Partially Disposed	02/10/2021	12/31/2022	0	0	0	0	0	0	0	39,194	39,194	0	0	0	0
000000-00-0	Accession Purpose Trust - PICA	Hamilton	BMU	Fully Disposed	06/30/2021	09/22/2022	32	0	0	0	0	(3)	0	31	29	(3)	1	(2)	(29)
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Partially Disposed	11/16/2015	12/31/2022	0	0	0	0	0	0	0	31,272	31,272	0	0	0	0
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Partially Disposed	07/22/2019	12/31/2022	0	0	0	0	0	0	0	30,581	30,581	0	0	0	0
000000-00-0	ACP Nycom Holdings, LLC - PICA	New York	NY	Partially Disposed	06/30/2021	12/31/2022	0	0	0	0	0	0	0	7,225	7,225	0	0	0	0
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Partially Disposed	10/21/2019	12/31/2022	0	0	0	0	0	0	0	152,208	152,208	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	485,014	449,205	(35,809)	0	(35,809)	0
000000-00-0	Advent International GPE X Limited Partnership - PICA	Boston	MA	Partially Disposed	09/26/2022	12/31/2022	0	0	0	0	0	0	0	69,890	69,890	0	0	0	0
000000-00-0	Allsop Venture Partners III	Cedar Rapids	IA	Partially Disposed	01/01/1996	12/31/2022	0	0	0	0	0	0	0	(4,324)	(4,324)	0	0	0	0
000000-00-0	Altaris Constellation Partners IV, L.P.	New York City	NY	Partially Disposed	06/18/2018	12/31/2022	0	0	0	0	0	0	0	72,724	72,724	0	0	0	0
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	Partially Disposed	06/18/2018	12/31/2022	0	0	0	0	0	0	0	3,412,385	3,412,385	0	0	0	0
000000-00-0	Altaris Health Partners V, L.P. - PICA	New York	NY	Partially Disposed	04/22/2021	12/31/2022	0	0	0	0	0	0	0	364,488	364,488	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	Partially Disposed	10/30/2019	12/31/2022	0	0	0	0	0	0	0	400,000	400,000	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	Partially Disposed	01/19/2016	12/31/2022	0	0	0	0	0	0	0	65,453	65,453	0	0	0	0
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	Partially Disposed	03/28/2019	12/31/2022	0	0	0	0	0	0	0	188,222	188,222	0	0	0	0
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	Partially Disposed	12/23/2020	12/31/2022	0	0	0	0	0	0	0	23,782	23,782	0	0	0	0
000000-00-0	Apax Europe VI - A, L.P. (VZ)	St Perer Port	GGY	Partially Disposed	12/10/2012	12/31/2022	0	0	0	0	0	0	0	3,558,990	3,558,990	0	0	0	0
000000-00-0	APAX Europe VI-A, LP (GM)	St Peters Port	GGY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	1,707,761	1,707,761	0	0	0	0
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Partially Disposed	05/12/2017	12/31/2022	0	0	0	0	0	0	0	347,919	347,919	0	0	0	0
000000-00-0	Apax X USD L.P. - PICA	St Peter Port	GBR	Partially Disposed	11/10/2020	12/31/2022	0	0	0	0	0	0	0	259,396	259,396	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	176,964	176,964	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Partially Disposed	12/10/2012	12/31/2022	0	0	0	0	0	0	0	596,178	596,178	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA	Partially Disposed	12/01/2011	12/31/2022	0	0	0	0	0	0	0	2,838,971	2,838,971	0	0	0	0
000000-00-0	Ares US Real Estate Opportunity Fund III, L.P. - PICA	Los Angeles	CA	Partially Disposed	04/15/2021	12/31/2022	0	0	0	0	0	0	0	(578,767)	(578,767)	0	0	0	0
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Partially Disposed	12/19/2016	12/31/2022	0	0	0	0	0	0	0	340,677	340,677	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Partially Disposed	08/26/2019	12/31/2022	0	0	0	0	0	0	0	210,456	210,456	0	0	0	0
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables, Florida	FL	Partially Disposed	03/22/2017	12/31/2022	0	0	0	0	0	0	0	7,650,494	7,650,494	0	0	0	0
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA	Coral Gables	FL	Partially Disposed	11/06/2020	12/31/2022	0	0	0	0	0	0	0	4,314,098	4,314,098	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	78,581	0	(78,581)	0	(78,581)	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Partially Disposed	12/10/2012	12/31/2022	0	0	0	0	0	0	0	1,574,723	1,474,170	(100,552)	0	(100,552)	0
000000-00-0	BCP V-S L.P.	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	115,096	115,096	0	0	0	0
000000-00-0	BDCM Opportunity Fund II LP	Greenwich	CT	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	366,404	366,404	0	0	0	0
000000-00-0	BDCM Opportunity Fund III, LP	Greenwich	CT	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	(6,680)	(6,680)	0	0	0	0
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CA	Partially Disposed	12/17/2020	12/31/2022	0	0	0	0	0	0	0	320,569	320,569	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CA	Partially Disposed	02/05/2016	12/31/2022	0	0	0	0	0	0	0	1,148,007	1,148,007	0	0	0	0
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Partially Disposed	09/18/2017	12/31/2022	0	0	0	0	0	0	0	(306,110)	(306,587)	0	(476)	(476)	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	289,430	289,430	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	581,267	581,267	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	1,287,517	1,287,517	0	0	0	0
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Partially Disposed	11/20/2019	12/31/2022	0	0	0	0	0	0	0	691,782	691,782	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Partially Disposed	01/31/2011	12/31/2022	0	0	0	0	0	0	0	27,028	27,028	0	0	0	0
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Partially Disposed	12/27/2017	12/31/2022	0	0	0	0	0	0	0	(11,469)	(11,469)	0	0	0	0
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Partially Disposed	07/15/2014	12/31/2022	0	0	0	0	0	0	0	33,486	33,486	0	0	0	0
000000-00-0	BVIP Fund X, L.P. - PICA	Boston	MA	Partially Disposed	07/20/2020	12/31/2022	0	0	0	0	0	0	0	182,297	182,297	0	0	0	0
000000-00-0	Cardinal Co-Invest, LP - PICA	San Francisco	CA	Partially Disposed	10/27/2016	12/31/2022	0	0	0	0	0	0	0	2,524,157	2,524,157	0	0	0	0
000000-00-0	Carlyle Japan Partners II, L.P.	George Town	CYM	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	80,676	80,676	3,340	(3,340)	0	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	1,132,322	1,132,322	0	0	0	0
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Partially Disposed	12/31/2012	12/31/2022	0	0	0	0	0	0	0	33,344	33,344	0	0	0	0
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	Partially Disposed	10/21/2013	12/31/2022	0	0	0	0	0	0	0	5,039,332	5,039,332	0	0	0	0
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	Partially Disposed	12/19/2018	12/31/2022	0	0	0	0	0	0	0	236,113	236,113	0	0	0	0
000000-00-0	Carmel Partners Investment Fund VIII, L.P. - PICA	San Francisco	CA	Partially Disposed	03/28/2022	12/31/2022	0	0	0	0	0	0	0	61,192	61,192	0	0	0	0
000000-00-0	CB HP SCF Investor (Cayman), L.P. - PICA	Grand Cayman	CYM	Partially Disposed	09/04/2018	12/31/2022	0	0	0	0	0	0	0	201,374	201,374	0	0	0	0
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	Partially Disposed	01/15/2021	12/31/2022	0	0	0	0	0	0	0	293,395	293,395	0	0	0	0
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	524,898	524,898	0	0	0	0
000000-00-0	Centerbridge Capital Partners III, L.P. - PICA	New York	NY	Partially Disposed	05/21/2015	12/31/2022	0	0	0	0	0	0	0	42,939	42,939	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Partially Disposed	11/01/2012	04/19/2022	0	0	0	0	0	0	0	231,918	231,918	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Partially Disposed	05/31/2013	12/31/2022	0	0	0	0	0	0	0	394,983	394,983	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	825,453	825,453	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	Partially Disposed	03/27/2018	12/31/2022	0	0	0	0	0	0	0	(10,726)	(10,726)	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund XI, L.P. - PICA	Grand Cayman	CYM	Partially Disposed	09/23/2021	12/31/2022	0	0	0	0	0	0	0	93,878	93,878	0	0	0	0
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Partially Disposed	05/22/2020	12/31/2022	0	0	0	0	0	0	0	(77,930)	(77,930)	0	0	0	0
000000-00-0	Clearlake Flagship Plus Partners, L.P. - PICA	Santa Monica	CA	Partially Disposed	02/05/2021	12/31/2022	0	0	0	0	0	0	0	(1,034,998)	(1,034,998)	0	0	0	0
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peters Port	GGY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	108,848	108,848	0	0	0	0
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Partially Disposed	01/21/2016	12/31/2022	0	0	0	0	0	0	0	2,631,181	2,631,181	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Partially Disposed	03/30/2018	12/31/2022	0	0	0	0	0	0	0	225,773	225,773	0	0	0	0
000000-00-0	Consonance Private Equity II, L.P. - PICA	New York	NY	Partially Disposed	12/17/2020	12/31/2022	0	0	0	0	0	0	0	91,413	91,413	0	0	0	0
000000-00-0	Consonance Private Equity, LP	New York	NY	Partially Disposed	08/07/2014	12/31/2022	0	0	0	0	0	0	0	54,741	54,741	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Partially Disposed	07/10/2015	12/31/2022	0	0	0	0	0	0	0	172,766	172,766	0	0	0	0
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Partially Disposed	12/11/2019	12/31/2022	0	0	0	0	0	0	0	380,048	380,048	0	0	0	0
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	Partially Disposed	02/18/2014	12/31/2022	0	0	0	0	0	0	0	15,268,647	15,268,647	0	0	0	0
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	Partially Disposed	12/04/2018	12/31/2022	0	0	0	0	0	0	0	268,592	268,592	0	0	0	0
000000-00-0	CVC Capital Partners VIII (A) L.P. - PICA	Jersey	JEY	Partially Disposed	12/14/2021	12/31/2022	0	0	0	0	0	0	0	489,338	489,338	0	0	0	0
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA	Grand Cayman	CYM	Partially Disposed	09/20/2011	12/31/2022	0	0	0	0	0	0	0	4,621,792	4,621,792	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Partially Disposed	05/17/2016	12/31/2022	0	0	0	0	0	0	0	275,611	275,611	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Partially Disposed	06/05/2019	12/31/2022	0	0	0	0	0	0	0	(1,346,445)	(1,346,445)	0	0	0	0
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC	New York	NY	Fully Disposed	04/12/2017	12/27/2022	3,556,199	0	0	0	0	0	0	3,556,199	3,556,199	0	0	0	(3,556,199)
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	Partially Disposed	11/28/2011	12/31/2022	0	0	0	0	0	0	0	1,266,083	1,266,083	0	0	0	0
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Partially Disposed	12/30/2014	12/31/2022	0	0	0	0	0	0	0	56,768	56,768	0	0	0	0
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Partially Disposed	04/22/2014	12/31/2022	0	0	0	0	0	0	0	5,146,717	5,146,717	0	0	0	0

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Partially Disposed	03/27/2013	12/31/2022	0	0	0	0	0	0	0	6,868,288	6,868,288	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	Partially Disposed	06/05/2019	12/31/2022	0	0	0	0	0	0	0	(475,221)	(475,221)	0	0	0	0
000000-00-0	EQT Infrastructure V (No.2) USD SCSp - PICA	Luxembourg	LUX	Partially Disposed	08/13/2021	12/31/2022	0	0	0	0	0	0	0	156,750	156,750	0	0	0	0
000000-00-0	EQT IX (No.1) USD SCSp - PICA	Luxembourg	LUX	Fully Disposed	02/05/2021	01/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	EQT IX (No.2) USD SCSp - PICA	Luxembourg	LUX	Partially Disposed	02/05/2021	12/31/2022	0	0	0	0	0	0	0	97,506	97,506	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	27,324	24,339	(1,958)	(1,027)	(2,985)	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	2,483	0	(3,986)	1,503	(2,483)	0
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	Partially Disposed	08/10/2018	12/31/2022	0	0	0	0	0	0	0	(1,426,190)	(1,426,190)	0	0	0	0
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Partially Disposed	07/18/2018	12/31/2022	0	0	0	0	0	0	0	202,563	202,563	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Partially Disposed	12/10/2012	12/31/2022	0	0	0	0	0	0	0	51,717	51,717	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Partially Disposed	12/10/2012	12/31/2022	0	0	0	0	0	0	0	1,128,220	1,128,220	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	1,744,292	1,744,292	0	0	0	0
000000-00-0	Fortress Investment Fund V (Fund A) LP	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	559,637	559,637	0	0	0	0
000000-00-0	Francisco Partners Agility II, L.P. - PICA	San Francisco	CA	Partially Disposed	09/17/2020	12/31/2022	0	0	0	0	0	0	0	278,290	278,290	0	0	0	0
000000-00-0	Francisco Partners VI, L.P. - PICA	San Francisco	CA	Partially Disposed	01/26/2021	12/31/2022	0	0	0	0	0	0	0	251,331	251,331	0	0	0	0
000000-00-0	Friedman Fleischer & Lowe LLC	San Francisco	CA	Partially Disposed	01/14/1999	12/31/2022	0	0	0	0	0	0	0	47,799	47,799	0	0	0	0
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Partially Disposed	11/21/2017	12/31/2022	0	0	0	0	0	0	0	403,392	403,392	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	Partially Disposed	01/14/2020	12/31/2022	0	0	0	0	0	0	0	(707)	(707)	0	0	0	0
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Partially Disposed	07/03/2019	12/31/2022	0	0	0	0	0	0	0	568,512	568,512	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Partially Disposed	04/28/2017	12/31/2022	0	0	0	0	0	0	0	448,529	448,529	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Partially Disposed	07/08/2019	12/31/2022	0	0	0	0	0	0	0	106,313	106,313	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Partially Disposed	10/05/2017	12/31/2022	0	0	0	0	0	0	0	56,721	56,721	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CA	Partially Disposed	06/20/2018	12/31/2022	0	0	0	0	0	0	0	98,024	98,024	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CA	Partially Disposed	03/09/2020	12/31/2022	0	0	0	0	0	0	0	150,440	150,440	0	0	0	0
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA	Rye	NY	Partially Disposed	08/02/2021	12/31/2022	0	0	0	0	0	0	0	28,420	28,420	0	0	0	0
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Partially Disposed	09/09/2020	12/31/2022	0	0	0	0	0	0	0	50,639	50,639	0	0	0	0
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Partially Disposed	09/30/2020	12/31/2022	0	0	0	0	0	0	0	111,432	111,432	0	0	0	0
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	20,508	20,508	0	0	0	0
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	Partially Disposed	09/22/2016	12/31/2022	0	0	0	0	0	0	0	2,548,819	2,548,819	0	0	0	0
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	Partially Disposed	08/14/2017	12/31/2022	0	0	0	0	0	0	0	161,970	161,970	0	0	0	0
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	Partially Disposed	05/04/2018	12/31/2022	0	0	0	0	0	0	0	(80)	(80)	0	0	0	0
000000-00-0	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA	Chicago	IL	Partially Disposed	09/07/2021	12/31/2022	0	0	0	0	0	0	0	622,616	622,616	0	0	0	0
000000-00-0	GTCR Fund XIII/C LP - PICA	Chicago	IL	Fully Disposed	10/27/2020	01/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Partially Disposed	07/13/2018	12/31/2022	0	0	0	0	0	0	0	131,190	131,190	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Partially Disposed	10/25/2018	12/31/2022	0	0	0	0	0	0	0	131,379	131,379	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA	New York	NY	Partially Disposed	12/18/2020	12/31/2022	0	0	0	0	0	0	0	(52,284)	(52,284)	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Partially Disposed	04/07/2020	12/31/2022	0	0	0	0	0	0	0	194,313	194,313	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Partially Disposed	07/28/2017	12/31/2022	0	0	0	0	0	0	0	443,200	443,200	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Highstar Capital Fund III (Alternative), L.P. - PICA	New York	NY	Partially Disposed	09/30/2019	12/31/2022	0	0	0	0	0	0	0	24,902	24,902	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	20,225	20,225	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)	New York	NY	Partially Disposed	09/30/2019	12/31/2022	0	0	0	0	0	0	0	41,333	41,333	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)	New York	NY	Partially Disposed	12/31/2012	12/31/2022	0	0	0	0	0	0	0	33,487	33,487	0	0	0	0
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	Partially Disposed	10/28/2019	12/31/2022	0	0	0	0	0	0	0	116,182	116,182	0	0	0	0
000000-00-0	Hudson Holdings I Cayman LP	Toronto	CYM	Partially Disposed	10/31/2019	12/31/2022	0	0	0	0	0	0	0	774,642	774,642	0	0	0	0
000000-00-0	Icebox Co-Invest L.P.	GA	GGY	Partially Disposed	06/12/2017	12/31/2022	0	0	0	0	0	0	0	13,979,201	13,979,201	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Partially Disposed	04/27/2012	12/31/2022	0	0	0	0	0	0	0	2,743,199	775,093	(1,968,106)	0	(1,968,106)	0
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	Partially Disposed	08/24/2018	12/31/2022	0	0	0	0	0	0	0	53,443	53,443	0	0	0	0
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA	Luxembourg	LUX	Partially Disposed	04/09/2020	12/31/2022	0	0	0	0	0	0	0	89,183	89,183	0	0	0	0
000000-00-0	ICV Partners II, L.P.	New York	NY	Partially Disposed	11/29/2005	12/31/2022	0	0	0	0	0	0	0	6,849	6,849	0	0	0	0
000000-00-0	IK IX Fund No. 1 SCSp - PICA	Luxembourg	LUX	Partially Disposed	11/27/2019	12/31/2022	0	0	0	0	0	0	0	274,508	274,508	0	0	0	0
000000-00-0	Insight Partners Opportunities Fund I, L.P. - PICA	New York	NY	Partially Disposed	04/22/2021	12/31/2022	0	0	0	0	0	0	0	22,512	22,512	0	0	0	0
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Partially Disposed	03/25/2020	12/31/2022	0	0	0	0	0	0	0	262,584	262,584	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Partially Disposed	03/14/2014	12/31/2022	0	0	0	0	0	0	0	348,480	348,480	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Partially Disposed	12/10/2012	12/31/2022	0	0	0	0	0	0	0	11,887,524	11,887,524	0	0	0	0
000000-00-0	IP III Mezzanine Partners, L.P.	New York	NY	Partially Disposed	06/23/2006	12/31/2022	0	0	0	0	0	0	0	49,320	49,320	0	0	0	0
000000-00-0	K5 Private Investors, L.P. - PICA	Manhattan Beach	CA	Partially Disposed	06/29/2021	12/31/2022	0	0	0	0	0	0	0	40,329	40,329	0	0	0	0
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	Partially Disposed	12/19/2016	12/31/2022	0	0	0	0	0	0	0	6,644,716	6,644,716	0	0	0	0
000000-00-0	KC Culinarte Holdings LP -PICA	Dallas	TX	Partially Disposed	08/20/2018	12/31/2022	0	0	0	0	0	0	0	7,000,000	7,000,000	0	0	0	0
000000-00-0	Kirkoswald Global Macro Fund LP - PRT	London	GBR	Partially Disposed	02/01/2022	12/31/2022	0	0	0	0	0	0	0	(1,635,239)	(1,635,239)	0	0	0	0
000000-00-0	Kohlberg Investors IX, L.P. - PICA 2	Mount Kisco	NY	Partially Disposed	03/31/2021	12/31/2022	0	0	0	0	0	0	0	17,545	17,545	0	0	0	0
000000-00-0	Kohlberg Investors IX, L.P. - PICA	Mount Kisco		Partially Disposed	12/18/2020	12/31/2022	0	0	0	0	0	0	0	333,827	333,827	0	0	0	0
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Partially Disposed	08/30/2017	12/31/2022	0	0	0	0	0	0	0	200,713	200,713	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	239,753	239,753	0	0	0	0
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Partially Disposed	09/27/2018	12/31/2022	0	0	0	0	0	0	0	2,299,589	2,299,589	0	0	0	0
000000-00-0	Linden Capital Partners V LP - PICA	Chicago	IL	Partially Disposed	07/19/2022	12/31/2022	0	0	0	0	0	0	0	72,158	72,158	0	0	0	0
000000-00-0	Linden Structured Capital Fund, LP - PICA	Chicago	IL	Partially Disposed	02/21/2020	12/31/2022	0	0	0	0	0	0	0	853,420	853,420	0	0	0	0
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Partially Disposed	12/19/2019	12/31/2022	0	0	0	0	0	0	0	(373,525)	(373,525)	0	0	0	0
000000-00-0	Livingbridge 7 LP - PICA	London	GBR	Partially Disposed	07/07/2021	12/31/2022	0	0	0	0	0	0	0	183,211	183,211	0	0	0	0
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	Partially Disposed	02/24/2020	12/31/2022	0	0	0	0	0	0	0	375,000	375,000	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Partially Disposed	02/21/2018	12/31/2022	0	0	0	0	0	0	0	205,569	205,569	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Partially Disposed	10/24/2017	12/31/2022	0	0	0	0	0	0	0	108,807	108,807	0	0	0	0
000000-00-0	Menlo Ventures XI, LP (GM)	Menlo Park	CA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	446,050	446,050	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	(23,920)	(23,920)	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	5,686	5,686	0	0	0	0
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Partially Disposed	05/06/2013	12/31/2022	0	0	0	0	0	0	0	10,857,014	10,857,014	0	0	0	0
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	Partially Disposed	02/27/2017	12/31/2022	0	0	0	0	0	0	0	2,004,452	2,004,452	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Partially Disposed	02/24/2012	12/31/2022	0	0	0	0	0	0	0	2,138,689	2,138,689	0	0	0	0
000000-00-0	Montagu VI L.P. - PICA	London	GBR	Partially Disposed	04/01/2021	12/31/2022	0	0	0	0	0	0	0	2,288,471	2,288,471	0	0	0	0
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Partially Disposed	02/21/2020	12/31/2022	0	0	0	0	0	0	0	74,958	74,958	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	214,491	214,491	0	0	0	0
000000-00-0	Newark Venture Partners Fund II, L.P. - PICA	Newark	NJ	Partially Disposed	09/30/2021	12/31/2022	0	0	0	0	0	0	0	199,242	199,242	0	0	0	0
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	Partially Disposed	09/30/2019	12/31/2022	0	0	0	0	0	0	0	(18,354)	(18,354)	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	5,660	0	(5,660)	0	(5,660)	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	4,886	0	(4,886)	0	(4,886)	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Partially Disposed	10/03/2017	12/31/2022	0	0	0	0	0	0	0	75,421	75,421	0	0	0	0
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Partially Disposed	11/22/2019	12/31/2022	0	0	0	0	0	0	0	168,750	168,750	0	0	0	0
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Partially Disposed	04/27/2021	12/31/2022	0	0	0	0	0	0	0	38,316	38,316	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angelos	CA	Partially Disposed	12/10/2012	12/31/2022	0	0	0	0	0	0	0	45,334	45,334	0	0	0	0
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Partially Disposed	09/30/2019	12/31/2022	0	0	0	0	0	0	0	(275,730)	(275,730)	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angelos	CA	Partially Disposed	12/10/2012	12/31/2022	0	0	0	0	0	0	0	34,427	34,427	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	7,809	7,809	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	2,935	2,935	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angelos	CA	Partially Disposed	12/10/2012	12/31/2022	0	0	0	0	0	0	0	32,100	32,100	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Partially Disposed	07/20/2012	12/31/2022	0	0	0	0	0	0	0	420,312	420,312	0	0	0	0
000000-00-0	OHA Newbury Partners, L.P. - PICA	Fort Worth	TX	Partially Disposed	09/17/2013	12/31/2022	0	0	0	0	0	0	0	473,336	473,336	0	0	0	0
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	Partially Disposed	01/15/2019	12/31/2022	0	0	0	0	0	0	0	182,702	182,702	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Partially Disposed	10/30/2017	12/31/2022	0	0	0	0	0	0	0	279,711	279,711	0	0	0	0
000000-00-0	One Rock Capital Partners III, LP - PICA	New York	NY	Partially Disposed	06/21/2021	12/31/2022	0	0	0	0	0	0	0	237,936	237,936	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	Partially Disposed	02/08/2021	12/31/2022	0	0	0	0	0	0	0	156,641	156,641	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Partially Disposed	12/31/2017	12/31/2022	0	0	0	0	0	0	0	(562)	(562)	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Partially Disposed	11/16/2017	12/31/2022	0	0	0	0	0	0	0	1,830,743	1,830,743	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Partially Disposed	09/06/2017	12/31/2022	0	0	0	0	0	0	0	3,426,920	3,426,920	0	0	0	0
000000-00-0	Peak Rock Capital Fund III LP - PICA	Austin	TX	Partially Disposed	07/13/2021	12/31/2022	0	0	0	0	0	0	0	102,836	102,836	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	9,438	0	(14,748)	5,310	(9,438)	0
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Partially Disposed	01/11/2017	12/31/2022	0	0	0	0	0	0	0	208,398	208,398	0	0	0	0
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Partially Disposed	02/10/2020	12/31/2022	0	0	0	0	0	0	0	278,039	272,729	0	(5,310)	(5,310)	0
000000-00-0	PGIM Capital Partners VI, L.P. - PICA	Newark	NJ	Partially Disposed	09/22/2021	12/31/2022	0	0	0	0	0	0	0	1,400,212	1,400,212	0	0	0	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Partially Disposed	08/31/2019	12/31/2022	0	0	0	0	0	0	0	41,339,167	36,779,139	(6,060,369)	1,500,341	(4,560,028)	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA (2)	Luxembourg	LUX	Partially Disposed	09/30/2019	12/31/2022	0	0	0	0	0	0	0	30,740,023	28,591,093	(3,791,630)	1,642,700	(2,148,930)	0
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.	Menlo Park	CA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	109,798	109,798	0	0	0	0
000000-00-0	Platinum Equity Capital Partners VI, L.P. - PICA	Beverly Hills	CA	Partially Disposed	12/12/2022	12/31/2022	0	0	0	0	0	0	0	70,348	70,348	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Partially Disposed	10/21/2013	12/31/2022	0	0	0	0	0	0	0	233,182	233,182	0	0	0	0
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Partially Disposed	06/28/2018	12/31/2022	0	0	0	0	0	0	0	90,898	90,898	0	0	0	0
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Partially Disposed	05/16/2011	12/31/2022	0	0	0	0	0	0	0	168,526	171,866	0	3,340	3,340	0
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	Partially Disposed	03/11/2016	12/31/2022	0	0	0	0	0	0	0	17,436,580	17,520,920	84,341	0	84,341	0
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA	MADISON	NJ	Fully Disposed	01/01/2015	02/24/2022	0	7,628,032	0	0	0	7,628,032	1,357,312	8,134,110	6,776,798	(1,357,312)	0	(1,357,312)	(7,628,032)
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	372,431	372,431	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Partially Disposed	10/16/2008	12/31/2022	0	0	0	0	0	0	0	52,139	52,139	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Partially Disposed	12/20/2012	12/31/2022	0	0	0	0	0	0	0	24,442,713	24,442,713	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Partially Disposed	04/21/2017	12/31/2022	0	0	0	0	0	0	0	39,502,589	39,502,589	0	0	0	0
000000-00-0	R3 (B), LP - PICA (Class S)	New York	NY	Fully Disposed	07/31/2014	03/24/2022	11,983	129,937	0	0	0	129,937	0	137,944	137,944	0	0	0	(132,966)
000000-00-0	Rockpoint Real Estate Fund VI, L.P. - PICA	Boston	MA	Partially Disposed	05/21/2020	12/31/2022	0	0	0	0	0	0	0	644,749	644,749	0	0	0	0
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Partially Disposed	04/07/2020	12/31/2022	0	0	0	0	0	0	0	54,249	54,249	0	0	0	0
000000-00-0	Silver Lake Partners VI, L.P. - PICA	Menlo Park	CA	Partially Disposed	01/06/2021	12/31/2022	0	0	0	0	0	0	0	54,466	54,466	0	0	0	0
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	Partially Disposed	09/11/2018	12/31/2022	0	0	0	0	0	0	0	103,835	103,835	0	0	0	0
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Partially Disposed	06/12/2018	12/31/2022	0	0	0	0	0	0	0	252,624	252,624	0	0	0	0
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	Partially Disposed	02/14/2019	12/31/2022	0	0	0	0	0	0	0	64,541	64,541	0	0	0	0
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Partially Disposed	03/15/2019	12/31/2022	0	0	0	0	0	0	0	150,123	150,123	0	0	0	0
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	Partially Disposed	05/24/2017	12/31/2022	0	0	0	0	0	0	0	(5,698,015)	(5,698,015)	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Sixth Street Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	Partially Disposed	01/18/2019	12/31/2022	0	0	0	0	0	0	0	45,166	45,166	0	0	0	0
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P	Boston	MA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	1,196,110	1,196,110	0	0	0	0
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	86,087	86,087	0	0	0	0
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.	Boston	MA	Fully Disposed	11/01/2012	12/08/2022	(1,538)	146,232	0	0	0	146,232	0	144,694	144,694	0	0	0	(144,694)
000000-00-0	Summit Subordinated Debt Fund III-A,LP	Boston	MA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	561,728	561,728	0	0	0	0
000000-00-0	Summit Ventures VI-A, L.P.	Boston	MA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	321,939	321,939	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	1,518,264	1,518,264	0	0	0	0
000000-00-0	TCV XI, L.P. - PICA	Menlo Park	CA	Partially Disposed	02/01/2021	12/31/2022	0	0	0	0	0	0	0	62,341	62,341	0	0	0	0
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	Partially Disposed	11/19/2018	12/31/2022	0	0	0	0	0	0	0	683,256	683,256	0	0	0	0
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Partially Disposed	04/15/2020	12/31/2022	0	0	0	0	0	0	0	141,330	141,330	0	0	0	0
000000-00-0	The Veritas Capital Fund VIII, L.P. - PICA	New York	NY	Partially Disposed	07/01/2022	12/31/2022	0	0	0	0	0	0	0	124,746	124,746	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Partially Disposed	12/10/2018	12/31/2022	0	0	0	0	0	0	0	190,242	190,242	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI Liquidating Trust - PICA	Boston	MA	Partially Disposed	07/31/2022	06/30/2022	0	0	0	0	0	0	0	15,129	15,129	0	0	0	15,342
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Fully Disposed	11/01/2012	06/30/2022	0	0	0	0	0	0	0	15,129	15,129	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Partially Disposed	07/27/2018	12/31/2022	0	0	0	0	0	0	0	274,971	274,971	0	0	0	0
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	78,051	78,051	0	0	0	0
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	Partially Disposed	10/01/2019	12/31/2022	0	0	0	0	0	0	0	360,284	360,284	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	46,612	46,612	0	0	0	0
000000-00-0	Trident VI, LP	Greenwich	CT	Partially Disposed	09/12/2014	12/31/2022	0	0	0	0	0	0	0	70,464	70,464	0	0	0	0
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Partially Disposed	04/08/2020	12/31/2022	0	0	0	0	0	0	0	173,794	173,794	0	0	0	0
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Partially Disposed	02/07/2001	12/31/2022	0	0	0	0	0	0	0	140,708	140,708	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Partially Disposed	12/28/2017	12/31/2022	0	0	0	0	0	0	0	273,722	273,722	0	0	0	0
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Partially Disposed	06/12/2020	12/31/2022	0	0	0	0	0	0	0	74,267	74,267	0	0	0	0
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Partially Disposed	02/08/2019	12/31/2022	0	0	0	0	0	0	0	86,090	86,090	0	0	0	0
000000-00-0	Trivest Growth Investment Fund II, L.P. - PICA	Coral Gables	FL	Partially Disposed	04/09/2021	12/31/2022	0	0	0	0	0	0	0	240,000	240,000	0	0	0	0
000000-00-0	VC HP SCF Investor, L.P. -PICA	Wilmington	DE	Partially Disposed	06/29/2018	12/31/2022	0	0	0	0	0	0	0	4,888,863	4,888,863	0	0	0	0
000000-00-0	Vestar Capital Partners IV, LP	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	152,963	152,963	0	0	0	0
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Partially Disposed	11/01/2012	12/31/2022	0	0	0	0	0	0	0	1,133,255	1,133,255	0	0	0	0
000000-00-0	VIP IV LP - PICA	London	GBR	Partially Disposed	12/23/2020	12/31/2022	0	0	0	0	0	0	0	131,672	131,672	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Partially Disposed	09/12/2016	12/31/2022	0	0	0	0	0	0	0	767,535	767,535	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Partially Disposed	02/23/2015	12/31/2022	0	0	0	0	0	0	0	1,477,713	1,477,713	0	0	0	0
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Partially Disposed	12/23/2020	12/31/2022	0	0	0	0	0	0	0	249,375	249,375	0	0	0	0
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Garden	FL	Partially Disposed	07/18/2016	12/31/2022	0	0	0	0	0	0	0	32,386	32,386	0	0	0	0
000000-00-0	Westbrook Real Estate Fund XI, L.P. - PICA	Palm Beach Gardens	FL	Partially Disposed	12/22/2020	12/31/2022	0	0	0	0	0	0	0	484,973	484,973	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Partially Disposed	10/31/2019	12/31/2022	0	0	0	0	0	0	0	2,464,661	2,464,661	0	0	0	0
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Partially Disposed	05/31/2013	12/31/2022	0	0	0	0	0	0	0	5,558,504	5,558,504	0	0	0	0
000000-00-0	Zeus Parent, LP -PICA	Wallingford		Liquidated	09/29/2017	04/14/2022	0	0	0	0	0	0	0	0	0	0	0	0	128,175
000000-00-0	Deeded in Prior Year						0	0	0	0	0	0	0	0	0	0	0	0	(9,067)
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,566,675	7,904,202	0	0	0	7,904,202	1,357,309	350,082,577	339,889,697	(13,335,919)	3,143,042	(10,192,877)	(11,327,470)
000000-00-0	Ironbound Fund LLC - PICA	Newark	NJ	Transfer to DART, PART & TERM RE	05/27/2010	12/31/2022	0	0	0	0	0	0	0	36,154,412	65,719,523	0	29,565,111	29,565,111	0
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	Partially Disposed	12/18/2013	12/31/2022	0	0	0	0	0	0	0	(1,639,320)	(1,639,320)	0	0	0	0
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Partially Disposed	06/27/2018	12/31/2022	0	0	0	0	0	0	0	30,416,354	30,416,354	0	0	0	0
000000-00-0	PFI EM-TECH FUND I, LLC	Newark	NJ	Partially Disposed	05/06/2019	12/31/2022	0	0	0	0	0	0	0	25,498,718	24,936,624	0	(562,094)	(562,094)	0

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PGIM Fixed Income Alternatives Fund, LP - Global Macro (U.S.) Series - PICA	Newark	NJ	Liquidated	08/01/2021	05/31/2022	12,167,717	332,283	0	0	0	332,283	0	12,500,000	12,500,000	0	0	0	(1,826,882)
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Partially Disposed	02/08/2017	12/31/2022	0	0	0	0	0	0	0	111,216	111,216	0	0	0	0
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	Partially Disposed	09/21/2020	12/31/2022	0	0	0	0	0	0	0	2,623,725	2,623,725	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							12,167,717	332,283	0	0	0	332,283	0	105,665,105	134,668,122	0	29,003,017	29,003,017	(1,826,882)
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA	London	GBR	Partially Disposed	09/24/2020	12/31/2022	0	0	0	0	0	0	0	(180)	(180)	0	0	0	0
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	Partially Disposed	03/24/2017	12/31/2022	0	0	0	0	0	0	0	(65,174)	(65,174)	0	0	0	0
000000-00-0	Tucker Development and Acquisition Fund, L.P.	Highland Park	IL	Partially Disposed	07/12/2010	12/31/2022	0	0	0	0	0	0	0	1,454,335	1,454,335	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	1,388,981	1,388,981	0	0	0	0
000000-00-0	2000 Collins, LLC - Parking - STAT	Miami Beach	FL	Fully Disposed	09/21/2016	03/29/2022	0	(10,534,009)	0	0	0	(10,534,009)	0	17,374,704	13,457,700	0	(3,917,004)	(3,917,004)	0
000000-00-0	2000 Collins, LLC - Retail - STAT	Miami Beach	FL	Partially Disposed	09/21/2016	12/31/2022	0	0	0	0	0	0	0	24,310	0	0	(24,310)	(24,310)	0
000000-00-0	580 Anton (PR GA SCP Apart, LLC) - STAT	Costa Mesa	CA	Partially Disposed	04/06/2015	12/31/2022	0	0	0	0	0	0	0	42,959,634	95,439,522	0	52,479,889	52,479,889	0
000000-00-0	Deeded in Prior Year						0	2,770,076	0	0	0	2,770,076	0	2,770,076	2,942,334	0	172,258	172,258	321,533
2299999. Joint Venture Interests - Real Estate - Affiliated							0	(7,763,933)	0	0	0	(7,763,933)	0	63,128,724	111,839,556	0	48,710,833	48,710,833	321,533
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA	Luxembourg	LUX	Partially Disposed	03/31/2020	12/31/2022	0	0	0	0	0	0	0	686,612	686,612	0	0	0	0
000000-00-0	Pru 3 Times Square Associates LLC	New York	NY	Partially Disposed	09/30/2003	12/31/2022	0	0	0	0	0	0	0	91,657,121	91,657,121	0	0	0	0
000000-00-0	Prudential Impact Investments Mortgage Loans LLC	Newark	NJ	Partially Disposed	01/27/2016	12/31/2022	0	0	0	0	0	0	0	90,628,003	90,876,100	0	248,097	248,097	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Partially Disposed	03/26/2018	12/31/2022	0	0	0	0	0	0	0	3,663,042	3,663,042	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	186,634,778	186,882,875	0	248,097	248,097	0
000000-00-0	Ballard/P Limited Partnership	Houston	TX	Partially Disposed	12/31/1996	12/31/2022	0	0	0	0	0	0	0	1,652,749	1,312,500	0	(340,249)	(340,249)	0
000000-00-0	Cattles PLC - E6	Batley	GBR	Fully Disposed	09/30/2012	12/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Cattles PLC - F3	Batley	GBR	Fully Disposed	09/30/2012	12/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Cattles PLC - G1	Batley	GBR	Fully Disposed	09/30/2012	12/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Partially Disposed	03/31/2010	12/31/2022	0	0	0	0	0	0	0	108,127	108,127	0	0	0	0
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Partially Disposed	12/31/2013	12/31/2022	0	0	0	0	0	0	0	952,381	952,381	0	0	0	0
000000-00-0	Dale Oklahoma, LLC	Dallas	TX	Partially Disposed	04/11/2014	12/31/2022	0	0	0	0	0	0	0	108,926	108,926	0	0	0	0
000000-00-0	Modern Bank Partners LLC	New York	NY	Partially Disposed	12/27/2007	12/31/2022	0	0	0	0	0	0	0	(184,518)	(184,518)	0	0	0	0
000000-00-0	Pirlo Energy Holdings, LLC	East Brunswick	NJ	Partially Disposed	09/12/2016	12/31/2022	0	0	0	0	0	0	0	323,930	323,930	0	0	0	0
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO	Newark	NJ	Partially Disposed	04/30/2012	12/31/2022	0	0	0	0	0	0	0	490,274	490,274	0	0	0	0
000000-00-0	RES Battery Storage Holding LLC - PICA	Broomfield	CO	Partially Disposed	10/22/2015	12/31/2022	0	0	0	0	0	0	0	4,972,560	4,972,560	0	0	0	0
000000-00-0	Resolution Life L.P.	Hamilton	BMU	Fully Disposed	08/30/2013	12/31/2022	635,000	1,454,848	0	0	0	1,454,848	0	2,089,848	2,089,848	0	0	0	67,564
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Partially Disposed	04/07/2015	12/31/2022	0	0	0	0	0	0	0	1,879,728	1,879,728	0	0	0	0
000000-00-0	Warwick Partners II LLC	Oklahoma City	OK	Partially Disposed	03/25/2014	12/31/2022	0	0	0	0	0	0	0	21,056,964	21,056,964	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							635,000	1,454,848	0	0	0	1,454,848	0	33,450,969	33,110,720	0	(340,249)	(340,249)	67,564
000000-00-0	Bonavista Energy Corp. - PICA	Alberta	CAN	Partially Disposed	09/29/2020	12/31/2022	0	0	0	0	0	0	0	7,288,630	7,288,630	0	0	0	0
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Partially Disposed	12/31/2013	12/31/2022	0	0	0	0	0	0	0	7,772,032	7,772,032	0	0	0	0
000000-00-0	PRU FUNDING	Greenwich	CT	Partially Disposed	01/01/2000	12/31/2022	0	0	0	0	0	0	0	13,655,615	0	0	(13,655,615)	(13,655,615)	0
000000-00-0	PRU Insurance Agency LLC	Avon	CT	Partially Disposed	06/30/2006	12/31/2022	0	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0	0
000000-00-0	Prudential Impact Investments Private Debt LLC	Newark	NJ	Partially Disposed	06/12/2015	12/31/2022	0	0	0	0	0	0	0	1,151,404	1,151,404	0	0	0	0
000000-00-0	Prudential Retirement Holdings	Newark	NJ	Partially Disposed	10/10/2008	12/31/2022	0	0	0	0	0	0	0	(2,198,825)	(2,198,825)	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	52,668,856	39,013,241	0	(13,655,615)	(13,655,615)	0
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996	Los Angeles	CA	Partially Disposed	12/31/1996	12/31/2022	0	0	0	0	0	0	0	690,425	776,320	0	85,895	85,895	0
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 1997	New York	NY	Partially Disposed	10/09/1997	12/31/2022	0	0	0	0	0	0	0	591,999	722,561	0	130,561	130,561	0
649526-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2005	New York	NY	Partially Disposed	10/20/2005	12/31/2022	0	0	0	0	0	0	0	1,018,421	1,027,510	0	9,089	9,089	0
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE	New York	NY	Partially Disposed	04/27/2015	12/31/2022	0	0	0	0	0	0	0	(29,777)	(46,169)	0	(16,391)	(16,391)	0
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	2,271,068	2,480,222	0	209,154	209,154	0
000000-00-0	BF Garden Corporate Tax Credit Fund XXXV, A Limited Partnership	Boston	MA	Partially Disposed	01/24/2012	12/31/2022	0	0	0	0	0	0	0	3,053,827	3,053,827	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Partially Disposed	02/11/2011	12/31/2022	0	0	0	0	0	0	0	486,120	486,120	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Partially Disposed	10/03/2011	12/31/2022	0	0	0	0	0	0	0	1,141,795	1,141,795	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Partially Disposed	09/27/2016	12/31/2022	0	0	0	0	0	0	0	1,705,397	1,705,397	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	Partially Disposed	07/02/2018	12/31/2022	0	0	0	0	0	0	0	1,356,760	1,356,760	0	0	0	0
000000-00-0	Red Stone Equity-Fund 78 Limited Partnership - PICA	Cleveland	OH	Partially Disposed	07/27/2020	12/31/2022	0	0	0	0	0	0	0	1,316	1,316	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Partially Disposed	12/22/2011	12/31/2022	0	0	0	0	0	0	0	3,979,658	3,979,658	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Partially Disposed	02/28/2012	12/31/2022	0	0	0	0	0	0	0	1,774,871	1,774,871	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	13,499,744	13,499,744	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund 89, LP - PICA	Indianapolis	IN	Partially Disposed	04/20/2022	12/31/2022	0	0	0	0	0	0	0	29,874	29,874	0	0	0	0
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Partially Disposed	09/18/2018	12/31/2022	0	0	0	0	0	0	0	210,830	210,830	0	0	0	0
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	240,704	240,704	0	0	0	0
055780-0B-4	B Lab Company Promissory Note	Wayne	PA	Partially Disposed	12/29/2021	12/31/2022	0	0	0	0	0	0	0	172,137	172,137	0	0	0	0
25344*-*A-9	Comm Asset Preservation Corp Promissory Note	New Jersey	NJ	Partially Disposed	09/30/2020	12/31/2022	0	0	0	0	0	0	0	85,790	85,790	0	0	0	0
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Partially Disposed	11/30/2011	12/31/2022	0	0	0	0	0	0	0	1,896	1,896	0	0	0	0
74082#-*D-3	Preservation of Affrd. Housing Promissory Note	Baltimore	MD	Partially Disposed	08/06/2020	12/31/2022	0	0	0	0	0	0	0	7,348,532	7,348,532	0	0	0	0
90185#-AA-2	Two Center St Urban Renewal Bridge Loan	New Jersey	NJ	Partially Disposed	09/30/2020	12/31/2022	0	0	0	0	0	0	0	0	2,251	0	2,251	2,251	0
5899999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	7,608,355	7,610,606	0	2,251	2,251	0
000000-00-0	Connecticut General Life Separate Accounts	Greenwich	CT	Partially Disposed	11/29/2004	12/31/2022	0	0	0	0	0	0	0	2,094	(137,463)	0	(139,557)	(139,557)	0
5999999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	2,094	(137,463)	0	(139,557)	(139,557)	0
6099999. Total - Unaffiliated							4,201,675	9,359,049	0	0	0	9,359,049	1,357,309	408,542,398	398,220,674	(13,335,919)	3,014,198	(10,321,721)	(11,259,906)
6199999. Total - Affiliated							12,167,717	(7,431,650)	0	0	0	(7,431,650)	0	448,146,410	512,313,184	0	64,166,775	64,166,775	(1,505,350)
6299999 - Totals							16,369,392	1,927,399	0	0	0	1,927,399	1,357,309	856,688,808	910,533,858	(13,335,919)	67,180,973	53,845,054	(12,765,256)

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				8BIII	171,259	0	0	126.000	50.4
0799999. Subtotal - Preferred Stock - Investment Sub						171,259	0	0	XXX	XXX
0999999. Total Preferred Stocks						171,259	0	0	XXX	XXX
74408#-10-9	Pruco Life Insurance Company		79227		8BI	4,838,541,767	0	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey		13809		8BI	269,493,906	0	0	5,000,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						5,108,035,673	0	0	XXX	XXX
19416#-10-4	Colico II, Inc.				8BIII	516,930,583	0	0	100.000	100.0
19417#-10-3	COLICO, INC.				8BIII	2,002,704,991	0	0	100.000	100.0
68568@-10-9	Orchard Street Acres, Inc.				8BIII	1,033,909,592	0	0	100.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				8BIII	552,996,650	0	0	92.000	100.0
000000-00-0	PGIM Loan Originator				8BIII	226,937,459	0	0	100.000	73.0
000000-00-0	Prudential Annuities Distributors, Inc.				8BIII	29,186,551	0	0	100.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						4,362,665,826	0	0	XXX	XXX
1899999. Total Common Stocks						9,470,701,499	0	0	XXX	XXX
1999999 - Totals						9,470,872,758	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
74443#-10-6	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
BRINKER INTERNATIONAL CORPORATE			10/04/2022	IMPERIAL CAPITAL LLC	05/15/2023	1,485,950	0	8,450	0	0	1,500,000	1,477,500	7,427	0	3.880	6.420	MN	29,063	22,766
CAPITAL ONE BANK USA NA CORPORATE			03/07/2022	Barclays Capital Inc	02/15/2023	60,107,570	0	(717,439)	0	0	60,000,000	60,825,000	765,000	0	3.380	1.880	FA	1,012,500	135,000
DISH DBS CORP CORPORATE			09/19/2022	WELLS FARGO SEC LLC	03/15/2023	3,300,696	0	29,727	0	0	3,325,000	3,270,969	48,951	0	5.000	8.490	MS	0	2,771
CDP FINANCIAL INC COMMERCIAL PAPER		A	11/02/2022	Citigroup Capital Markets Inc	11/01/2023	10,000,000	0	0	0	0	10,000,000	10,000,000	40,178	0	5.100	3.880	MON	37,258	0
HSBC BANK CANADA CORP Foreign			10/17/2022	Scotia Capital Inc	09/15/2023	29,122	0	111	0	387	29,521	28,624	283	0	3.250	5.230	MS	0	88
AUSTRALIA AND NEW ZEALAND BANK COMMERCIA		D	09/28/2022	JP Morgan Securities, Inc	09/28/2023	50,000,000	0	0	0	0	50,000,000	50,000,000	27,278	0	4.910	3.570	MJSD	521,055	0
BNP PARIBAS SA COMMERCIAL PAPER		D	08/04/2022	BPN Paribas Securities	08/04/2023	23,750,000	0	0	0	0	23,750,000	23,750,000	82,868	0	5.020	3.030	MON	294,586	0
SKANDINAVISKA ENSKILDA BANKEN COMMERCIAL		D	10/19/2022	WELLS FARGO SEC LLC	04/20/2023	50,000,000	0	0	0	0	50,000,000	50,000,000	75,014	0	4.910	3.680	MON	355,250	0
SWEDBANK AB COMMERCIAL PAPER		D	11/10/2022	JP Morgan Securities, Inc	06/30/2023	65,000,000	0	0	0	0	65,000,000	65,000,000	17,947	0	4.970	4.450	MON	384,150	0
Milson Bidco Limited Sub Note - PIK Note		B	11/22/2022	Direct	11/22/2023	0	(1)	0	0	0	331,334	1	0	0	16.750	5,231.420	FMAN	0	0
Controladora Dolphin Sr. Sec. Fixed Rate		D	06/29/2022	No Broker	12/30/2023	0	0	0	0	0	0	0	0	0	12.401	0.000	JAJO	4,039	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						263,673,338	(1)	(679,151)	0	387	263,935,855	264,352,094	1,064,946	0	XXX	XXX	XXX	2,637,901	160,625
GS Hahnes NMTC Investment Fund Leverage	%		05/26/2022	Direct	05/12/2023	296,623	0	0	0	0	296,623	296,623	39	0	4.750	4.510	MJSD	10,567	2,074
RBH Investor II, LLC Leveraged Loan			12/31/2022	No Broker	12/31/2023	0	0	0	0	0	0	0	0	0	5.500	0.000	MJSD	22,635	0
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						296,623	0	0	0	0	296,623	296,623	39	0	XXX	XXX	XXX	33,202	2,074
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						263,969,961	(1)	(679,151)	0	387	264,232,478	264,648,717	1,064,985	0	XXX	XXX	XXX	2,671,103	162,699
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Pruservicos Participacoes Ltda Promissor		B	06/27/2022	Direct	06/27/2023	42,615,654	0	0	0	(179,538)	42,615,654	42,795,192	3,189,332	0	14.530	14.530	MAT	0	0
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						42,615,654	0	0	0	(179,538)	42,615,654	42,795,192	3,189,332	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						42,615,654	0	0	0	(179,538)	42,615,654	42,795,192	3,189,332	0	XXX	XXX	XXX	0	0
Aurora Group Holdings (UK) Ltd Sr. Secur		B	08/02/2022	Direct	03/31/2023	0	(2)	0	2,825,234	0	2,774,448	2	0	0	18.780	8,888.000	MJSD	0	0
Baxters Food Group Limited Sr. Secured		D	12/16/2022	Direct	07/18/2023	955,243	0	(4,720)	0	0	1,046,282	959,963	4,260	0	20.500	27.460	JD	0	(874)
Baxters Food Group Limited Sr. Secured		B	12/23/2022	Direct	07/18/2023	1,014,315	0	0	0	52,057	1,086,591	962,259	4,685	0	6.330	0.000	MJSD	2,076	(741)
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						1,969,558	(2)	(4,720)	2,825,234	52,057	4,907,321	1,922,224	8,945	0	XXX	XXX	XXX	2,076	(1,615)
Milson Bidco Limited Revolver		D	08/22/2022	Various	08/22/2023	0	(4)	0	600,884	0	600,888	4	0	0	21.690	0.000	MON	28,279	0
Milson Bidco Limited Term Loan A PIK Tra		B	05/22/2022	Direct	11/22/2023	2	0	0	0	0	9,835	3	0	0	0.250	24,535.560	FMAN	0	0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						2	(4)	0	600,884	0	610,723	7	0	0	XXX	XXX	XXX	28,279	0
1909999999. Subtotal - Unaffiliated Bank Loans						1,969,560	(6)	(4,720)	3,426,118	52,057	5,518,043	1,922,231	8,945	0	XXX	XXX	XXX	30,355	(1,615)
2419999999. Total - Issuer Obligations						306,288,992	(1)	(679,151)	0	(179,151)	306,551,509	307,147,286	4,254,278	0	XXX	XXX	XXX	2,637,901	160,625
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						296,623	0	0	0	0	296,623	296,623	39	0	XXX	XXX	XXX	33,202	2,074
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						1,969,560	(6)	(4,720)	3,426,118	52,057	5,518,043	1,922,231	8,945	0	XXX	XXX	XXX	30,355	(1,615)
2509999999. Total Bonds						308,555,175	(7)	(683,871)	3,426,118	(127,094)	312,366,175	309,366,140	4,263,262	0	XXX	XXX	XXX	2,701,458	161,084
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						308,555,175	(7)	(683,871)	3,426,118	(127,094)	XXX	309,366,140	4,263,262	0	XXX	XXX	XXX	2,701,458	161,084

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A ...$	0	1B ..$	0	1C ..$	10,000,000	1D ..$	165,000,000	1E ..$	23,779,122	1F ..$	0	1G ..$	42,615,654
1B	2A ...$	60,107,570	2B ..$	0	2C ..$	0								
1C	3A ...$	0	3B ..$	0	3C ..$	0								
1D	4A ...$	1,969,558	4B ..$	1,485,950	4C ..$	3,300,696								
1E	5A ...$	0	5B ..$	296,623	5C ..$	2								
1F	6 .....$	0												

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ .....
3B	2A ...$	2B ..$	2C ..$				
3C	3A ...$	3B ..$	3C ..$				
3D	4A ...$	4B ..$	4C ..$				
3E	5A ...$	5B ..$	5C ..$				
3F	6 .....$						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
31414L-3M-8	FNMA POOL NO 969804		1.A	2,948	2,958	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1.A	10,286	10,343	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1.A	11,567	11,630	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1.A	1,402	1,412	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1.A	2,426	2,442	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1.A	2,577	2,597	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1.A	2,078	2,098	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1.A	15,475	15,656	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1.A	25,187	25,493	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1.A	34,327	35,112	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1.A	35,241	36,145	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1.A	86,662	88,803	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1.A	27,461	28,147	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1.A	33,426	34,279	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1.A	22,295	22,897	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1.A	34,966	36,059	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1.A	47,134	48,572	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1.A	26,192	27,204	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1.A	85,203	87,947	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1.A	126,775	131,416	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1.A	84,588	87,527	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1.A	78,818	81,579	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1.A	256,889	268,134	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1.A	88,869	94,732	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1.A	81,024	85,439	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1.A	82,409	88,664	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1.A	141,295	150,751	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1.A	222,301	231,993	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1.A	484,772	521,769	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1.A	118,264	128,098	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1.A	276,154	294,361	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1.A	266,191	288,001	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1.A	138,580	150,297	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1.A	2,559,326	2,729,180	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1.A	945,572	1,009,017	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1.A	622,448	663,842	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1.A	358,581	388,307	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1.A	878,639	940,049	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1.A	298,104	322,523	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1.A	1,181,152	1,279,527	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1.A	1,624,681	1,791,412	09/01/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				11,422,286	12,246,413	XXX
0909999999. Total - U.S. Special Revenues Bonds				11,422,286	12,246,413	XXX
76289#-AD-0	Rich Holdings Inc. Senior Note		2.B	2,526,232	2,538,736	03/31/2023
74941@-AA-3	RDO Equipment Co Senior Secured Note		3.A FE	5,102,232	5,326,078	09/18/2025
852212-AD-1	Square Butte Electric SRNT		2.A FE	1,049,608	1,069,251	01/01/2024
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		1.G FE	22,255,272	22,316,769	01/30/2023
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.A FE	3,516,862	3,530,797	02/15/2023
89788J-AC-3	TRUIST BANK CORP FLOATER		1.F FE	10,840,759	10,865,116	03/09/2023
49327M-2Z-6	KEYBANK NA BANK NOTE		1.G FE	21,877,957	22,023,004	03/10/2023
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		2.B	10,415,795	10,654,391	08/28/2023
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER		1.F FE	17,613,013	17,599,547	04/01/2023
05565E-BM-6	BMW US CAP CORP LLC CORPORATE		1.F FE	12,297,900	12,331,078	04/06/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	8,713,719	8,808,603	04/23/2023
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1.F FE	11,018,093	11,154,455	05/01/2023
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE		1.D FE	27,303,277	28,328,728	09/23/2023
02112#-AG-2	Alsco Inc. Senior Unsecured Note		1.G	16,320,474	16,755,426	04/17/2025
375558-BW-2	GILEAD SCIENCES INC CORPORATE		2.A FE	8,960,732	9,249,204	09/29/2023
50212@-AA-5	LP 1A REIT INC Senior Unsecured Note		1.G	956,637	1,010,581	10/07/2024
858586-H@-2	Stepan Co Senior Note		2.C PL	1,861,996	1,887,762	11/01/2023
63486*-AA-9	National Basketball Assoc. Sr. Secured		1.G FE	7,114,714	7,341,295	12/16/2023
637639-AC-9	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	27,158,752	28,326,320	12/07/2023
863667-BB-6	STRYKER CORP CORPORATE		2.A FE	13,530,898	14,091,534	12/01/2023
049560-AV-7	ATMOS ENERGY CORP CORP FLOATER		1.G FE	20,101,474	20,115,148	03/09/2023
05565E-BN-4	BMW US CAP CORP LLC CORP FLOATER		1.F FE	24,523,578	24,666,750	04/01/2024
233851-EB-6	DAIMLER FINANCE NORTH AMERICA CORPORATE		1.G FE	50,231,106	52,819,923	03/01/2024
817826-AA-8	7-ELEVEN INC CORPORATE		2.B FE	10,663,253	10,717,786	02/10/2023
817826-AB-6	7-ELEVEN INC CORPORATE		2.B FE	14,386,509	15,118,372	02/10/2024
04636N-AC-7	ASTRAZENECA PLC CORPORATE		1.G FE	29,915,166	31,713,017	05/28/2024
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBA CORP FLOATER		1.E FE	25,384,306	25,400,880	04/06/2023
440452-AG-5	HORMEL FOODS CORP NT CORPORATE		1.F FE	11,079,206	11,745,056	06/03/2024
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORPORATE		2.B FE	9,728,774	9,983,840	07/15/2023
670837-AC-7	OGE ENERGY CORP CORPORATE		2.A FE	12,977,670	13,214,331	05/26/2023
69351U-AY-9	PPL Electric Utilities Corp CORP FLOATER		1.E FE	11,157,825	11,305,594	06/24/2024
74256L-EM-7	PRINCIPAL LFE GLB FND II CORP FLOATER		1.E FE	6,699,148	6,753,991	04/12/2024
74368C-BB-9	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE		1.E FE	10,211,116	10,336,543	04/12/2023
02665W-DY-4	AMERICAN HONDA FINANCE CORPORA CORPORATE		1.G FE	12,639,239	13,503,026	08/09/2024
032654-AT-2	ANALOG DEVICES INC CORP FLOATER		1.G FE	4,916,927	4,992,080	10/01/2024
29449W-AJ-6	EQUITABLE FINANCIAL LIFE GLOBA CORPORATE		1.E FE	9,411,355	10,130,479	08/12/2024
40256@-AC-9	Gulf States Toyota Inc/Friedki Senior Note		2.B	284,850	291,303	06/04/2024
57169*-AT-4	Mars Inc. Senior Note		1.F	5,262,929	5,453,114	10/11/2024
97651#-AE-4	Winwholesale, Inc Senior Note		2.B	683,784	690,921	02/11/2024
05565E-BZ-7	BMW US CAP CORP LLC CORP FLOATER		1.F FE	9,790,549	10,123,423	04/01/2025
883556-CQ-3	THERMO FISHER SCIENTIFIC CORP FLOATER		1.G FE	16,435,507	16,591,326	10/18/2024
038336-D*-1	AptarGroup Inc Senior Note		2.C	2,642,302	2,852,045	09/05/2024
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Secured Note		2.C PL	2,403,745	2,630,556	10/08/2025
12542R-H@-2	CHS Inc. Senior Note		2.C	1,665,495	1,819,724	07/14/2025
147528-G*-8	Casey's General Stores Inc Senior Unsecured Note		2.B PL	1,986,495	2,166,203	06/13/2025
17252M-A@-9	Cintas Corporation Senior Unsecured Note		1.G	557,774	606,288	04/15/2025
39839#-AF-8	Griffith Laboratories Int'l Senior Note		2.C	2,051,464	2,250,457	01/15/2029
435596-D*-9	Hollingsworth & Vose Company Senior Secured Note		3.B	163,078	170,774	07/08/2024
463556-AD-2	Iroquois Gas Transmission Syst Senior Note		2.A FE	314,249	337,233	10/31/2027

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
48837#-AC-0	Kemin Industries Inc. Senior Secured		2.C	438,781	476,885	04/27/2028
51512*-AB-0	Landsberg Orora Senior Unsecured Note		2.B PL	9,093,700	9,945,808	07/16/2025
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Unsecured Note		3.A	13,240,283	14,455,746	12/09/2027
58646#-AM-6	Menasha Corporation Senior Note		2.A	1,327,163	1,429,499	03/14/2027
69418@-AB-5	Ansell USA Inc Senior Note		2.B	1,676,639	1,830,220	05/10/2025
80808#-AG-7	Schreiber Foods Inc Senior Note		3.A PL	2,496,594	2,741,366	10/03/2025
89837#-AB-4	Estate Bernice P Bishop Senior Note		1.D Z	718,638	769,624	03/01/2027
97805*-AK-9	Wolverine Pipe Line Company Senior Note		2.A	6,380,179	6,895,777	11/02/2026
981811-C*-1	Worthington Industries Inc. Senior Note		2.B	4,966,268	5,301,385	08/12/2024
98954#-AD-8	Ziegler Inc Senior Note		3.B	3,407,062	3,700,854	03/27/2025
025816-CV-9	AMERICAN EXPRESS CO CORPORATE		1.F FE	34,555,048	35,234,743	05/03/2024
05332*-BH-0	Automotive Rentals, Inc. Sr. Secured		1.F	23,028,210	23,492,143	06/28/2025
06406R-BC-0	BANK OF NEW YORK MELLON CORP/T CORPORATE		1.F FE	56,897,111	58,721,998	04/25/2025
09534#-AA-0	Blue Cross Blue Shield of FL Senior Unsecured Note		1.E	4,734,971	4,962,715	03/31/2025
141781-BU-7	Cargill Inc CORPORATE		1.F FE	20,081,348	20,656,702	04/22/2025
65339K-CD-0	NEXTERA ENERGY CAPITAL HOLDING CORPORATE		2.A FE	8,579,742	8,775,805	03/21/2024
670346-AX-3	NUCOR CORP CORPORATE		2.A FE	13,369,083	13,647,310	05/23/2025
89147L-N@-5	Tortoise Energy Infra Corp. Senior Unsecured		1.A FE	1,805,742	1,895,033	06/16/2025
89236T-KC-8	TOYOTA MOTOR CREDIT CORP CORPORATE		1.E FE	20,314,082	20,685,898	06/30/2025
928668-BR-2	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	15,789,003	16,291,251	06/06/2025
233331-BD-8	DTE ENERGY COMPANY CORPORATE		2.B FE	14,306,724	14,535,294	11/01/2024
256677-AJ-4	DOLLAR GENERAL CORP CORPORATE		2.B FE	12,464,553	12,616,169	09/20/2024
548661-EK-9	LOWES COMPANIES INC CORPORATE		2.A FE	18,846,761	19,081,994	09/08/2025
641062-BA-1	NESTLE HLDGS INC. CORPORATE		1.D FE	31,141,435	31,556,636	09/12/2025
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDING CORPORATE		2.A FE	20,311,858	20,596,524	09/01/2024
824348-BR-6	SHERWIN WILLIAMS CO CORPORATE		2.B FE	6,211,983	6,312,667	08/08/2025
141781-BY-9	Cargill Inc CORPORATE		1.F FE	17,713,350	17,750,089	10/10/2025
C1465*-AK-9	CGI Group Inc Senior Note		2.A	10,935,712	11,332,017	09/12/2024
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		2.B FE	9,862,789	9,982,855	05/13/2023
89114T-ZF-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1.E FE	38,586,948	39,202,514	09/10/2024
06417X-AA-9	BANK OF NOVA SCOTIA CORP FRGN FLOATER		1.F FE	31,285,273	31,861,219	01/10/2025
13607H-YE-6	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		1.F FE	30,357,543	30,833,438	10/18/2024
22576C-G*-6	Crescent Point Energy Corp Senior Unsecured Note		2.C	3,713,564	4,050,483	04/22/2025
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Note		2.C	3,549,712	3,763,766	10/20/2025
89115A-2A-9	TORONTO-DOMINION BANK/THE CORP FOREIGN		1.E FE	28,511,266	29,365,179	06/06/2025
06368D-3S-1	BANK OF MONTREAL CORP FOREIGN		1.F FE	40,417,000	41,631,160	06/07/2025
31428H-BQ-3	FED DESJA QUEBEC COMMERCIAL PAPER		1.D FE	29,401,097	29,365,179	06/23/2023
78012U-6A-8	ROYAL BANK OF CANADA (NEW YORK CERTIFICATE OF DEPOSIT		1.C FE	29,391,050	29,365,179	06/13/2023
06368F-AH-2	BANK OF MONTREAL CORP FRGN FLOATER		1.F FE	16,603,647	16,646,370	03/08/2024
13607H-6M-9	CANADIAN IMPERIAL BANK CORP FOREIGN		1.F FE	18,385,170	18,793,715	08/04/2025
31429K-AG-8	FED DESJA QUEBEC CORP FOREIGN		1.E FE	28,664,113	29,337,638	08/23/2025
78015J-4A-2	ROYAL BANK OF CANADA (NEW YORK CERTIFICATE OF DEPOSIT		1.C FE	23,520,793	23,492,143	08/11/2023
13606K-QL-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1.D FE	3,533,551	3,523,821	12/11/2023
B6961#-AB-4	Puratos NV Senior Note		2.A	760,374	759,931	11/17/2023
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Unsecured Note		2.C	3,487,408	3,523,821	06/30/2023
21688A-AR-3	RABOBANK NEDERLAND NY CORP FRGN FLOATER		1.D FE	32,391,448	32,595,349	01/12/2024
22550U-AB-7	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1.G FE	6,994,447	7,341,295	02/02/2024
62954W-AB-1	NTT FINANCE CORP CORP FOREIGN		1.F FE	24,095,269	25,400,880	03/01/2024
902674-YB-0	UBS AG (LONDON BRANCH) CORP FOREIGN		1.D FE	23,375,882	24,659,708	02/09/2024
902674-YC-8	UBS AG (LONDON BRANCH) CORP FRGN FLOATER		1.D FE	36,802,478	37,000,126	02/09/2024
86563V-AX-7	SUMITOMO MITSUI TRUST BANK LTD CORP FRGN FLOATER		1.F FE	15,156,194	15,269,893	09/16/2024
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Note		2.C	9,060,005	9,302,889	09/30/2026
83050P-ZJ-1	SKANDINAVISKA ENSKILDA BANKEN CERTIFICATE OF DEPOSIT		1.D FE	23,512,208	23,492,143	03/17/2023
05964H-AP-0	BANCO SANTANDER SA CORP FOREIGN		1.F FE	29,467,214	30,539,786	03/24/2025
63906Y-AF-5	NATWEST MARKETS PLC CORP FRGN FLOATER		1.E FE	25,300,032	25,547,706	03/22/2025
85325V-W8-9	Stan Chart NY CERTIFICATE OF DEPOSIT		1.E FE	40,518,187	40,515,524	07/28/2023
86959R-XZ-8	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1.C FE	32,326,632	32,301,697	03/15/2023
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured Note		2.C PL	852,627	945,313	03/31/2028
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Secured Note		2.B FE	490,388	537,269	09/22/2025
63254A-BD-9	NATIONAL AUSTRALIA BANK LIMITE CORP FOREIGN		1.D FE	20,242,884	20,849,277	06/09/2025
21684L-EE-8	COOPERATIEVE RABOBANK UA (NEW CERTIFICATE OF DEPOSIT		1.E FE	14,697,588	14,682,590	07/07/2023
62954W-AH-8	NTT FINANCE CORP CORP FOREIGN		1.F FE	3,180,130	3,230,170	07/26/2024
63873Q-WT-7	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT		1.E FE	11,700,826	11,746,072	09/27/2023
65558R-AC-3	NORDEA BANK ABP CORP FOREIGN		1.D FE	17,517,362	17,571,637	09/22/2025
902613-AB-4	UBS GROUP AG CORP FRGN FLOATER		1.G FE	3,572,191	3,588,359	07/30/2024
T6000#-AB-8	HLD Italy DUE SpA Sr. Secured		4.F	781,097	797,200	07/07/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				1,625,602,208	1,662,814,306	XXX
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1.A FM	7,211	7,453	01/25/2037
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1.A FM	18,054	18,334	09/25/2035
05552C-AA-2	BINOM SECURITIZATION TRUST BIN CMO		1.A FM	6,056,733	6,801,645	06/25/2035
10569X-AA-7	BRAVO RESIDENTIAL FUNDING TRUS CMO		1.A FM	9,647,400	11,324,428	02/25/2061
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				15,729,398	18,151,860	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1.A FM	10,824,062	11,000,524	02/10/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	119,625	119,771	05/15/2045
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1.A FM	2,752,548	2,768,348	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	355,961	357,627	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	662,890	669,662	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	1,233,672	1,247,227	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	4,106,346	4,139,216	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1.A FM	251,762	253,555	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	7,521,977	7,637,333	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1.A FM	3,468,660	3,517,393	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	4,335,071	4,396,702	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	2,986,849	3,026,356	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1.A FM	2,773,772	2,798,799	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	355,847	361,246	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	1,351,770	1,374,099	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	5,916,770	6,056,014	07/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1.A FM	8,457,470	8,614,188	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1.A FM	7,795,212	7,798,883	03/10/2048
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1.A FM	2,075,067	2,107,058	05/10/2047
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1.A FM	3,085,134	3,181,535	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		1.A FM	913,112	929,409	02/10/2048
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	1,082,547	1,094,830	08/15/2046
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	8,659,966	8,728,286	03/10/2046
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	5,591,986	5,813,940	02/15/2048

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	4,942,390	5,178,863	05/15/2048
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	4,297,618	4,459,458	06/15/2057
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	4,296,468	4,396,329	07/15/2051
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	1,402,534	1,417,670	04/10/2051
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	10,145,003	10,531,838	02/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		1.A FM	3,409,316	3,556,313	12/15/2047
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	2,593,967	2,646,503	07/15/2051
91859*-AB-7	VA (FRDRKSBG VA) CTL PASS-THRU CTL		1.A	7,200,319	7,647,690	06/15/2024
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Tenant Lease		2.B	483,229	528,962	03/15/2028
12592K-BB-9	COMM MORTGAGE TRUST CMBS	CF	1.A FM	26,728,432	27,338,284	09/10/2047
125039-AC-1	CD COMMERCIAL MORTGAGE TRUST C CMBS		1.A FM	2,554,095	2,551,153	11/13/2050
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS		1.A FM	3,457,128	3,458,173	10/10/2048
46590J-AV-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	2,828,339	2,833,040	11/15/2048
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS	CF	1.A FM	5,106,550	5,086,927	08/15/2047
94989A-AU-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	7,288,657	7,281,918	12/15/2047
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				173,412,123	176,905,117	XXX
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	171,781	175,020	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.A	404,224	411,451	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1.A FE	11,985,643	12,104,280	04/20/2028
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	261,178	261,549	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1.A FE	472,259	487,767	10/25/2048
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	312,147	312,729	05/20/2025
43813R-AC-1	HONDA_AUTO ASSET BACKED		1.A FE	2,983,501	3,011,174	04/22/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	559,079	561,608	12/22/2025
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	9,511,138	9,761,231	07/20/2026
50246*-AC-3	LVNV Funding LLC Senior Secured		1.G PL	5,886,568	5,917,084	03/15/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	5,052,286	5,256,573	08/14/2025
14316H-AC-6	CARMX_AUTO ASSET BACKED		1.A FE	7,003,744	7,203,635	08/15/2025
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BACKED		1.A FE	6,610,904	6,840,842	12/11/2034
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Project		2.A PL	1,198,285	1,217,728	12/31/2024
29375J-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	21,136,787	21,713,366	01/20/2028
59801W-AM-8	MIDOCEAN CLO CLO		1.A FE	17,447,909	17,492,696	07/15/2029
56081#-AQ-3	Major League Baseball Trust Senior Secured Note		1.F FE	558,793	587,304	12/10/2025
04206R-AE-4	ARM MASTER TRUST LLC ABS		1.F FE	12,023,678	12,037,581	06/16/2025
05377R-FK-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1.A FE	4,418,771	4,400,713	02/20/2027
04965C-AJ-7	CSAM CLO		1.A FE	24,089,601	24,381,414	04/22/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1.A FE	1,873,831	1,896,287	11/17/2027
55953R-AL-5	BLACKROCK CLO CLO		1.A FE	29,208,376	29,429,118	01/18/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1.A FE	4,798,141	4,848,636	04/20/2028
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	11,232,340	11,355,554	10/15/2029
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1.G FE	3,383,931	3,478,012	08/15/2024
87249F-AC-8	TPG CLO		1.A FE	1,810,703	1,814,456	04/20/2028
44931A-AJ-8	ICG US CLO LTD CLO		1.A FE	15,867,156	16,084,291	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1.A FE	11,067,920	11,194,399	10/20/2028
87248V-AC-4	TPG CLO		1.A FE	8,037,576	8,080,519	04/26/2028
55821T-AA-5	Madison Park Funding Ltd CLO		1.A FE	24,078,185	24,306,664	04/15/2029
55819Q-AY-3	Madison Park Funding Ltd CLO		1.A FE	32,012,134	32,341,906	01/22/2028
69701E-AA-4	PALMER SQUARE CLO CLO		1.A FE	3,986,503	4,019,762	02/20/2028
64129U-BS-3	NEUBERGER CLO CLO		1.A FE	15,727,565	15,929,629	04/22/2029
12551A-AL-9	CIFC CLO CLO		1.A FE	40,871,124	41,290,237	04/23/2029
94951M-AJ-2	WELLFLEET CLO LTD CLO		1.A FE	36,832,043	37,135,940	10/20/2029
74982L-AY-6	Race Point CLO Ltd CLO		1.A FE	21,668,254	21,996,318	02/20/2030
92912V-AY-1	VOYA CLO CLO		1.A FE	34,728,481	35,221,437	04/17/2030
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	28,488,902	28,818,509	04/17/2031
03328T-BA-2	ANCHORAGE CLO CLO		1.A FE	10,434,041	10,554,700	01/28/2031
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secured		2.A FE	6,980,069	7,314,454	04/07/2027
87249A-AA-3	TPG CLO		1.A FE	9,117,272	9,188,112	01/20/2031
G2616*-AB-1	DPR-CR Limited Senior Secured Note		3.A FE	3,101,130	3,171,439	12/15/2026
03835J-BA-0	APRES STATIC CLO CLO		1.A FE	12,672,994	12,810,823	10/15/2028
07132A-CC-5	BATTALION CLO LTD CLO		1.A FE	6,547,402	6,661,360	07/18/2030
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	32,666,723	32,962,885	07/15/2029
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		1.A FE	872,772	880,955	01/15/2031
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	5,679,223	5,762,432	10/22/2030
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	1,430,607	1,452,382	10/30/2030
67515W-DG-8	OCEAN TRAILS CLO CLO		1.A FE	58,053,578	58,947,116	04/17/2030
67575X-AN-1	OCTAGON CLO CLO		1.A FE	5,791,831	5,873,036	07/20/2030
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVI CLO		1.A FE	75,379,281	77,377,247	10/20/2031
83609N-AN-0	SOUNDPOINT CLO CLO		1.A FE	18,228,743	18,314,915	01/23/2029
83611G-AL-5	SOUND POINT CLO I LTD CLO		1.A FE	28,945,360	29,365,179	10/20/2030
89641A-AV-7	TRINITAS CLO LTD CLO		1.A FE	2,542,992	2,556,660	10/25/2028
92330W-BJ-5	Venture CDO Ltd CLO		1.A FE	49,490,465	50,247,514	10/20/2028
98625T-AJ-4	YORK CLO		1.A FE	1,450,169	1,435,580	01/22/2031
98887V-AA-1	ZAIS CDO CLO		1.A FE	1,542,303	1,565,216	04/15/2030
12550Y-AN-4	CIFC CLO CLO		1.A FE	57,675,311	58,385,465	04/20/2030
01749T-AN-0	ADAGIO CLO CLO		1.A FE	28,782,240	29,048,525	01/15/2030
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	25,285,751	25,449,442	07/20/2029
14315B-AA-4	CARLYLE CLO		1.A FE	2,025,829	2,055,563	01/15/2030
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	11,728,114	11,809,530	04/15/2029
83610H-AL-4	SOUND POINT CLO I LTD CLO		1.A FE	52,979,249	54,178,755	10/23/2031
89640X-BK-1	TRINITAS CLO LTD CLO		1.A FE	60,517,133	61,664,946	10/18/2031
13876G-AJ-7	CANYON CLO CLO		1.A FE	57,834,185	58,412,876	07/15/2030
05970H-AF-4	General DPR Funding, Ltd. Senior Secured Note		1.G FE	11,515,747	12,182,663	05/15/2027
14918J-AW-0	CATHEDRAL LAKE LTD CLO		1.A FE	57,582,649	58,730,358	10/15/2029
67109K-BC-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	14,302,601	14,682,590	10/20/2031
05875D-AJ-1	BALLYROCK CLO CLO		1.A FE	36,565,755	37,161,634	10/20/2031
06762C-AQ-1	BARINGS CLO CLO		1.A FE	28,773,265	29,365,179	10/15/2033
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	49,264,878	49,935,487	10/15/2030
48250E-AN-5	KKR CLO CLO		1.A FE	28,830,054	29,365,179	10/17/2031
48251J-AL-7	KKR FINANCIAL CLO LTD KKR_18 CLO		1.A FE	53,363,771	54,005,726	07/18/2030
94950J-AA-9	WELLFLEET CLO LTD CLO		1.A FE	9,155,456	9,349,704	07/17/2031
69690C-AA-1	PALMER SQUARE CLO CLO		1.A FE	58,567,822	58,730,358	04/15/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,433,438,207	1,454,333,399	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				3,248,181,936	3,312,204,681	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				1,625,602,208	1,662,814,306	XXX
2429999999. Total - Residential Mortgage-Backed Securities				27,151,684	30,398,273	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				173,412,123	176,905,117	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				1,433,438,207	1,454,333,399	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				3,259,604,222	3,324,451,094	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	706102048, Compton, California			158,810	160,104	
000000-00-0	706105099, Citrus Heights, California			843,540	853,648	
000000-00-0	706106322, Walnut, California			1,552,680	1,518,088	
000000-00-0	706106358, New York, New York			1,033,528	1,029,873	
000000-00-0	706106598, Walnut, California			1,278,044	1,284,037	
000000-00-0	706107159, Alexandria, Kentucky			420,258	419,926	
000000-00-0	706107241, Portland, Oregon			980,522	979,727	
000000-00-0	706107434, Boston, Massachusetts			1,383,224	1,360,556	
000000-00-0	706107461, City Of Industry, California			2,146,559	2,117,502	
000000-00-0	706108428, Arlington, Virginia			2,265,263	2,306,608	
000000-00-0	706108495, Arlington, Virginia			5,529,259	5,560,809	
000000-00-0	706108650, Washington, District of Columbia			5,073,493	5,138,148	
000000-00-0	706108691, Schaumburg, Illinois			1,521,174	1,600,806	
000000-00-0	706108713, Farmington, Connecticut			12,229,122	12,304,958	
000000-00-0	706108728, Thousand Oaks, California			700,171	724,624	
000000-00-0	706108817, Redmond, Washington			5,245,004	5,380,993	
000000-00-0	706108833, Arlington, Virginia			3,746,071	4,060,295	
000000-00-0	706108997, Irvine, California			2,314,510	2,319,561	
000000-00-0	706109009, Chicago, Illinois			3,285,088	3,292,365	
000000-00-0	706109055, Chicago, Illinois			13,074,760	13,117,725	
000000-00-0	706109063, Rancho Cucamonga, California			2,224,691	2,275,515	
000000-00-0	706109065, Houston, Texas			3,292,266	3,423,801	
000000-00-0	706109106, Portland, Oregon			4,979,818	5,043,782	
000000-00-0	706109116, Peabody, Massachusetts			1,034,976	1,056,017	
000000-00-0	706109126, Lawrence, Kansas			1,527,287	1,561,973	
000000-00-0	706109212, Portland, Oregon			4,841,956	4,971,202	
000000-00-0	706109261, Arlington, Virginia			5,829,966	5,902,401	
000000-00-0	706109266, Portland, Oregon			745,440	813,010	
000000-00-0	706109281, Santa Fe Springs, California			495,943	508,727	
000000-00-0	706109282, Santa Fe Springs, California			1,523,256	1,562,520	
000000-00-0	706109283, Santa Fe Springs, California			1,767,685	1,813,250	
000000-00-0	706109284, Santa Fe Springs, California			2,868,661	2,943,448	
000000-00-0	706109285, Irwindale, California			2,414,220	2,477,159	
000000-00-0	706109286, Rowland Heights, California			1,846,168	1,894,298	
000000-00-0	706109287, Santa Fe Springs, California			1,207,110	1,238,579	
000000-00-0	706109289, Ontario, California			1,459,028	1,497,338	
000000-00-0	706109299, Atlanta, Georgia			5,041,632	5,109,599	
000000-00-0	706109341, Portland, Oregon			3,910,914	3,951,222	
000000-00-0	706109392, Fontana, California			1,470,199	1,489,065	
000000-00-0	706109395, Philadelphia, Pennsylvania			13,744,651	13,892,785	
000000-00-0	706109398, Virginia Beach, Virginia			8,714,150	9,216,374	
000000-00-0	706109467, Costa Mesa, California			2,172,661	2,282,854	
000000-00-0	706109500, Long Beach, California			7,607,675	7,789,530	
000000-00-0	706109529, Chino, California			5,722,100	6,047,049	
000000-00-0	706109560, Bronx, New York			1,367,024	1,399,060	
000000-00-0	706109561, Staten Island, New York			1,321,456	1,352,424	
000000-00-0	706109562, Brooklyn, New York			2,870,750	2,938,026	
000000-00-0	706109603, Billerica, Massachusetts			10,205,387	10,571,464	
000000-00-0	706109612, Nashville, Tennessee			9,734,309	10,092,872	
000000-00-0	706109617, Berkeley, California			3,183,511	3,278,501	
000000-00-0	706109623, Berkeley, California			4,917,921	5,109,817	
000000-00-0	706109704, Washington, District of Columbia			10,107,269	10,523,970	
000000-00-0	706109709, La Puente, California			451,610	481,697	
000000-00-0	706109710, La Puente, California			126,526	134,956	
000000-00-0	706109720, SeaTac, Washington			7,441,430	7,953,870	
000000-00-0	706109724, Bothell, Washington			2,986,579	3,041,181	
000000-00-0	706109725, El Cerrito, California			1,687,143	1,716,470	
000000-00-0	706109762, Irvine, California			15,575,441	16,260,975	
000000-00-0	706109797, Redwood City, California			1,987,527	2,146,689	
000000-00-0	706109799, Anaheim, California			3,915,640	3,992,003	
000000-00-0	706109808, Perth Amboy, New Jersey			1,298,298	1,394,903	
000000-00-0	706109816, Oakland, California			6,112,051	6,223,742	
000000-00-0	706109820, Sacramento, California			5,607,821	6,335,381	
000000-00-0	706109841, Chicago, Illinois			15,215,630	16,367,939	
000000-00-0	706109844, San Francisco, California			17,388,147	17,682,115	
000000-00-0	706109846, Salt Lake City, Utah			2,611,024	2,669,899	
000000-00-0	706109848, Addison, Texas			20,087,577	20,810,504	
000000-00-0	706109875, Newport Beach, California			929,561	963,638	
000000-00-0	706109899, Walnut, California			870,131	932,116	
000000-00-0	706109900, Walnut, California			893,157	956,805	
000000-00-0	706109901, City of Industry, California			9,657,262	10,345,303	
000000-00-0	706109906, Chino, California			89,299	92,717	
000000-00-0	706109907, Chino, California			243,542	252,864	
000000-00-0	706109908, Chino, California			320,176	332,432	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706109909, Chino, California			2,275,956	2,438,144	
000000-00-0	706109910, Chino, California			324,722	337,152	
000000-00-0	706109911, Chino, California			178,597	185,434	
000000-00-0	706109912, Chino, California			1,428,777	1,483,423	
000000-00-0	706109915, Chino, California			1,195,949	1,241,092	
000000-00-0	706109936, Portland, Oregon			2,243,049	2,298,645	
000000-00-0	706109940, New York, New York			3,532,666	3,665,412	
000000-00-0	706109994, Alamo, California			8,404,190	8,780,370	
000000-00-0	706110000, Miami, Florida			1,734,714	1,832,974	
000000-00-0	706110006, Chino, California			5,507,909	5,726,934	
000000-00-0	706110007, Chino, California			3,587,721	3,730,389	
000000-00-0	706110020, Plainview, New York			3,811,240	4,157,913	
000000-00-0	706110037, Danville, California			10,714,814	11,281,996	
000000-00-0	706110077, New York, New York			11,583,159	11,837,154	
000000-00-0	706110081, Pleasanton, California			3,230,057	3,363,795	
000000-00-0	706110084, Anaheim, California			1,887,517	2,055,037	
000000-00-0	706110089, City of Industry, California			692,889	708,950	
000000-00-0	706110092, Arlington, Virginia			6,531,128	6,917,241	
000000-00-0	706110112, Thousand Oaks, California			17,685,401	18,167,526	
000000-00-0	706110113, Scottsdale, Arizona			12,010,485	12,337,904	
000000-00-0	706110116, City of Industry, California			2,583,962	2,647,741	
000000-00-0	706110117, City of Industry, California			1,408,820	1,442,453	
000000-00-0	706110207, Pflugerville, Texas			1,149,778	1,233,338	
000000-00-0	706110247, Secaucus, New Jersey			3,353,339	3,423,645	
000000-00-0	706110268, Rocklin, California			2,501,789	2,580,401	
000000-00-0	706110294, Chandler, Arizona			1,144,254	1,184,965	
000000-00-0	706110295, St Louis, Missouri			872,736	903,786	
000000-00-0	706110296, Lombard, Illinois			1,115,162	1,154,838	
000000-00-0	706110297, Aurora, Colorado			921,221	953,997	
000000-00-0	706110312, La Mirada, California			10,899,902	11,207,281	
000000-00-0	706110324, San Diego, California			24,782,763	26,185,320	
000000-00-0	706110332, Des Plaines, Illinois			990,649	1,026,346	
000000-00-0	706110333, Mundelein, Illinois			241,045	248,658	
000000-00-0	706110334, Atlanta, Georgia			16,881,798	17,328,427	
000000-00-0	706110346, Des Plaines, Illinois			1,134,828	1,175,721	
000000-00-0	706110347, Itasca, Illinois			309,605	320,762	
000000-00-0	706110348, Itasca, Illinois			537,495	556,863	
000000-00-0	706110349, Naperville, Illinois			392,624	406,772	
000000-00-0	706110350, Dallas, Texas			306,795	317,850	
000000-00-0	706110351, Grand Prairie, Texas			598,186	619,741	
000000-00-0	706110352, Irving, Texas			1,560,615	1,616,851	
000000-00-0	706110353, Dallas, Texas			531,681	550,840	
000000-00-0	706110360, Frisco, Texas			1,930,119	2,095,549	
000000-00-0	706110423, San Francisco, California			19,444,239	20,294,863	
000000-00-0	706110512, Houston, Texas			27,136,557	27,717,922	
000000-00-0	706110556, Roanoke, Texas			5,448,103	5,521,408	
000000-00-0	706110558, Casselberry, Florida			11,013,403	11,123,435	
000000-00-0	706110561, Orlando, Florida			10,060,110	10,283,466	
000000-00-0	706110562, Hutchins, Texas			2,307,450	2,352,456	
000000-00-0	706110566, Fairburn, Georgia			8,594,723	8,853,114	
000000-00-0	706110579, Denver, Colorado			18,531,467	19,200,436	
000000-00-0	706110589, Dallas, Texas			8,260,068	8,356,165	
000000-00-0	706110627, Bolingbrook, Illinois			24,413,147	24,854,122	
000000-00-0	706110629, San Francisco, California			5,143,854	5,264,002	
000000-00-0	706110641, San Francisco, California			23,772,459	23,785,795	
000000-00-0	706110642, Bolingbrook, Illinois			5,016,007	5,059,496	
000000-00-0	706110670, San Diego, California			4,666,021	4,695,441	
000000-00-0	706110671, Washington, District of Columbia			5,673,457	5,709,230	
000000-00-0	706110683, Grove City, Ohio			53,602,562	55,038,712	
000000-00-0	706110701, Everett, Washington			3,109,598	3,234,696	
000000-00-0	706110712, King of Prussia, Pennsylvania			12,747,037	13,003,635	
000000-00-0	706110764, San Diego, California			6,312,941	6,967,663	
000000-00-0	706110901, Staten Island, New York			1,501,781	1,564,103	
000000-00-0	706111051, New York, New York			18,890,194	19,301,512	
000000-00-0	706111059, Houston, Texas			16,109,372	16,109,372	
000000-00-0	706111083, Washington, District of Columbia			18,755,776	19,519,638	
000000-00-0	706111134, Austin, Texas			32,937,205	34,478,550	
000000-00-0	706111175, Kearny, New Jersey			11,623,447	11,899,014	
000000-00-0	706111191, New York, New York			4,111,024	4,431,725	
000000-00-0	706111214, Phoenix, Arizona			21,454,200	21,454,200	
000000-00-0	706111219, Glendale, Arizona			27,485,808	27,485,808	
000000-00-0	706111250, Corte Madera, California			20,711,781	21,466,321	
000000-00-0	706111306, Brentwood, California			14,810,637	15,149,795	
000000-00-0	706111358, Myrtle Beach, South Carolina			6,987,812	6,988,913	
000000-00-0	706111376, Palm Bay, Florida			14,154,016	14,154,016	
000000-00-0	706111377, Macon, Georgia			4,779,932	4,757,159	
000000-00-0	706111378, Fairhope, Alabama			3,439,604	3,423,216	
000000-00-0	706111379, Daphne, Alabama			5,089,035	5,064,789	
000000-00-0	706111380, Mobile, Alabama			3,808,013	3,789,870	
000000-00-0	706111381, Mobile, Alabama			3,510,595	3,493,869	
000000-00-0	706111411, Jacksonville, Florida			14,214,158	14,095,286	
000000-00-0	717610662, Mayersville, Mississippi			1,461,108	1,461,338	
000000-00-0	717610790, Lost Hills, California			11,834,332	11,837,397	
000000-00-0	717610827, Somerton, Arizona			373,189	387,620	
000000-00-0	717610963, Amherst, South Dakota			924,528	952,767	
000000-00-0	717610999, Bell City, Missouri			1,140,203	1,181,968	
000000-00-0	717611009, Wasco, California			2,002,140	2,081,257	
000000-00-0	717611078, Yuma, Arizona			1,366,901	1,409,529	
000000-00-0	717611106, Bakersfield, California			2,173,646	2,261,119	
000000-00-0	717611113, Exeter, California			1,281,163	1,331,078	
000000-00-0	717611127, Batesville, Mississippi			380,938	400,291	
000000-00-0	717611188, Marion, Arkansas			219,400	221,855	
000000-00-0	717611200, Roggen, Colorado			232,498	247,223	
000000-00-0	717611253, Acampo, California			394,828	422,859	
000000-00-0	717611255, Clarksdale, Mississippi			449,695	481,293	
000000-00-0	717611287, Bradley, California			368,361	387,620	
000000-00-0	717611289, Dumas, Arkansas			493,307	534,011	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	717611304, Healdsburg, California			1,845,046	1,973,340	
000000-00-0	717611336, Moro, Arkansas			1,844,867	1,928,482	
000000-00-0	717611392, Selma, California			654,859	693,345	
000000-00-0	717611567, Bakersfield, California			426,890	440,478	
000000-00-0	717611665, Lost Hills, California			7,574,244	7,576,216	
000000-00-0	717611726, Ukiah, California			7,140,675	7,781,761	
000000-00-0	717611779, Laona, Wisconsin			848,682	880,955	
9309999999. Subtotal - Mortgage Loans on Real Estate (Schedule B type)				1,030,195,931	1,059,192,829	XXX
14042O-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.A	35,168,623	35,301,386	02/15/2023
12509Q-AY-9	CDP FINANCIAL INC COMMERCIAL PAPER		1.C	5,881,715	5,873,036	11/01/2023
05253M-SC-9	AUSTRALIA AND NEW ZEALAND BANK COMMERCIAL PAPER		1.D	29,377,645	29,365,179	09/28/2023
09660Y-JJ-7	BNP PARIBAS SA COMMERCIAL PAPER		1.E	13,967,535	13,948,460	08/04/2023
83050W-DW-1	SKANDINAVISKA ENSKILDA BANKEN COMMERCIAL PAPER		1.D	29,387,054	29,365,179	04/20/2023
87019Y-DE-8	SWEDBANK AB COMMERCIAL PAPER		1.D	38,227,460	38,174,733	06/30/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				152,010,032	152,027,972	XXX
06417M-L3-7	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT			17,648,213	17,619,107	08/16/2023
65558U-TP-7	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT			29,383,618	29,365,179	05/26/2023
63873Q-XE-9	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			24,086,989	24,079,447	02/01/2023
B8AB4P-MP-8	ABN AMRO BANK NV TIME DEPOSIT			14,682,590	14,682,590	01/03/2023
B8AB4Q-6U-3	ABN AMRO BANK NV TIME DEPOSIT			14,682,590	14,682,590	01/04/2023
9609999999. Subtotal - Cash (Schedule E Part 1 type)				100,484,000	100,428,912	XXX
29279H-P3-3	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A	23,368,598	23,366,492	02/03/2023
42250R-P7-8	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A	21,621,277	21,622,583	02/07/2023
90352Q-N5-2	UDR INC COMMERCIAL PAPER		2.A	29,343,008	29,349,974	01/05/2023
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market		1.A	113,828,603	113,828,603	12/31/2049
89355Q-P1-8	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		2.A	23,034,313	23,041,925	02/01/2023
89355Q-P2-6	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		2.A	6,196,134	6,198,303	02/02/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				217,391,933	217,407,880	XXX
000000-00-0	Currency Swap			191,551	205,247	11/17/2023
000000-00-0	Interest Rate Swap			368,209	368,209	07/01/2023
000000-00-0	Interest Rate Swap			898,833	898,833	04/01/2025
000000-00-0	Interest Rate Swap			82,986	82,986	05/31/2023
000000-00-0	Interest Rate Swap			385,828	385,828	05/31/2025
000000-00-0	Interest Rate Swap			375	375	01/03/2023
000000-00-0	Interest Rate Swap			36,760	36,760	01/22/2023
000000-00-0	Interest Rate Swap			20,188	20,188	02/04/2023
000000-00-0	Interest Rate Swap			20,246	20,246	03/04/2023
000000-00-0	Interest Rate Swap			88,835	88,835	05/02/2023
000000-00-0	Interest Rate Swap			437,676	437,676	06/04/2023
000000-00-0	Interest Rate Swap			391,990	391,990	08/02/2023
000000-00-0	Interest Rate Swap			116,371	116,371	01/30/2023
000000-00-0	Interest Rate Swap			271,907	271,907	02/21/2023
000000-00-0	Interest Rate Swap			79,259	79,259	03/02/2023
000000-00-0	Interest Rate Swap			531,190	531,190	03/09/2023
000000-00-0	Interest Rate Swap			571,805	571,805	04/16/2023
000000-00-0	Interest Rate Swap			1,058,566	1,058,566	09/18/2023
000000-00-0	Interest Rate Swap			492,204	492,204	08/04/2023
000000-00-0	Interest Rate Swap			417,979	417,979	08/04/2024
000000-00-0	Interest Rate Swap			329,209	329,209	12/16/2023
000000-00-0	Interest Rate Swap			6,052,425	6,052,425	02/04/2025
000000-00-0	Interest Rate Swap			1,733,311	1,733,311	02/04/2024
000000-00-0	Interest Rate Swap			55,196	55,196	02/04/2023
000000-00-0	Interest Rate Swap			1,753,253	1,753,253	02/04/2024
000000-00-0	Interest Rate Swap			1,798,918	1,798,918	02/29/2024
000000-00-0	Interest Rate Swap			3,558,911	3,558,911	03/01/2024
000000-00-0	Interest Rate Swap			702,827	702,827	08/13/2024
000000-00-0	Interest Rate Swap			969,391	969,391	09/09/2024
000000-00-0	Interest Rate Swap			8,882,772	8,882,772	08/27/2025
000000-00-0	Interest Rate Swap			7,271,297	7,271,297	08/27/2024
000000-00-0	Interest Rate Swap			608,311	608,311	08/27/2023
000000-00-0	Interest Rate Swap			1,295,332	1,295,332	11/23/2025
000000-00-0	Interest Rate Swap			2,004,377	2,004,377	11/23/2024
000000-00-0	Interest Rate Swap			1,119,510	1,119,510	11/23/2023
000000-00-0	Interest Rate Swap			982,184	982,184	12/02/2023
000000-00-0	Interest Rate Swap			11,883,274	11,883,274	12/02/2025
000000-00-0	Interest Rate Swap			2,121,151	2,121,151	12/02/2024
000000-00-0	Interest Rate Swap			716,479	716,479	01/27/2025
000000-00-0	Interest Rate Swap			548,329	548,329	02/15/2025
000000-00-0	Interest Rate Swap			7,825,779	7,825,779	03/10/2026
000000-00-0	Interest Rate Swap			904,373	904,373	03/10/2025
000000-00-0	Interest Rate Swap			64,096	64,096	03/10/2024
000000-00-0	Interest Rate Swap			281,353	281,353	03/10/2023
000000-00-0	Interest Rate Swap			1,760,567	1,760,567	03/21/2025
000000-00-0	Interest Rate Swap			1,039,859	1,039,859	03/25/2024
000000-00-0	Interest Rate Swap			552,829	552,829	03/30/2025
000000-00-0	Interest Rate Swap			2,908,844	2,908,844	04/21/2025
000000-00-0	Interest Rate Swap			1,343,210	1,343,210	05/06/2024
000000-00-0	Interest Rate Swap			351,034	351,034	05/12/2024
000000-00-0	Interest Rate Swap			669,431	669,431	05/20/2025
000000-00-0	Interest Rate Swap			3,944,288	3,944,288	06/02/2025
000000-00-0	Interest Rate Swap			239,475	239,475	06/02/2025
000000-00-0	Interest Rate Swap			7,666,825	7,666,825	06/02/2026
000000-00-0	Interest Rate Swap			684,000	684,000	06/02/2024
000000-00-0	Interest Rate Swap			695,462	695,462	06/29/2025
000000-00-0	Interest Rate Swap			769,715	769,715	08/01/2025
000000-00-0	Interest Rate Swap			1,756,416	1,756,416	08/08/2024
000000-00-0	Interest Rate Swap			928,919	928,919	08/18/2025
000000-00-0	Interest Rate Swap			1,097,658	1,097,658	09/08/2025
000000-00-0	Interest Rate Swap			251,401	251,401	09/08/2024
000000-00-0	Interest Rate Swap			228,594	228,594	09/19/2025
000000-00-0	Interest Rate Swap			67,320	67,320	09/28/2023
000000-00-0	Interest Rate Swap			29,417	29,417	09/30/2025
000000-00-0	Interest Rate Swap			93,408	93,408	10/07/2025
000000-00-0	Interest Rate Swap			18,927	18,927	04/26/2024
000000-00-0	Interest Rate Swap			5,476	5,476	10/26/2024

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9809999999. Subtotal - Other Assets				97,027,892	97,041,589	XXX
9999999999 - Totals				4,856,714,010	4,950,550,277	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... 1,076,305,563 — Book/Adjusted Carrying Value $ 1,183,265,605
2. Average balance for the year — Fair Value $ ..... 4,856,714,010 — Book/Adjusted Carrying Value $ 4,950,550,277

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA - CALIFORNIA	CONCORD, CA		0.000	0	0	5,287,216	XXX.
BANK OF MONTREAL	TORONTO-ONT, CAN		0.000	0	0	4,125,515	XXX.
CITIBANK	NEW CASTLE, DE		0.000	0	0	(535,079,817)	XXX.
CITIBANK - BEIJING CHINA	BEIJING, CN		0.000	0	0	12	XXX.
CITIBANK - KUALA LUMPUR MALAYSIA	KUALA LUMPUR, MY		0.000	0	0	22,849	XXX.
CITIBANK - NEW YORK	NEW YORK, NY		0.000	0	0	40,998,534	XXX.
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY		0.000	0	0	14	XXX.
INDUSTRIAL BANK NA	WASHINGTON, DC		0.001	905	0	2,521,263	XXX.
JP MORGAN CHASE BANK	NEW YORK, NY		0.002	45,821	0	358,301,947	XXX.
JP MORGAN CHASE BANK - LONDON	LONDON, ENG		0.000	(13,908)	0	15,469,994	XXX.
PNC BANK- N A	PHILADELPHIA, PA		0.000	0	0	3,698,586	XXX.
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN		0.000	0	0	95,270	XXX.
STATE STREET - KANSAS CITY	KANSAS CITY, MO		0.000	0	0	739,328	XXX.
THE BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	24,797,418	XXX.
UMB - BANK	KANSAS CITY, MO		0.000	0	0	39,354	XXX.
WELLS FARGO - DELAWARE	WILMINGTON, DE		0.000	0	0	(7,388,362)	XXX.
WELLS FARGO - NEW JERSEY	NEWARK, NJ		0.000	0	0	(246,799,276)	XXX.
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC		0.000	0	0	(39,703,220)	XXX.
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA		0.000	0	0	(142,280,838)	XXX.
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS		0.022	1,534,471	27,063	50,000,000	XXX.
AUSTRALIA AND NEW ZEALAND BANK	CAYMAN ISLANDS		0.038	14,856	0	0	XXX.
BANK OF MONTREAL	CHICAGO, IL		0.002	42,558	0	0	XXX.
BANK OF NOVA SCOTIA	HOUSTON, TX		0.026	89,780	180,075	30,000,000	XXX.
BANK OF NOVA SCOTIA	TORONTO, CANADA		0.001	476	0	0	XXX.
CALYON	CAYMAN ISLANDS		0.019	20,390	0	0	XXX.
COOPERATIEVE RABOBANK UA	NEW YORK, NY		0.016	8,000	0	0	XXX.
CREDIT AGRICOLE	NEW YORK, NY		0.008	300,335	0	0	XXX.
CREDIT INDUSTRIEL ET COMMERCIA	NEW YORK, NY		0.040	28,013	0	0	XXX.
MIZUHO BANK LTD	NEW YORK, NY		0.009	248,000	0	0	XXX.
MUFG BANK LTD	NEW YORK, NY		0.026	55,011	0	0	XXX.
NATIXIS	NEW YORK, NY		0.025	203,746	161,130	41,000,000	XXX.
NATIXIS SA	NEW YORK, NY		0.040	26,746	0	0	XXX.
NORDEA BANK AB	NEW YORK, NY		0.039	1,559,054	214,167	50,000,000	XXX.
NORINCHUKIN BANK	NEW YORK, NY		0.006	150,428	0	0	XXX.
SOCIETE GENERALE	NEW YORK, NY		0.001	681	0	0	XXX.
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY		0.007	63,821	0	0	XXX.
TORONTO-DOMINION BANK	NEW YORK, NY		0.002	121,731	0	0	XXX.
TORONTO-DOMINION BK	NEW YORK, NY		0.003	5,678	0	0	XXX.
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS		0.017	1,867,359	54,726	95,000,000	XXX.
AUSTRALIA AND NEW ZEALAND BANK	CAYMAN ISLANDS		0.017	1,826,731	36,000	150,000,000	XXX.
BANK OF MONTREAL	CHICAGO, IL		0.013	84,523	0	0	XXX.
BANK OF NOVA SCOTIA	TORONTO, CANADA		0.001	1,565	0	0	XXX.
BNP PARIBAS	NEW YORK, NY		0.028	34,776	0	0	XXX.
BNP PARIBAS	NEW YORK, NY		0.018	770,673	0	0	XXX.
CALYON	CAYMAN ISLANDS		0.015	923,982	10,750	45,000,000	XXX.
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY		0.018	74,606	69	0	XXX.
CANADIAN IMPERIAL BK COMRC	NEW YORK, NY		0.016	714,796	11,875	50,000,000	XXX.
COMMONWEALTH BANK OF AUSTRALIA	NEW YORK, NY		0.032	153,788	0	0	XXX.
COOPERATIEVE RABOBANK UA	UTRECHT, NETHERLANDS		0.029	199,320	42,710	15,003,645	XXX.
COOPERATIEVE RABOBANK UA	NEW YORK, NY		0.014	1,199,318	24,479	100,000,000	XXX.
CREDIT AGRICOLE	NEW YORK, NY		0.014	1,539,957	0	0	XXX.
CREDIT INDUSTRIEL ET COMMERCIA	NEW YORK, NY		0.004	25,622	0	0	XXX.
CREDIT INDUSTRIEL ET COMMERCIA	NEW YORK, NY		0.017	1,376,256	0	0	XXX.
DNB BANK ASA	NEW YORK, NY		0.006	34,399	0	0	XXX.
MITSUBISHI UFJ TR&BK	NEW YORK, NY		0.022	65,830	0	0	XXX.
MIZUHO BANK LTD	NEW YORK, NY		0.013	239,036	40,266	13,000,704	XXX.
MIZUHO BANK LTD	NEW YORK, NY		0.015	849,735	6,996	30,000,000	XXX.
MUFG BANK LTD	NEW YORK, NY		0.009	98,754	0	0	XXX.
NATIXIS	NEW YORK, NY		0.026	382,842	0	0	XXX.
NATIXIS SA	NEW YORK, NY		0.020	924,428	0	0	XXX.
NORDEA BANK AB	NEW YORK, NY		0.016	188,439	0	0	XXX.
NORINCHUKIN BANK	NEW YORK, NY		0.020	929,271	0	0	XXX.
ROYAL BANK OF CANADA	NEW YORK, NY		0.032	93,933	27,403	3,000,011	XXX.
ROYAL BANK OF CANADA	NEW YORK, NY		0.021	786,871	17,333	75,000,000	XXX.
SKANDINAVISKA ENSKILDA BANKEN	NEW YORK, NY		0.013	27,813	0	0	XXX.
SOCIETE GENERALE	NEW YORK, NY		0.002	19,992	0	0	XXX.
STANDARD CHARTERED BANK/NY	NEW YORK, NY		0.036	22,349	0	0	XXX.
SUMITOMO MITSUI BANKING CORP	NEW YORK, NY		0.008	152,972	0	0	XXX.
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY		0.014	788,918	0	0	XXX.
SVENSKA HANDELSBANKEN AB	NEW YORK, NY		0.017	66,495	0	0	XXX.
TORONTO-DOMINION BANK	NEW YORK, NY		0.017	98,437	0	0	XXX.
TORONTO-DOMINION BK	NEW YORK, NY		0.013	884,454	0	0	XXX.
TRUIST BANK	CHARLOTTE, NC		0.023	637,846	263,889	55,000,000	XXX.
U.S. BANK NATIONAL ASSOCIATION	MINNEAPOLIS, MN		0.025	758,539	0	0	XXX.
US BANCORP	MINNEAPOLIS, MN		0.023	21,628	0	0	XXX.
WESTPAC BANKING CORPORATION	NEW YORK, NY		0.024	18,084	0	0	XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	23,390,930	1,118,931	286,850,147	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	23,390,930	1,118,931	286,850,147	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	23,390,930	1,118,931	286,850,147	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	429,660,105	4. April	318,512,767	7. July	997,074,019	10. October	62,754,613
2. February	339,523,765	5. May	1,012,942,585	8. August	1,149,347,497	11. November	432,982,610
3. March	317,445,918	6. June	688,818,433	9. September	1,600,895,298	12. December	286,850,147

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE	M	12/09/2022	3.650	01/09/2023	86,993,381	0	176,547
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE	M	12/09/2022	3.900	01/13/2023	149,801,500	0	330,833
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE	M	12/09/2022	3.970	01/11/2023	149,837,500	0	325,000
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						386,632,381	0	832,380
0909999999. Total - U.S. Special Revenues Bonds						386,632,381	0	832,380
	ALIMENTATION COUCHE-TARD INC COMMERCIAL PAPER	LS	12/15/2022	4.780	01/19/2023	6,484,465	0	14,672
	E.ON SE COMMERCIAL PAPER	LS	12/15/2022	4.850	01/13/2023	9,983,833	0	22,903
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	12/15/2022	4.900	02/02/2023	11,948,267	0	27,483
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	12/19/2022	4.900	01/31/2023	14,142,017	0	25,126
	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER	LS	11/22/2022	4.100	02/03/2023	39,787,333	0	257,778
	ENTERPRISE PRODUCTS OPERATING COMMERCIAL PAPER	LS	12/30/2022	3.320	01/03/2023	24,993,750	0	6,250
	ERAC USA FIN CO COMMERCIAL PAPER	LS	12/13/2022	4.800	01/18/2023	9,977,333	0	25,333
	FED DESJA QUEBEC COMMERCIAL PAPER	LS	12/14/2022	4.630	03/14/2023	21,796,280	0	50,930
	FORTIVE CORP COMMERCIAL PAPER	LS	12/19/2022	4.800	01/19/2023	19,952,000	0	34,667
	FORTIVE CORP COMMERCIAL PAPER	LS	12/15/2022	4.800	01/20/2023	4,987,307	0	11,357
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	12/06/2022	3.700	02/07/2023	36,816,706	0	127,194
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	12/14/2022	3.700	02/01/2023	12,248,630	0	29,828
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	12/19/2022	3.700	01/03/2023	24,993,444	0	42,611
	HP INC COMMERCIAL PAPER	LS	12/16/2022	4.750	01/06/2023	7,994,722	0	16,889
	Imtech Capital BV Senior Note		09/01/2021	5.813	07/15/2017	4,248,608	0	0
	JOHN DEERE CANADA ULC COMMERCIAL PAPER	LS	12/15/2022	4.350	01/20/2023	17,310,167	0	35,640
	MITSUBISHI CORP (AMERICAS) COMMERCIAL PAPER	LS	12/08/2022	4.470	02/06/2023	24,887,500	0	71,875
	MITSUBISHI CORP (AMERICAS) COMMERCIAL PAPER	LS	12/29/2022	4.500	01/04/2023	9,996,275	0	3,725
	MONDELEZ INTERNATIONAL INC COMMERCIAL PAPER	LS	12/20/2022	4.700	01/13/2023	1,996,867	0	3,133
	NATIONAL SECURITIES CLEARING C COMMERCIAL PAPER		11/03/2022	4.350	01/31/2023	21,920,250	0	156,842
	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER	LS	12/29/2022	4.670	01/03/2023	11,996,887	0	4,670
	RBC DOMINION SECURITIES INC TRI PARTY REPO	M	12/30/2022	4.300	01/03/2023	85,000,000	20,306	0
	REALTY INCOME CORP COMMERCIAL PAPER	LS	12/15/2022	5.000	01/31/2023	9,958,333	0	23,611
	REPUBLIC SERVICES INC COMMERCIAL PAPER	LS	12/15/2022	4.650	01/12/2023	14,978,687	0	32,938
	ROBERT BOSCH FIN CORP COMMERCIAL PAPER	LS	12/19/2022	4.400	01/19/2023	14,967,000	0	23,833
	ST ENGINEERING NORTH AMERICA I COMMERCIAL PAPER	LS	12/16/2022	4.370	01/31/2023	9,963,583	0	19,422
	STIFs - Subsidiary Accounts SSLM ALM		12/05/2022	3.830	12/31/2023	68,728,650	223,008	840,629
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER	LS	11/28/2022	4.910	02/01/2023	39,233,415	0	182,707
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER	LS	12/06/2022	4.900	02/02/2023	10,553,831	0	37,512
	UDR INC COMMERCIAL PAPER	LS	12/07/2022	4.660	01/05/2023	49,974,111	0	161,806
	VENTAS REALTY LP COMMERCIAL PAPER	LS	12/30/2022	4.550	01/03/2023	24,993,681	0	6,319
	VULCAN MATERIALS COMPANY COMMERCIAL PAPER	LS	12/20/2022	4.800	01/19/2023	4,988,005	0	8,000
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						671,801,938	243,314	2,305,683
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						671,801,938	243,314	2,305,683
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
	Milson Bidco Limited Revolver PIK Note Tracking		11/22/2022	0.250	08/22/2022	384	0	383
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						384	0	383
1909999999. Subtotal - Unaffiliated Bank Loans						384	0	383
2419999999. Total - Issuer Obligations						1,058,434,320	243,314	3,138,063
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						384	0	383

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
2509999999. Total Bonds						1,058,434,704	243,314	3,138,446
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	12/28/2022	0.000		788,517,127	2,268,900	1,151,762
38141W-27-3	Goldman Sachs MMKT		12/20/2022	3.830		272,360,848	885,956	1,551,432
4812C0-66-2	JP MORGAN USGOVT MMKT CAP MONEY MARKET	LS	12/30/2022	0.006		1,327,223	5	9
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,062,205,198	3,154,862	2,703,203
8609999999 - Total Cash Equivalents						2,120,639,901	3,398,175	5,841,649

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A ...$	386,632,381	1B ..$	153,728,650	1C ..$	0	1D ..$	53,680,113	1E ..$	67,160,942	1F ..$	0	1G ..$	0
1B	2A ...$	392,983,625	2B ..$	0	2C ..$	0								
1C	3A ...$	0	3B ..$	0	3C ..$	0								
1D	4A ...$	0	4B ..$	0	4C ..$	0								
1E	5A ...$	0	5B ..$	0	5C ..$	0								
1F	6 .....$	4,248,992												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	149,670	147,428
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-8 and 33-3-9 and 34-9-129	0	0	49,890	49,143
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	RSD by INS Code Sec. 680A. 140	0	0	498,063	561,142
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,841,386	2,130,424	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59A-5-18	0	0	413,266	417,668
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Section 58	0	0	463,584	470,160
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	RSD by Code L.P.R.A. Sec. 313	0	0	1,165,439	1,041,643
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	548,790	540,568
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,841,386	2,130,424	3,288,702	3,227,752
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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Schedule DB - Part B - Section 2 ..... E21
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Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-BL-6	United States Treasury STRIP	...@..			1.A	59,010,120	83.1250	232,916,250	280,200,000	212,930,854	0	12,278,738	0	0	0.000	6.029	N/A	0	0	05/22/2001	08/15/2027
912803-DG-5	United States Treasury STRIP	...@..			1.A	62,733,830	53.4020	115,989,891	217,200,000	104,617,825	0	4,561,737	0	0	0.000	4.509	N/A	0	0	08/11/2011	05/15/2039
912803-DH-3	United States Treasury STRIP	...@..			1.A	9,939,240	52.9020	19,044,844	36,000,000	16,867,944	0	752,031	0	0	0.000	4.613	N/A	0	0	05/25/2011	08/15/2039
912803-DJ-9	United States Treasury STRIP	...@..			1.A	10,228,186	52.1990	14,772,379	28,300,000	14,615,486	0	561,334	0	0	0.000	3.955	N/A	0	0	11/19/2013	11/15/2039
912803-DK-6	United States Treasury STRIP	...@..			1.A	14,356,080	51.7380	32,595,117	63,000,000	26,989,691	0	1,303,581	0	0	0.000	5.012	N/A	0	0	04/06/2010	02/15/2040
912803-DT-7	United States Treasury STRIP	...@..			1.A	15,911,251	47.2300	23,090,976	48,890,000	23,019,457	0	912,514	0	0	0.000	4.086	N/A	0	0	11/13/2013	08/15/2041
912803-EA-7	United States Treasury STRIP	...@..			1.A	35,982,241	43.6250	51,673,813	118,450,000	52,526,503	0	2,080,221	0	0	0.000	4.082	N/A	0	0	09/05/2013	02/15/2043
912803-ED-1	United States Treasury STRIP	...@..			1.A	170,846,668	42.7970	245,440,078	573,500,000	247,740,214	0	9,881,102	0	0	0.000	4.112	N/A	0	0	11/14/2013	08/15/2043
912803-EE-9	United States Treasury STRIP	...@..			1.A	79,261,694	42.3710	111,111,838	262,235,000	113,622,971	0	4,461,568	0	0	0.000	4.046	N/A	0	0	02/19/2014	11/15/2043
912803-EF-6	United States Treasury STRIP	...@..			1.A	12,002,832	41.7930	16,278,361	38,950,000	16,971,997	0	654,535	0	0	0.000	3.972	N/A	0	0	03/07/2014	02/15/2044
912803-GH-0	United States Treasury STRIP	...@..			1.A	268,992,999	32.4380	209,903,063	647,100,000	273,783,501	0	4,790,502	0	0	0.000	2.950	N/A	0	0	05/23/2022	05/15/2052
912810-ES-3	UNITED STATES TREASURY BOND				1.A	11,647,125	105.2810	12,528,469	11,900,000	11,861,443	0	17,719	0	0	7.500	7.681	MN	115,877	892,500	03/07/1995	11/15/2024
912810-ET-1	UNITED STATES TREASURY BOND				1.A	439,739	106.2500	371,875	350,000	363,804	0	(5,977)	0	0	7.625	5.623	FA	10,080	26,688	02/28/2002	02/15/2025
912810-EY-0	UNITED STATES TREASURY BOND				1.A	692,213	108.1880	778,950	720,000	712,572	0	1,610	0	0	6.500	6.805	MN	6,076	46,800	06/27/1997	11/15/2026
912810-EZ-7	UNITED STATES TREASURY BOND				1.A	9,901,901	109.2580	8,631,367	7,900,000	8,527,095	0	(135,705)	0	0	6.625	4.506	FA	197,688	523,375	11/10/2009	02/15/2027
912810-FA-1	UNITED STATES TREASURY BOND				1.A	4,428,118	109.4610	4,739,659	4,330,000	4,358,586	0	(5,262)	0	0	6.375	6.206	FA	104,264	276,038	11/07/1997	08/15/2027
912810-FE-3	UNITED STATES TREASURY BOND				1.A	18,258,543	107.0940	17,456,281	16,300,000	17,076,751	0	(118,952)	0	0	5.500	4.565	FA	338,624	896,500	01/09/2009	08/15/2028
912810-FJ-2	UNITED STATES TREASURY BOND				1.A	14,268,135	111.9220	13,262,742	11,850,000	12,919,503	0	(135,758)	0	0	6.125	4.550	FA	274,152	725,813	10/29/2009	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND				1.A	1,332,156	114.2190	1,342,070	1,175,000	1,244,990	0	(7,605)	0	0	6.250	5.263	MN	9,535	73,438	04/19/2006	05/15/2030
912810-FP-8	UNITED STATES TREASURY BOND				1.A	25,795,858	109.8130	25,904,769	23,590,000	24,703,502	0	(111,291)	0	0	5.375	4.691	FA	478,931	1,267,963	01/28/2009	02/15/2031
912810-FT-0	UNITED STATES TREASURY TREASURY				1.A	27,472,703	107.0940	33,279,383	31,075,000	28,770,850	0	118,999	0	0	4.500	5.290	FA	528,191	1,398,375	07/09/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY TREASURY				1.A	2,313,800	109.5780	2,755,890	2,515,000	2,381,731	0	6,213	0	0	4.750	5.287	FA	45,123	119,463	06/12/2007	02/15/2037
912810-PU-6	UNITED STATES TREASURY TREASURY				1.A	1,067,496	112.2030	1,133,252	1,010,000	1,047,777	0	(1,818)	0	0	5.000	4.640	MN	6,557	50,500	06/25/2008	05/15/2037
912810-QX-9	UNITED STATES TREASURY TREASURY				1.A	985,326	81.0310	927,808	1,145,000	1,020,934	0	4,327	0	0	2.750	3.519	FA	11,893	31,488	06/28/2013	08/15/2042
912810-QY-7	UNITED STATES TREASURY TREASURY				1.A	64,258,055	80.7970	50,942,430	63,050,000	64,025,157	0	(36,950)	0	0	2.750	2.649	MN	225,116	1,733,875	09/16/2016	11/15/2042
912810-RB-6	UNITED STATES TREASURY TREASURY				1.A	69,531,428	82.2340	55,158,707	67,075,000	69,129,800	0	(76,260)	0	0	2.875	2.677	MN	250,373	1,928,406	06/22/2021	05/15/2043
912810-RG-5	UNITED STATES TREASURY TREASURY				1.A	19,835,895	88.6720	16,578,980	18,697,000	19,616,019	0	(30,106)	0	0	3.375	3.060	MN	81,929	631,024	11/21/2014	05/15/2044
912810-RJ-9	UNITED STATES TREASURY TREASURY				1.A	54,576,656	83.1090	39,393,844	47,400,000	53,328,720	0	(207,309)	0	0	3.000	2.271	MN	184,624	1,422,000	08/09/2016	11/15/2044
912810-RK-6	UNITED STATES TREASURY TREASURY				1.A	129,070,393	75.8440	98,255,578	129,550,000	129,146,236	0	9,509	0	0	2.500	2.515	FA	1,223,332	3,238,750	08/03/2016	02/15/2045
912810-RM-2	UNITED STATES TREASURY TREASURY				1.A	243,922,057	82.8910	191,170,648	230,630,000	241,672,638	0	(364,591)	0	0	3.000	2.709	MN	898,310	6,918,900	12/10/2018	05/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY				1.A	285,708,784	81.0160	225,300,402	278,095,000	284,286,140	0	(223,352)	0	0	2.875	2.733	FA	3,019,938	7,995,231	11/16/2017	08/15/2045
912810-RP-5	UNITED STATES TREASURY TREASURY				1.A	12,168,750	82.7660	9,931,875	12,000,000	12,145,972	0	(4,438)	0	0	3.000	2.927	MN	46,740	360,000	07/07/2017	11/15/2045
912810-RQ-3	UNITED STATES TREASURY TREASURY				1.A	4,688,383	75.3130	3,991,563	5,300,000	4,772,951	0	15,386	0	0	2.500	3.106	FA	50,048	132,500	02/01/2017	02/15/2046
912810-RS-9	UNITED STATES TREASURY TREASURY				1.A	18,951,543	75.1720	15,849,990	21,085,000	19,240,223	0	53,629	0	0	2.500	3.021	MN	68,439	527,125	12/30/2016	05/15/2046
912810-RU-4	UNITED STATES TREASURY TREASURY				1.A	65,341,412	80.7340	53,890,195	66,750,000	65,486,247	0	35,451	0	0	2.875	2.986	MN	249,160	1,919,063	12/14/2018	11/15/2046
912810-RY-6	UNITED STATES TREASURY TREASURY				1.A	64,021,250	78.6250	47,292,938	60,150,000	63,744,543	0	(107,267)	0	0	2.750	2.424	FA	624,792	1,654,125	02/23/2021	08/15/2047
912810-SA-7	UNITED STATES TREASURY TREASURY				1.A	1,957,973	82.5310	1,642,372	1,990,000	1,961,350	0	745	0	0	3.000	3.083	FA	22,550	59,700	03/01/2018	02/15/2048
912810-SE-9	UNITED STATES TREASURY TREASURY				1.A	144,988,453	88.8750	131,472,788	147,930,000	144,798,331	0	(108,222)	0	0	3.375	3.478	MN	648,215	2,122,538	12/29/2022	11/15/2048
912810-SH-2	UNITED STATES TREASURY TREASURY				1.A	33,137,332	81.0160	23,028,691	28,425,000	32,946,511	0	(127,462)	0	0	2.875	2.087	MN	106,103	817,219	06/29/2021	05/15/2049
912810-SL-3	UNITED STATES TREASURY TREASURY				1.A	42,817,435	66.5630	42,530,109	63,895,000	42,914,295	0	96,860	0	0	2.000	3.989	FA	482,685	25,000	10/13/2022	02/15/2050
912810-SP-4	UNITED STATES TREASURY TREASURY				1.A	3,428,688	56.1410	2,582,469	4,600,000	3,449,734	0	21,047	0	0	1.375	2.659	FA	23,891	31,625	04/06/2022	08/15/2050
912810-SS-8	UNITED STATES TREASURY TREASURY				1.A	51,048,797	60.1090	37,508,250	62,400,000	51,257,256	0	208,459	0	0	1.625	2.521	MN	131,652	1,014,000	03/30/2022	11/15/2050
912810-SU-3	UNITED STATES TREASURY TREASURY				1.A	46,001,352	64.1250	32,319,000	50,400,000	46,106,341	0	90,141	0	0	1.875	2.286	FA	356,943	617,813	03/10/2022	02/15/2051
912810-TJ-7	UNITED STATES TREASURY TREASURY				1.A	499,353,931	83.3910	437,754,916	524,945,000	499,518,508	0	164,577	0	0	3.000	3.256	FA	5,948,426	0	08/29/2022	08/15/2052
912810-TL-2	UNITED STATES TREASURY TREASURY				1.A	299,918,809	101.0940	297,892,953	294,670,000	299,896,382	0	(22,427)	0	0	4.000	3.899	MN	1,530,330	0	11/16/2022	11/15/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4X-5	UNITED STATES TREASURY TREASURY				1.A	7,907,188	98.7340	7,898,750	8,000,000	7,986,491	0	19,697	0	0	2.750	3.007	FA	74,751	220,000	10/11/2018	08/31/2023
912828-5M-8	UNITED STATES TREASURY TREASURY				1.A	260,723	95.5390	238,848	250,000	256,757	0	(1,052)	0	0	3.125	2.625	MN	1,014	7,813	01/31/2019	11/15/2028
912828-G3-8	UNITED STATES TREASURY TREASURY				1.A	85,937,988	96.0780	82,723,266	86,100,000	86,065,731	0	17,172	0	0	2.250	2.271	MN	251,521	1,937,250	12/04/2014	11/15/2024
912828-J2-7	UNITED STATES TREASURY TREASURY				1.A	144,444,188	95.2030	139,377,375	146,400,000	145,907,395	0	223,768	0	0	2.000	2.163	FA	1,105,957	2,928,000	01/12/2016	02/15/2025
912828-M5-6	UNITED STATES TREASURY TREASURY				1.A	17,279,965	94.7110	16,242,926	17,150,000	17,190,617	0	(13,639)	0	0	2.250	2.164	MN	50,100	385,875	01/07/2016	11/15/2025
912828-R2-8	UNITED STATES TREASURY TREASURY				1.A	97,285	99.0660	99,066	100,000	99,846	0	456	0	0	1.625	2.092	AO	278	1,625	02/07/2017	04/30/2023
912828-WE-6	UNITED STATES TREASURY TREASURY				1.A	23,508,092	98.2850	23,617,923	24,030,000	23,977,140	0	58,548	0	0	2.750	3.003	MN	85,798	660,825	11/25/2013	11/15/2023
91282C-BS-9	US TREASURY NOTE TREASURY				1.A	36,789,440	87.0470	32,220,401	37,015,000	36,843,053	0	31,404	0	0	1.250	1.342	MS	118,214	462,688	04/12/2021	03/31/2028
91282C-DY-4	US TREASURY NOTE TREASURY				1.A	159,465,888	85.1410	148,028,896	173,864,000	160,336,742	0	870,855	0	0	1.875	2.849	FA	1,231,340	1,629,975	04/28/2022	02/15/2032
91282C-EP-2	US TREASURY NOTE TREASURY				1.A	8,959,842	92.5630	8,395,419	9,070,000	8,964,715	0	4,873	0	0	2.875	3.018	MN	33,856	130,381	06/30/2022	05/15/2032
91282C-FN-6	US TREASURY NOTE TREASURY				1.A	159,448,031	99.5200	158,335,574	159,100,000	159,396,498	0	(51,534)	0	0	4.250	4.135	MS	1,727,590	0	09/28/2022	09/30/2024
912833-4S-6	UNITED STATES TREASURY STRIP		@		1.A	3,967,270	70.9530	8,159,609	11,500,000	7,520,440	0	361,474	0	0	0.000	4.987	N/A	0	0	01/06/2010	08/15/2031
912833-4T-4	UNITED STATES TREASURY STRIP		@		1.A	10,315,962	69.5310	18,773,438	27,000,000	18,340,656	0	760,478	0	0	0.000	4.281	N/A	0	0	11/10/2009	02/15/2032
912833-4V-9	UNITED STATES TREASURY STRIP		@		1.A	9,367,080	66.5310	17,298,125	26,000,000	16,746,021	0	710,869	0	0	0.000	4.386	N/A	0	0	11/10/2009	02/15/2033
912833-4W-7	UNITED STATES TREASURY STRIP		@		1.A	28,422,405	65.1020	39,256,242	60,300,000	40,228,278	0	1,504,068	0	0	0.000	3.847	N/A	0	0	11/18/2013	08/15/2033
912833-4X-5	UNITED STATES TREASURY STRIP		@		1.A	25,779,420	63.6880	51,586,875	81,000,000	47,969,695	0	2,205,200	0	0	0.000	4.762	N/A	0	0	01/15/2010	02/15/2034
912833-4Y-3	UNITED STATES TREASURY STRIP		@		1.A	2,224,500	62.1990	4,664,941	7,500,000	4,279,953	0	201,671	0	0	0.000	4.885	N/A	0	0	06/09/2009	08/15/2034
912833-4Z-0	UNITED STATES TREASURY STRIP		@		1.A	17,051,994	60.8130	23,504,031	38,650,000	24,227,995	0	915,689	0	0	0.000	3.890	N/A	0	0	11/18/2013	02/15/2035
912833-5A-4	UNITED STATES TREASURY STRIP		@		1.A	11,948,280	59.5430	20,840,039	35,000,000	20,842,718	0	837,493	0	0	0.000	4.144	N/A	0	0	12/10/2009	08/15/2035
912833-5B-2	UNITED STATES TREASURY STRIP		@		1.A	42,835,174	58.2890	72,103,571	123,700,000	69,916,490	0	2,966,910	0	0	0.000	4.385	N/A	0	0	11/15/2013	02/15/2036
912833-7E-4	UNITED STATES TREASURY STRIP		@		1.A	18,551,451	56.9570	26,257,191	46,100,000	27,075,931	0	1,037,330	0	0	0.000	3.945	N/A	0	0	11/18/2013	08/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP		@		1.A	24,950,080	55.8590	46,083,984	82,500,000	44,031,268	0	1,912,401	0	0	0.000	4.491	N/A	0	0	11/15/2010	02/15/2037
912833-7N-4	UNITED STATES TREASURY STRIP		@		1.A	12,438,690	72.9770	24,082,266	33,000,000	22,901,115	0	1,038,477	0	0	0.000	4.695	N/A	0	0	11/05/2009	11/15/2030
912833-7P-9	UNITED STATES TREASURY STRIP		@		1.A	6,595,660	71.6480	13,613,203	19,000,000	12,545,733	0	606,797	0	0	0.000	5.020	N/A	0	0	01/11/2010	05/15/2031
912833-7S-3	UNITED STATES TREASURY STRIP		@		1.A	9,882,750	67.1760	16,793,945	25,000,000	17,001,079	0	651,244	0	0	0.000	3.944	N/A	0	0	02/10/2009	11/15/2032
912833-7T-1	UNITED STATES TREASURY STRIP		@		1.A	11,441,134	65.8130	23,034,375	35,000,000	21,501,790	0	986,537	0	0	0.000	4.752	N/A	0	0	11/10/2009	05/15/2033
912833-7U-8	UNITED STATES TREASURY STRIP		@		1.A	10,285,503	64.3240	20,262,129	31,500,000	19,010,297	0	862,238	0	0	0.000	4.696	N/A	0	0	12/29/2009	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP		@		1.A	7,510,000	62.8950	12,578,906	20,000,000	12,858,414	0	489,886	0	0	0.000	3.922	N/A	0	0	02/26/2009	05/15/2034
912833-7W-4	UNITED STATES TREASURY STRIP		@		1.A	20,079,346	61.5780	40,441,434	65,675,000	37,497,931	0	1,728,123	0	0	0.000	4.775	N/A	0	0	02/05/2010	11/15/2034
912833-LQ-1	UNITED STATES TREASURY STRIP		@		1.A	14,991,116	94.9490	24,876,695	26,200,000	24,982,466	0	1,037,178	0	0	0.000	4.286	N/A	0	0	12/14/2010	02/15/2024
912833-LX-6	UNITED STATES TREASURY STRIP		@		1.A	9,923,600	88.7770	17,755,469	20,000,000	17,450,928	0	809,013	0	0	0.000	4.804	N/A	0	0	02/09/2011	11/15/2025
912833-LY-4	UNITED STATES TREASURY STRIP		@		1.A	16,889,730	87.8980	29,006,485	33,000,000	28,753,888	0	1,240,885	0	0	0.000	4.460	N/A	0	0	12/08/2010	02/15/2026
912833-LZ-1	UNITED STATES TREASURY STRIP		@		1.A	11,514,490	87.0200	20,014,492	23,000,000	19,762,156	0	869,447	0	0	0.000	4.550	N/A	0	0	12/28/2010	05/15/2026
912833-PB-0	UNITED STATES TREASURY STRIP		@		1.A	36,059,252	85.4180	61,928,028	72,500,000	61,175,368	0	2,622,626	0	0	0.000	4.431	N/A	0	0	02/09/2011	11/15/2026
912833-PC-8	UNITED STATES TREASURY STRIP (INT)		@		1.A	3,704,670	84.5470	7,609,219	9,000,000	7,440,414	0	335,671	0	0	0.000	4.670	N/A	0	0	11/21/2007	02/15/2027
912833-WR-7	UNITED STATES TREASURY STRIP		@		1.A	2,603,888	78.8440	5,282,531	6,700,000	5,119,332	0	229,290	0	0	0.000	4.635	N/A	0	0	03/28/2008	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP		@		1.A	36,222,317	60.2810	68,720,625	114,000,000	65,467,242	0	2,866,913	0	0	0.000	4.529	N/A	0	0	12/29/2009	05/15/2035
912833-X9-6	UNITED STATES TREASURY STRIP		@		1.A	35,983,502	58.9060	67,153,125	114,000,000	63,731,584	0	2,814,323	0	0	0.000	4.568	N/A	0	0	10/28/2010	11/15/2035
912833-XP-0	UNITED STATES TREASURY STRIP		@		1.A	22,334,125	76.4410	41,431,242	54,200,000	40,775,452	0	1,711,756	0	0	0.000	4.337	N/A	0	0	09/14/2010	08/15/2029
912833-XS-4	UNITED STATES TREASURY STRIP		@		1.A	44,230,881	77.2810	82,459,094	106,700,000	81,277,072	0	3,394,062	0	0	0.000	4.313	N/A	0	0	11/20/2008	05/15/2029
912833-XU-9	UNITED STATES TREASURY STRIP		@		1.A	63,601,481	74.2930	119,091,629	160,300,000	114,370,642	0	5,110,461	0	0	0.000	4.625	N/A	0	0	09/14/2010	05/15/2030
912833-XX-3	UNITED STATES TREASURY STRIP		@		1.A	12,961,930	75.0350	25,887,129	34,500,000	24,436,985	0	1,154,845	0	0	0.000	4.900	N/A	0	0	01/06/2010	02/15/2030
912833-XY-1	UNITED STATES TREASURY STRIP		@		1.A	2,876,160	73.6370	5,890,938	8,000,000	5,478,179	0	265,504	0	0	0.000	5.030	N/A	0	0	01/11/2010	08/15/2030
912833-XZ-8	UNITED STATES TREASURY STRIP		@		1.A	3,015,360	72.3950	5,791,562	8,000,000	5,555,265	0	243,920	0	0	0.000	4.541	N/A	0	0	05/21/2009	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP		@		1.A	24,214,940	57.6210	46,384,981	80,500,000	43,206,873	0	1,961,946	0	0	0.000	4.702	N/A	0	0	03/08/2011	05/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912833-Y3-8	UNITED STATES TREASURY STRIP	@			1.A	21,887,760	56.3910	43,984,688	78,000,000	39,561,976	0	1,889,242	0	0	0.000	4.954	N/A	0	0	03/08/2011	11/15/2036
912833-Y4-6	UNITED STATES TREASURY STRIP	@			1.A	34,184,410	55.1330	65,056,719	118,000,000	61,246,453	0	2,729,082	0	0	0.000	4.611	N/A	0	0	11/15/2010	05/15/2037
912833-Z5-2	UNITED STATES TREASURY STRIP	@			1.A	25,452,580	54.5740	46,224,364	84,700,000	43,936,298	0	1,927,818	0	0	0.000	4.538	N/A	0	0	11/15/2010	08/15/2037
912833-Z6-0	UNITED STATES TREASURY STRIP	@			1.A	6,388,500	53.3480	13,336,914	25,000,000	12,004,473	0	568,451	0	0	0.000	4.910	N/A	0	0	12/29/2009	02/15/2038
912834-AD-0	UNITED STATES TREASURY STRIP	@			1.A	17,802,330	53.9140	33,318,891	61,800,000	31,148,719	0	1,402,390	0	0	0.000	4.660	N/A	0	0	11/09/2010	11/15/2037
912834-AE-8	UNITED STATES TREASURY STRIP	@			1.A	29,338,807	52.8200	58,260,805	110,300,000	53,405,775	0	2,457,939	0	0	0.000	4.768	N/A	0	0	10/13/2010	05/15/2038
912834-AT-5	UNITED STATES TREASURY STRIP	@			1.A	8,482,051	52.2660	17,508,984	33,500,000	15,705,298	0	742,964	0	0	0.000	4.906	N/A	0	0	05/14/2010	08/15/2038
912834-AU-2	UNITED STATES TREASURY STRIP	@			1.A	15,170,294	51.0740	30,644,531	60,000,000	27,854,552	0	1,294,222	0	0	0.000	4.815	N/A	0	0	05/14/2010	02/15/2039
912834-DU-9	UNITED STATES TREASURY STRIP	@			1.A	2,977,750	51.7150	6,464,356	12,500,000	5,642,244	0	275,796	0	0	0.000	5.075	N/A	0	0	03/30/2010	11/15/2038
912834-DV-7	UNITED STATES TREASURY STRIP	@			1.A	6,194,664	50.4960	13,128,984	26,000,000	11,648,657	0	557,462	0	0	0.000	4.965	N/A	0	0	02/17/2010	05/15/2039
912834-EP-9	UNITED STATES TREASURY STRIP	@			1.A	41,149,153	49.9920	65,989,688	132,000,000	64,432,346	0	2,712,146	0	0	0.000	4.348	N/A	0	0	11/19/2013	08/15/2039
912834-EV-6	UNITED STATES TREASURY STRIP	@			1.A	11,650,498	49.5510	24,874,492	50,200,000	21,894,023	0	1,050,728	0	0	0.000	4.979	N/A	0	0	03/08/2010	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP	@			1.A	16,220,611	49.0080	35,040,586	71,500,000	30,527,567	0	1,479,811	0	0	0.000	5.031	N/A	0	0	05/14/2010	02/15/2040
912834-JP-4	UNITED STATES TREASURY STRIP	@			1.A	37,680,899	46.6130	52,766,234	113,200,000	54,455,892	0	2,155,093	0	0	0.000	4.079	N/A	0	0	11/15/2013	02/15/2041
912834-KV-9	UNITED STATES TREASURY STRIP	@			1.A	62,046,768	44.8360	86,129,837	192,100,000	89,672,279	0	3,547,858	0	0	0.000	4.078	N/A	0	0	11/19/2013	11/15/2041
912834-LB-2	UNITED STATES TREASURY STRIP	@			1.A	14,955,174	44.2580	20,978,203	47,400,000	21,711,872	0	868,645	0	0	0.000	4.125	N/A	0	0	11/13/2013	02/15/2042
912834-LR-7	UNITED STATES TREASURY STRIP	@			1.A	19,724,228	43.2270	27,665,000	64,000,000	28,663,344	0	1,149,680	0	0	0.000	4.136	N/A	0	0	11/13/2013	08/15/2042
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,642,774,878	XXX	5,377,587,091	8,187,026,000	5,702,135,738	0	115,666,383	0	0	XXX	XXX	XXX	22,981,006	47,842,267	XXX	XXX
36178G-FN-9	GNMA POOL NO AA8273			4	1.A	141,183	93.8750	134,085	142,834	141,314	0	19	0	0	3.500	3.791	MON	417	4,999	09/05/2013	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678			4	1.A	393,497	97.2980	362,089	372,143	392,146	0	(207)	0	0	4.000	2.195	MON	1,240	14,886	04/16/2014	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427			4	1.A	946,040	103.3570	983,255	951,317	946,777	0	88	0	0	5.500	5.661	MON	4,360	52,322	05/26/2004	05/15/2034
36200N-SU-6	GNMA POOL NO 605431			4	1.A	1,268,111	103.3960	1,318,493	1,275,184	1,269,162	0	112	0	0	5.500	5.655	MON	5,845	70,135	05/26/2004	05/15/2034
36202F-3N-4	GNMA POOL NO 005305			4	1.A	698,945	97.5420	631,315	647,225	693,945	0	(701)	0	0	4.000	1.838	MON	2,157	25,889	04/27/2012	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331			4	1.A	823,058	94.2000	737,795	783,224	818,583	0	(595)	0	0	3.500	2.265	MON	2,284	27,413	04/11/2012	03/20/2042
36202F-X8-4	GNMA POOL NO 005203			4	1.A	681,794	97.5420	629,897	645,772	678,037	0	(521)	0	0	4.000	2.513	MON	2,153	25,831	10/27/2011	10/20/2041
36203C-ST-0	GNMA 1 POOL NO 345330			4	1.A	141	100.0020	143	143	143	0	0	0	0	7.000	7.430	MON	1	10	09/25/2000	06/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101			4	1.A	463	100.0010	469	469	467	0	1	0	0	7.000	7.382	MON	3	33	09/25/2000	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686			4	1.A	1	100.0000	1	1	1	0	0	0	0	7.500	9.165	MON	0	0	09/27/1994	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584			4	1.A	45	99.9460	47	47	47	0	0	0	0	7.500	8.635	MON	0	3	05/13/1994	04/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146			4	1.A	2,273	100.0140	2,186	2,185	2,187	0	(12)	0	0	8.000	6.737	MON	15	175	10/07/1998	07/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657			4	1.A	99	100.0120	101	101	100	0	0	0	0	7.000	7.436	MON	1	7	09/25/2000	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674			4	1.A	243	99.9060	242	242	241	0	0	0	0	7.000	6.765	MON	1	17	12/06/2000	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698			4	1.A	5	100.0260	5	5	5	0	0	0	0	8.000	7.000	MON	0	1	06/23/1999	11/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720			4	1.A	1	100.0000	1	1	1	0	0	0	0	7.000	7.017	MON	0	0	11/14/1997	01/15/2024
36203T-TG-0	GNMA 1 POOL NO 358851			4	1.A	474	100.0400	481	481	479	0	1	0	0	7.000	7.365	MON	3	34	09/25/2000	10/15/2023
36203V-PA-2	GNMA 1 POOL NO 360517			4	1.A	28	100.0130	27	27	27	0	0	0	0	7.500	6.601	MON	0	2	09/24/1998	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125			4	1.A	159	100.0130	161	161	161	0	0	0	0	7.000	7.396	MON	1	11	09/25/2000	12/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327			4	1.A	160	100.0180	162	162	161	0	0	0	0	7.000	7.402	MON	1	11	09/25/2000	09/15/2023
36204F-D7-6	GNMA POOL NO 368326			4	1.A	43	100.0360	46	46	45	0	0	0	0	7.500	9.075	MON	0	4	09/27/1994	01/15/2024
36204G-ME-9	GNMA 1 POOL NO 369457			4	1.A	55	100.1590	53	53	53	0	0	0	0	8.000	7.023	MON	0	4	04/22/1998	09/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814			4	1.A	66	100.2080	64	64	64	0	0	0	0	8.000	7.038	MON	0	5	04/22/1998	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075			4	1.A	14	100.0430	15	14	14	0	0	0	0	7.500	7.671	MON	0	1	01/10/1997	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264			4	1.A	49	100.0640	49	49	49	0	0	0	0	7.500	7.637	MON	0	4	01/10/1997	06/15/2024
36205B-K2-7	GNMA 1 POOL NO 385613			4	1.A	43	100.3810	42	42	42	0	0	0	0	7.500	6.565	MON	0	3	09/24/1998	04/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894			4	1.A	20	100.0750	19	19	19	0	0	0	0	8.000	6.897	MON	0	1	04/22/1998	09/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36205E-LR-5	GNMA 1 POOL NO 388336			4	1.A	20	100.0300	20	20	20	0	0	0	0	7.500	7.645	MON	0	1	01/10/1997	05/15/2024
36205G-EV-9	GNMA 1 POOL NO 389948			4	1.A	160	100.0010	157	157	157	0	0	0	0	7.000	6.264	MON	1	11	10/29/1998	04/15/2024
36205J-VW-2	GNMA POOL NO 392229			4	1.A	3	100.0000	3	3	3	0	0	0	0	7.500	6.413	MON	0	0	09/24/1998	06/15/2024
36205K-XF-4	GNMA POOL NO 393178			4	1.A	181	100.1190	174	174	175	0	(1)	0	0	8.000	6.678	MON	1	14	04/08/1999	08/15/2024
36205P-UG-4	GNMA 1 POOL NO 396683			4	1.A	100	100.0600	97	97	98	0	0	0	0	8.000	7.131	MON	1	8	04/22/1998	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945			4	1.A	230	100.5770	224	223	224	0	(1)	0	0	8.000	7.119	MON	1	18	04/22/1998	08/15/2024
36206A-N5-8	GNMA 1 POOL NO 405512			4	1.A	169	100.3160	169	168	168	0	0	0	0	7.000	6.777	MON	1	12	12/15/1997	10/15/2025
36206C-SB-6	GNMA POOL NO 407414			4	1.A	686	100.0470	677	676	677	0	(1)	0	0	7.000	6.687	MON	4	47	02/04/1998	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479			4	1.A	161	100.4050	155	155	157	0	(1)	0	0	8.000	6.751	MON	1	12	04/08/1999	08/15/2025
36206K-FT-3	GNMA POOL NO 413378			4	1.A	576	100.2030	554	553	559	0	(2)	0	0	8.000	6.847	MON	4	44	04/08/1999	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837			4	1.A	81	100.1880	84	84	83	0	0	0	0	7.000	7.991	MON	0	6	08/05/1999	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556			4	1.A	682	100.4730	658	655	660	0	(3)	0	0	8.000	7.084	MON	4	52	04/08/1999	07/15/2025
36206R-ET-9	GNMA POOL NO 418746			4	1.A	135	100.2350	130	129	131	0	(1)	0	0	8.000	6.727	MON	1	11	04/08/1999	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424			4	1.A	133	100.8220	133	132	132	0	0	0	0	7.500	7.496	MON	1	10	08/18/2000	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716			4	1.A	22	102.1930	23	23	22	0	0	0	0	7.500	8.549	MON	0	2	05/18/2000	02/15/2030
36207Y-J3-5	GNMA 1 POOL NO 445882			4	1.A	2,549	101.0990	2,691	2,662	2,591	0	6	0	0	6.500	7.863	MON	14	173	08/18/2000	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340			4	1.A	36	102.0490	38	37	36	0	0	0	0	7.000	8.010	MON	0	3	08/03/1999	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964			4	1.A	34	100.0040	35	35	35	0	0	0	0	6.500	7.239	MON	0	2	05/21/1999	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013			4	1.A	8,231	102.2060	8,417	8,236	8,224	0	(1)	0	0	6.500	6.534	MON	45	535	04/08/1999	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048			4	1.A	584	102.3780	610	596	589	0	1	0	0	6.500	7.040	MON	3	39	05/21/1999	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022			4	1.A	333	101.9870	359	352	341	0	1	0	0	6.500	8.050	MON	2	23	10/14/1999	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025			4	1.A	3,159	101.0060	3,288	3,255	3,198	0	5	0	0	7.000	7.820	MON	19	228	08/03/1999	03/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910			4	1.A	1,004	102.1940	985	964	983	0	(3)	0	0	8.000	6.786	MON	6	77	04/08/1999	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069			4	1.A	3,190	101.5090	3,382	3,332	3,242	0	8	0	0	6.500	7.830	MON	18	217	08/18/2000	07/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773			4	1.A	57	101.8950	60	59	58	0	0	0	0	7.000	7.975	MON	0	4	08/03/1999	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014			4	1.A	44	100.5350	46	45	44	0	0	0	0	7.000	8.026	MON	0	3	08/03/1999	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142			4	1.A	1,031	101.5790	1,049	1,032	1,031	0	0	0	0	6.500	6.553	MON	6	67	04/29/1999	03/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482			4	1.A	215	101.8910	232	227	220	0	1	0	0	6.500	8.197	MON	1	15	10/14/1999	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486			4	1.A	2,719	100.6830	2,859	2,840	2,763	0	7	0	0	6.500	7.845	MON	15	185	08/18/2000	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618			4	1.A	1,864	101.3050	1,972	1,947	1,893	0	5	0	0	6.500	7.901	MON	11	126	08/18/2000	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720			4	1.A	124	100.6370	132	131	126	0	0	0	0	6.500	8.254	MON	1	9	10/14/1999	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698			4	1.A	156	102.5710	165	161	157	0	0	0	0	7.000	8.022	MON	1	11	08/03/1999	09/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529			4	1.A	299	102.3250	315	308	302	0	0	0	0	7.500	8.574	MON	2	23	05/18/2000	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522			4	1.A	278	100.0120	294	294	283	0	1	0	0	6.500	8.682	MON	2	19	07/20/2000	09/15/2028
3620AC-2Y-9	GNMA POOL NO 726291			4	1.A	109,680	99.5670	100,190	100,626	108,555	0	(194)	0	0	4.500	2.059	MON	377	4,528	11/07/2012	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555			4	1.A	76,147	99.5710	69,440	69,739	75,376	0	132	0	0	4.500	2.065	MON	262	3,138	11/07/2012	03/15/2040
36210A-K6-3	GNMA 1 POOL NO 486417			4	1.A	75	101.0170	77	76	75	0	0	0	0	7.500	7.930	MON	0	5	06/02/2000	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542			4	1.A	2,460	102.6950	2,634	2,565	2,502	0	6	0	0	6.500	7.789	MON	14	167	08/18/2000	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846			4	1.A	16,107	103.9760	17,252	16,592	16,292	0	24	0	0	7.000	7.911	MON	97	1,162	08/03/1999	01/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117			4	1.A	1,902	101.3840	1,987	1,960	1,925	0	3	0	0	7.000	7.853	MON	11	137	08/03/1999	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119			4	1.A	185	101.3960	199	196	190	0	1	0	0	6.500	8.015	MON	1	13	10/14/1999	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202			4	1.A	729	101.9010	767	753	738	0	1	0	0	7.500	8.488	MON	5	56	05/18/2000	05/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066			4	1.A	777	101.8950	816	801	787	0	1	0	0	7.000	7.815	MON	5	56	08/03/1999	03/15/2029
36210G-V9-2	GNMA 1 POOL NO 492140			4	1.A	134	101.6670	137	135	134	0	0	0	0	6.500	6.585	MON	1	9	04/29/1999	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950			4	1.A	249	102.7280	264	257	252	0	0	0	0	7.000	7.964	MON	2	18	08/03/1999	06/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36210J-YH-5	GNMA 1 POOL NO 494012			4	1.A	1,699	101.5450	1,802	1,775	1,725	0	4	0	0	6.500	7.926	MON	10	115	08/18/2000	07/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886			4	1.A	182	102.8100	192	187	184	0	0	0	0	7.000	7.860	MON	1	13	08/03/1999	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849			4	1.A	215	101.1780	224	221	217	0	0	0	0	7.000	7.890	MON	1	15	08/03/1999	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143			4	1.A	48	100.2880	49	49	48	0	0	0	0	7.000	7.978	MON	0	3	08/03/1999	02/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206			4	1.A	1,436	101.1500	1,458	1,441	1,437	0	0	0	0	6.500	6.608	MON	8	94	04/05/1999	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556			4	1.A	272	100.6580	274	273	272	0	0	0	0	6.500	6.550	MON	1	18	04/22/1999	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415			4	1.A	666	102.1320	694	679	671	0	1	0	0	6.500	7.038	MON	4	44	05/21/1999	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347			4	1.A	289	102.1940	305	298	293	0	1	0	0	7.000	7.870	MON	2	21	08/03/1999	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431			4	1.A	46	101.0180	48	47	46	0	0	0	0	7.500	8.706	MON	0	4	05/18/2000	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421			4	1.A	2,466	100.8900	2,566	2,544	2,497	0	4	0	0	7.500	8.324	MON	16	191	05/18/2000	06/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987			4	1.A	4,572	102.1150	4,817	4,717	4,631	0	8	0	0	7.500	8.379	MON	29	354	05/18/2000	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484			4	1.A	115	100.1260	118	118	116	0	0	0	0	7.000	7.947	MON	1	8	08/03/1999	03/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111			4	1.A	470	100.8690	489	485	475	0	1	0	0	7.500	8.571	MON	3	36	05/18/2000	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760			4	1.A	577	102.3670	625	611	591	0	2	0	0	6.500	7.942	MON	3	40	10/14/1999	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693			4	1.A	84	101.6400	89	88	85	0	0	0	0	6.500	7.820	MON	0	6	08/18/2000	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825			4	1.A	599	101.8280	629	618	605	0	1	0	0	7.500	8.525	MON	4	47	05/18/2000	01/15/2030
36211B-FG-4	GNMA 1 POOL NO 507867			4	1.A	2,065	100.5500	2,142	2,131	2,091	0	4	0	0	7.500	8.385	MON	13	160	05/18/2000	05/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436			4	1.A	117	100.2990	119	119	117	0	0	0	0	7.500	7.951	MON	1	9	06/02/2000	12/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954			4	1.A	84	102.1120	89	87	85	0	0	0	0	7.000	8.007	MON	1	6	08/03/1999	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107			4	1.A	339	105.0470	360	343	340	0	0	0	0	7.500	7.901	MON	2	26	06/02/2000	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086			4	1.A	2,538	103.2980	2,738	2,651	2,578	0	5	0	0	6.500	7.868	MON	14	172	08/18/2000	07/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583			4	1.A	828	102.6770	860	838	831	0	0	0	0	7.500	7.859	MON	5	63	06/02/2000	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397			4	1.A	659	102.5770	684	667	662	0	0	0	0	7.500	7.884	MON	4	50	06/02/2000	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101			4	1.A	645	102.6760	684	666	653	0	1	0	0	7.500	8.304	MON	4	50	05/18/2000	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124			4	1.A	1,053	101.9760	1,108	1,087	1,065	0	2	0	0	7.500	8.436	MON	7	81	05/18/2000	12/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630			4	1.A	3,609	101.1400	3,766	3,723	3,643	0	5	0	0	7.500	8.609	MON	23	279	05/18/2000	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199			4	1.A	876	101.7920	903	887	879	0	0	0	0	7.500	7.864	MON	6	67	06/02/2000	02/15/2030
36211S-XA-0	GNMA 1 POOL NO 521873			4	1.A	212	101.8340	218	214	212	0	0	0	0	7.500	7.902	MON	1	16	06/02/2000	11/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785			4	1.A	1,538	100.8730	1,601	1,587	1,555	0	2	0	0	7.500	8.408	MON	10	119	05/18/2000	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200			4	1.A	1,963	103.2800	2,052	1,987	1,971	0	1	0	0	7.500	7.846	MON	12	149	06/02/2000	01/15/2030
362165-M2-5	GNMA 1 POOL NO 184077			4	1.A	3	99.8630	3	3	3	0	0	0	0	7.500	7.412	MON	0	0	06/30/1997	07/15/2023
36219R-F8-9	GNMA 1 POOL NO 256791			4	1.A	73	100.1260	76	76	74	0	0	0	0	6.500	7.882	MON	0	5	08/18/2000	03/15/2029
36224Q-MA-1	GNMA 1 POOL NO 335253			4	1.A	53	100.0470	53	53	53	0	0	0	0	7.500	7.629	MON	0	4	01/10/1997	01/15/2024
36224S-ZQ-8	GNMA POOL NO 337451			4	1.A	2	99.9480	2	2	2	0	0	0	0	7.500	7.168	MON	0	0	10/10/1995	05/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561			4	1.A	6	100.0880	5	5	5	0	0	0	0	8.000	6.739	MON	0	1	03/26/1998	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777			4	1.A	443	102.6470	469	457	449	0	1	0	0	7.000	7.978	MON	3	32	08/03/1999	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060			4	1.A	810	100.6670	787	782	788	0	(3)	0	0	8.000	6.883	MON	5	63	09/09/1998	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097			4	1.A	53	100.7650	51	51	52	0	0	0	0	8.000	6.734	MON	0	4	04/08/1999	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105			4	1.A	61	100.2830	60	60	60	0	0	0	0	7.000	6.357	MON	0	4	10/29/1998	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115			4	1.A	14,117	101.1890	13,928	13,765	13,847	0	(39)	0	0	8.500	7.648	MON	98	1,170	06/19/2000	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129			4	1.A	13	100.2190	13	13	13	0	0	0	0	7.000	6.536	MON	0	1	08/21/1998	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168			4	1.A	13	100.0440	13	13	13	0	0	0	0	6.500	6.620	MON	0	1	04/05/1999	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228			4	1.A	5	100.0110	5	5	5	0	0	0	0	8.000	6.763	MON	0	0	02/18/1997	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339			4	1.A	15	100.0820	14	14	14	0	0	0	0	8.000	6.611	MON	0	1	04/08/1999	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354			4	1.A	25	100.0110	24	24	24	0	0	0	0	6.500	6.444	MON	0	2	01/14/1998	12/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36225B-FV-5	GNMA POOL NO 781080			4	1.A	255	104.9190	276	263	258	0	0	0	0	7.500	8.621	MON	2	20	05/18/2000	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835			4	1.A	211,713	98.1190	198,388	202,191	208,960	0	(337)	0	0	2.625	1.646	MON	442	4,886	11/07/2012	02/20/2034
38376M-4W-4	GINNIE MAE II CMO			4	1.A	2,353,829	84.5510	2,147,279	2,539,633	2,366,237	0	3,645	0	0	3.000	3.630	MON	6,349	74,965	12/01/2022	06/20/2047
38376M-EN-3	GINNIE MAE II CMO			4	1.A	4,111,310	77.8140	3,475,482	4,466,419	4,120,789	0	3,606	0	0	3.000	3.624	MON	11,166	131,840	12/01/2022	02/20/2047
38376U-S8-3	GINNIE MAE I CMO			4	1.A	3,326,152	81.0220	2,767,119	3,415,269	3,341,117	0	29	0	0	3.000	3.172	MON	8,538	102,458	06/20/2017	05/16/2047
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO			4	1.A	2,385,776	86.8010	2,009,553	2,315,129	2,378,349	0	(2,175)	0	0	3.500	3.240	MON	6,752	72,993	12/01/2022	05/16/2042
38378H-H3-3	GINNIE MAE II CMO			4	1.A	3,536,939	79.8660	3,150,700	3,945,000	3,620,561	0	9,124	0	0	2.500	3.191	MON	8,219	98,625	05/22/2017	10/20/2042
38379E-2J-0	GINNIE MAE I CMO			4	1.A	7,167,822	76.4160	5,813,341	7,607,518	7,192,321	0	7,270	0	0	3.000	3.478	MON	19,019	224,560	12/01/2022	09/16/2044
38379G-VN-4	GINNIE MAE I CMO			4	1.A	1,477,751	85.1210	1,407,252	1,653,238	1,479,934	0	2,048	0	0	3.500	4.443	MON	4,822	47,455	10/01/2022	10/16/2044
38379H-8G-3	GINNIE MAE II CMO			4	1.A	2,705,136	92.7730	2,475,357	2,668,195	2,703,942	0	(509)	0	0	4.000	3.895	MON	8,894	104,451	12/01/2022	01/20/2045
38380A-2F-3	GINNIE MAE II CMO			4	1.A	3,379,566	75.5540	2,843,037	3,762,913	3,431,749	0	4,394	0	0	3.000	3.595	MON	9,407	112,887	01/27/2017	10/20/2046
38380A-ZA-8	GINNIE MAE II CMO			4	1.A	1,865,705	74.3960	1,604,627	2,156,884	1,904,786	0	5,700	0	0	2.750	3.517	MON	4,943	59,314	01/24/2017	09/20/2046
38380C-GB-3	GINNIE MAE II CMO			4	1.A	5,176,780	87.8910	4,231,939	4,814,990	5,183,907	0	(1,922)	0	0	4.000	3.423	MON	16,050	173,069	12/01/2022	01/20/2047
38380V-LK-5	GINNIE MAE II CMO			4	1.A	908,039	82.4180	792,537	961,603	905,991	0	(311)	0	0	3.500	3.925	MON	2,805	33,027	12/01/2022	03/20/2048
38380W-J4-2	GINNIE MAE II CMO			4	1.A	1,309,594	86.2220	1,170,749	1,357,827	1,307,897	0	(226)	0	0	4.000	4.322	MON	4,526	53,154	12/01/2022	05/20/2048
38380W-UM-9	GINNIE MAE II CMO			4	1.A	7,013,644	81.1440	6,506,363	8,018,308	7,032,117	0	8,147	0	0	3.000	4.004	MON	20,046	236,686	12/01/2022	04/20/2048
38380Y-GV-1	GINNIE MAE I CMO			4	1.A	14,864,354	88.9080	14,184,184	15,953,744	14,880,034	0	11,534	0	0	3.500	4.101	MON	46,532	503,004	12/01/2022	08/20/2048
38380Y-U8-6	GINNIE MAE I CMO			4	1.A	1,890,293	84.3380	1,762,822	2,090,185	1,893,412	0	1,751	0	0	3.500	4.370	MON	6,096	71,788	12/01/2022	09/20/2048
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N			4	1.A	294,770	97.0000	414,121	426,929	411,782	0	7,106	0	0	7.430	11.415	MON	2,643	31,721	08/07/1985	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			4	1.A	1,334	97.0000	1,348	1,390	1,381	0	2	0	0	7.430	7.916	MON	9	106	10/27/1992	10/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			4	1.A	55,072	97.0000	64,975	66,985	65,968	0	582	0	0	7.430	9.461	MON	415	5,013	04/15/1987	01/01/2024
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						69,276,489	XXX	62,093,848	73,516,547	69,657,947	0	57,639	0	0	XXX	XXX	XXX	207,390	2,378,663	XXX	XXX
0109999999. Total - U.S. Government Bonds						4,712,051,367	XXX	5,439,680,939	8,260,542,547	5,771,793,685	0	115,724,022	0	0	XXX	XXX	XXX	23,188,396	50,220,930	XXX	XXX
013051-DY-0	PROVINCE OF ALBERTA CORP FOREIGN				1.D FE	230,995	80.3470	169,596	211,078	215,737	0	(133)	0	(15,678)	3.050	2.925	JD	547	6,696	05/27/2021	12/01/2048
013051-ED-5	PROVINCE OF ALBERTA DISCOUNT NOTE				1.D FE	73,699	81.3410	51,628	63,471	65,612	0	(57)	0	(4,766)	3.100	2.920	JD	167	2,047	05/27/2021	06/01/2050
013051-EQ-6	PROVINCE OF ALBERTA DISCOUNT NOTE				1.D FE	1,289,734	78.2870	917,519	1,171,999	1,191,128	0	(445)	0	(86,562)	2.950	2.867	JD	2,936	35,962	11/17/2021	06/01/2052
110709-GL-0	BRITISH COLUMBIA PROVINCE CORP FOREIGN				1.B FE	527,552	93.6460	483,796	516,624	503,175	0	486	0	(24,864)	3.200	3.526	JD	634	8,179	08/15/2022	06/18/2032
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign				1.A FE	2,800,858	76.4150	2,114,893	2,767,645	2,609,090	0	2,441	0	(173,297)	2.000	2.258	JD	4,714	54,215	06/29/2022	12/01/2051
135087-M6-8	CANADIAN GOVERNMENT CORP FOREIGN				1.A FE	985,716	70.8030	935,363	1,321,082	975,126	0	1,445	0	(12,035)	1.750	3.062	JD	1,969	8,991	12/14/2022	12/01/2053
135087-N5-9	CANADIAN GOVERNMENT GOVT FOREIGN				1.A FE	683,764	89.6250	671,389	749,105	677,114	0	2,334	0	(8,984)	2.000	3.189	JD	1,276	7,335	12/01/2022	06/01/2032
135087-N9-1	CANADIAN GOVERNMENT CORP FOREIGN				1.B FE	910,545	97.8620	866,707	885,642	874,689	0	2,203	0	(38,059)	2.750	3.559	FA	10,148	0	09/12/2022	08/01/2024
13521J-AB-7	CANADA POST CORP CORP FOREIGN				1.A FE	108,833	101.4230	74,854	73,803	75,703	0	(103)	0	(5,476)	4.360	4.152	JJ	1,478	3,412	04/21/2011	07/16/2040
44810Z-AY-6	HYDRO ONE INC CORP FRGN				1.G FE	455,942	106.4870	353,660	332,116	359,010	0	(1,178)	0	(25,968)	5.490	4.795	JJ	8,373	19,332	08/28/2018	07/16/2040
44810Z-BK-5	HYDRO ONE INC CORP			2	1.G FE	195,773	95.6800	141,230	147,607	155,726	0	(312)	0	(11,275)	4.590	4.184	AO	1,564	6,996	06/09/2014	10/09/2043
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	5,440,680	111.5940	4,742,739	4,250,000	4,517,864	0	(73,912)	0	0	8.875	6.630	MS	125,729	377,188	03/16/1999	03/01/2026
448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	39,054,229	120.6340	39,664,321	32,880,000	35,474,880	0	(313,039)	0	0	8.625	7.067	JD	126,040	2,835,900	07/21/2004	06/15/2029
448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	3,646,320	122.4650	4,898,603	4,000,000	3,828,885	0	16,899	0	0	8.500	9.351	JD	28,333	340,000	06/20/1991	12/01/2029
448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	1,965,840	129.6640	2,593,282	2,000,000	1,982,409	0	1,561	0	0	9.375	9.540	AO	39,583	187,500	11/29/1990	04/15/2030
448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	19,225,960	132.0730	25,093,908	19,000,000	19,116,891	0	(10,004)	0	0	9.500	9.384	MN	230,639	1,805,000	06/20/1991	11/15/2030
448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	43,566,792	104.5330	39,199,748	37,500,000	38,234,059	0	(446,884)	0	0	8.050	6.669	JJ	1,459,063	3,018,750	07/21/2004	07/07/2024
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE				1.E FE	96,326	94.2580	69,566	73,803	79,469	0	(192)	0	(5,756)	4.050	3.554	MS	974	3,128	11/13/2014	09/05/2045
628153-DS-4	MUSKRAT FALLS/LABRADOR T DISCOUNT NOTE				1.A FE	64,895	85.6850	50,591	59,043	60,242	0	(17)	0	(4,635)	3.382	3.283	JD	170	1,371	03/28/2022	06/01/2057
651333-DS-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1.F FE	10,000,000	101.4910	10,149,069	10,000,000	10,000,000	0	0	0	0	7.320	7.320	AO	158,600	732,000	09/22/1993	10/13/2023
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN				1.D FE	1,504,391	88.5950	1,137,722	1,284,180	1,352,407	0	(2,454)	0	(98,403)	3.500	3.142	JD	3,704	46,754	03/15/2019	06/02/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE				1.D FE	1,570,734	78.7750	1,249,974	1,586,774	1,554,390	0	897	0	(112,897)	2.900	3.020	JD	3,793	47,867	03/08/2019	12/02/2046
68323A-DZ-4	ONTARIO (PROVINCE OF) CORP FOREIGN				1.D FE	1,776,488	76.7370	1,291,264	1,682,719	1,640,043	0	1,206	0	(119,286)	2.800	2.938	JD	3,873	49,011	04/30/2020	06/02/2048
68327L-AD-8	CADILLAC FAIRVIEW PRP TR GOVT FOREIGN		A	2	1.E FE	5,198,648	76.2160	4,279,553	5,615,000	5,227,610	0	28,963	0	0	2.500	3.415	AO	29,635	140,375	03/17/2022	10/15/2031
68333Z-AG-2	ONTARIO (PROVINCE OF) GOVT FOREIGN				1.D FE	864,741	73.6300	570,589	774,936	851,564	0	(1,997)	0	(62,013)	2.650	2.175	JD	1,693	21,362	06/08/2020	12/02/2050
68333Z-AL-1	ONTARIO (PROVINCE OF) ONTARIO (PROVINCE				1.D FE	59,440	61.0090	40,524	66,423	55,997	0	252	0	(4,068)	1.900	2.684	JD	104	1,313	09/24/2021	12/02/2051
68333Z-AS-6	ONTARIO (PROVINCE OF) ONTARIO (PROVINCE				1.D FE	1,020,251	71.3840	716,499	1,003,727	952,587	0	1,158	0	(69,230)	2.550	2.803	JD	2,104	26,624	11/17/2021	12/02/2052
68333Z-AU-1	ONTARIO (PROVINCE OF) CORP FOREIGN				1.D FE	557,907	97.7360	504,926	516,624	524,523	0	(275)	0	(33,109)	3.750	3.557	JD	1,592	9,737	08/11/2022	06/02/2032
748148-PB-3	PROVINCE OF QUEBEC GOVT FOREIGN		A		1.D FE	2,823,438	101.3330	2,887,993	2,850,000	2,848,601	0	2,201	0	0	7.500	7.585	JJ	98,563	213,750	09/25/2000	07/15/2023
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN		A		1.D FE	22,725,033	117.6830	26,508,005	22,525,000	22,578,344	0	(9,605)	0	0	7.500	7.439	MS	497,427	1,689,375	07/21/2004	09/15/2029
89119Z-AG-8	TORONTO HYDRO CORP CORP FOREIGN			2	1.F FE	125,005	89.9560	99,586	110,705	118,933	0	(266)	0	(8,652)	4.080	3.577	MS	1,324	4,706	05/29/2018	09/16/2044
89119Z-AK-9	TORONTO HYDRO CORP DISCOUNT NOTE			2	1.F FE	118,040	81.0080	89,680	110,705	110,625	0	(1)	0	(8,040)	3.485	3.487	FA	1,332	4,073	11/09/2017	02/28/2048
00386S-AB-8	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	1,809,500	114.7850	1,721,781	1,500,000	1,757,101	0	(12,875)	0	0	6.500	4.789	AO	17,333	97,500	08/08/2018	10/27/2036
00386S-AL-6	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	2,493,725	99.7120	2,492,807	2,500,000	2,499,900	0	1,636	0	0	3.625	3.693	JJ	42,543	90,625	01/23/2019	01/12/2023
00386S-AM-4	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	5,934,000	98.3480	5,900,896	6,000,000	5,983,169	0	11,729	0	0	3.875	4.088	MN	35,521	232,500	08/01/2018	05/06/2024
00388W-AF-8	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D		1.D FE	721,800	99.2690	714,736	720,000	720,660	0	(282)	0	0	4.375	4.330	AO	5,950	31,500	09/20/2018	04/23/2025
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO CORP FOREIG		D		1.D FE	882,130	102.8790	874,475	850,000	872,630	0	(2,574)	0	0	4.875	4.443	AO	7,827	41,438	01/23/2019	04/23/2030
00388W-AJ-0	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D	2	1.D FE	8,506,754	88.7370	7,795,567	8,785,000	8,537,050	0	29,340	0	0	2.000	2.558	AO	30,259	175,700	04/20/2022	04/29/2028
00388W-AK-7	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D	2	1.D FE	2,370,000	78.4750	1,859,862	2,370,000	2,370,000	0	0	0	0	3.400	3.400	AO	13,878	80,580	04/20/2021	04/29/2051
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO GOVT FORE		D	2	2.B FE	4,268,000	82.0000	3,526,000	4,300,000	4,268,095	0	302	0	0	5.125	5.175	FA	85,701	220,375	02/04/2022	08/11/2061
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI		D		1.G FE	10,694,394	91.8780	9,706,925	10,565,000	10,692,428	0	(9,922)	0	0	4.950	4.796	JJ	220,809	522,968	03/03/2021	07/29/2035
085209-AD-6	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	13,272,838	96.3560	11,707,265	12,150,000	12,927,964	0	(190,550)	0	0	3.717	1.961	JJ	195,700	375,417	03/16/2022	01/25/2027
085209-AF-1	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	3,274,500	99.8760	2,996,283	3,000,000	3,245,020	0	(29,480)	0	0	4.750	3.212	FA	53,833	71,250	03/16/2022	02/15/2029
085209-AH-7	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	20,097,343	71.2190	13,866,435	19,470,000	20,066,805	0	(13,834)	0	0	3.375	3.204	FA	239,116	657,113	04/15/2021	08/20/2050
085209-AJ-3	Government of Bermuda GOVT FOREIGN		D	2	1.E FE	1,760,537	100.3210	1,705,464	1,700,000	1,758,768	0	(1,769)	0	0	5.000	4.540	JJ	39,194	0	08/15/2022	07/15/2032
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3.C FE	14,600,725	84.8230	11,597,023	13,672,000	14,426,382	0	(24,947)	0	0	5.625	5.151	JJ	371,708	769,050	04/27/2015	01/07/2041
105756-BW-9	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3.C FE	10,944,068	74.4270	8,290,371	11,139,000	10,970,827	0	4,032	0	0	5.000	5.115	JJ	238,251	556,950	04/27/2015	01/27/2045
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1.F FE	26,832,195	76.7890	23,727,679	30,900,000	27,551,922	0	101,753	0	0	3.625	4.447	AO	189,799	1,120,125	03/01/2021	10/30/2042
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1.G FE	24,088,360	78.6940	19,256,378	24,470,000	24,118,018	0	7,998	0	0	3.860	3.951	JD	26,237	944,542	09/28/2018	06/21/2047
168863-DL-9	CHILE REPUBLIC OF NT GOVT FOREIGN		D	2	1.F FE	1,517,250	72.8260	1,238,048	1,700,000	1,520,252	0	3,002	0	0	3.500	4.154	JJ	25,783	29,750	02/24/2022	01/25/2050
168863-DT-2	CHILE REPUBLIC OF NT GOVT FOREIGN		D	2	1.F FE	6,036,371	78.8020	5,193,042	6,590,000	6,071,050	0	34,679	0	0	2.550	3.445	JJ	71,886	84,023	03/11/2022	07/27/2033
168863-DW-5	CHILE REPUBLIC OF NT GOVT FOREIGN		D	2	1.F FE	3,042,000	77.5250	2,325,748	3,000,000	3,041,214	0	(786)	0	0	4.000	3.920	JJ	50,333	60,000	01/28/2022	01/31/2052
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		3.A FE	874,772	104.8940	1,520,962	1,450,000	1,190,282	0	43,619	0	0	8.375	14.260	FA	45,876	121,438	07/21/2004	02/15/2027
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		3.A FE	281,062	110.7010	271,217	245,000	267,880	0	(1,357)	0	0	10.375	8.947	JJ	10,803	25,419	07/21/2004	01/28/2033
195325-BK-0	REPUBLIC OF COLOMBIA CORP FOREIGN		D		3.A FE	7,372,500	94.5820	5,201,994	5,500,000	7,045,323	0	(71,504)	0	0	7.375	4.706	MS	116,054	405,625	01/29/2018	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		3.A FE	8,488,800	79.9600	5,853,047	7,320,000	8,289,593	0	(32,578)	0	0	6.125	5.001	JJ	203,003	448,350	02/17/2017	01/18/2041
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	3.A FE	49,808,698	73.8730	35,889,580	48,583,000	49,657,957	0	(31,055)	0	0	5.625	5.438	FA	948,887	2,732,794	06/05/2018	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	3.A FE	89,980,905	68.4130	61,359,495	89,690,000	89,957,082	0	(10,015)	0	0	5.000	4.974	JD	199,311	4,484,500	08/06/2018	06/15/2045
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	3.A FE	3,313,204	88.6550	2,875,961	3,244,000	3,277,640	0	(7,556)	0	0	3.875	3.598	AO	23,046	125,705	12/14/2017	04/25/2027
21987B-AK-4	CODELCO INC CORP FOREIGN		D		1.G FE	14,234,215	101.9340	14,780,385	14,500,000	14,331,466	0	8,711	0	0	5.625	5.754	MS	226,563	815,625	09/16/2005	09/21/2035
21987B-AL-2	CODELCO INC GOVT FOREIGN		D		1.G FE	3,518,700	104.9760	3,149,278	3,000,000	3,430,523	0	(21,693)	0	0	6.150	4.723	AO	34,338	184,500	08/08/2018	10/24/2036
21987B-AR-9	CODELCO INC GOVT FOREIGN		D		1.G FE	6,763,136	82.9710	5,884,329	7,092,000	6,829,446	0	8,203	0	0	4.250	4.538	JJ	137,309	301,410	04/27/2015	07/17/2042
21987B-AS-7	CODELCO INC GOVT FOREIGN		D		1.G FE	35,687,568	99.5140	34,531,314	34,700,000	34,867,342	0	(266,949)	0	0	4.500	3.695	FA	598,575	1,561,500	11/19/2021	08/13/2023
21987B-AT-5	CODELCO INC GOVT FOREIGN		D		1.G FE	20,406,519	97.8350	16,565,348	16,932,000	19,965,843	0	(88,830)	0	0	5.625	4.311	AO	193,131	952,425	09/19/2017	10/18/2043
21987B-AU-2	CODELCO INC GOVT FOREIGN		D		1.G FE	1,896,020	91.5450	1,671,615	1,826,000	1,887,719	0	(1,611)	0	0	4.875	4.627	MN	14,094	89,018	01/04/2019	11/04/2044
21987B-AV-0	CODELCO INC GOVT FOREIGN		D		1.G FE	4,295,594	98.5720	4,140,038	4,200,000	4,239,804	0	(13,700)	0	0	4.500	4.124	MS	55,125	189,000	09/07/2018	09/16/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21987B-AW-8	CODELCO INC GOVT FOREIGN		D	2	1.G FE	27,494,941	94.2940	25,695,142	27,250,000	27,416,151	0	(38,743)	0	0	3.625	3.459	FA	411,589	987,813	12/26/2019	08/01/2027
21987B-AX-6	CODELCO INC GOVT FOREIGN		D	2	1.G FE	26,844,231	85.3590	22,709,861	26,605,000	26,813,444	0	(5,630)	0	0	4.500	4.443	FA	498,844	1,197,225	01/02/2019	08/01/2047
21987B-AY-4	CODELCO INC GOVT FOREIGN		D	2	1.G FE	8,177,324	84.4210	7,382,589	8,745,000	8,213,494	0	9,921	0	0	4.375	4.783	FA	155,163	382,594	10/01/2019	02/05/2049
23330J-AA-9	DP WORLD LTD CORP FOREIGN		D		2.C FE	4,746,645	105.9090	4,035,125	3,810,000	4,707,418	0	(39,227)	0	0	6.850	4.605	JJ	129,768	130,493	03/15/2022	07/02/2037
23330J-AB-7	DP WORLD LTD Corp Foregin		D		2.C FE	61,968,262	93.6700	47,714,773	50,939,000	61,654,489	0	(223,786)	0	0	5.625	4.268	MS	764,085	2,865,319	02/15/2022	09/25/2048
23330J-AC-5	DP WORLD LTD GOVT FOREIGN		D	2	2.C FE	2,314,841	84.0350	1,713,469	2,039,000	2,304,122	0	(5,720)	0	0	4.700	3.903	MS	24,224	95,833	02/04/2021	09/30/2049
25714P-EP-9	DOMINICAN REPUBLIC BD GOVT FOREIGN		D	2	3.C FE	440,000	92.2630	405,958	440,000	440,000	0	0	0	0	5.500	5.500	FA	8,672	12,100	02/16/2022	02/22/2029
268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN		D		2.A FE	21,379,666	103.7760	20,521,684	19,775,000	20,976,868	0	(42,938)	0	0	6.950	6.337	JJ	591,739	1,374,363	04/27/2015	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN		D		2.A FE	54,617,324	92.4350	50,931,424	55,100,000	54,732,484	0	12,431	0	0	5.600	5.661	JJ	1,319,951	3,085,600	01/21/2010	01/27/2040
268317-AK-0	ELECTRICITE DE FRANCE CORP FOREIGN		D		2.A FE	1,030,145	81.1820	748,494	922,000	1,012,439	0	(2,641)	0	0	4.875	4.170	JJ	19,852	44,948	04/27/2015	01/22/2044
268317-AL-8	ELECTRICITE DE FRANCE CORP FOREIGN		D		2.A FE	989,176	88.4360	735,785	832,000	988,680	0	(83)	0	0	6.000	5.040	JJ	22,048	49,920	04/27/2015	01/22/2114
279158-AE-9	ECOPETROL SA GOVT FOREIGN		D		3.A FE	1,278,375	85.3960	896,653	1,050,000	1,245,026	0	(4,770)	0	0	7.375	5.819	MS	22,156	77,438	05/19/2014	09/18/2043
279158-AJ-8	ECOPETROL SA CORP FOREIGN		D		3.A FE	6,688,851	69.9350	4,559,786	6,520,000	6,665,542	0	(3,316)	0	0	5.875	5.695	MN	35,113	383,050	04/01/2016	05/28/2045
279158-AK-5	ECOPETROL SA GOVT FOREIGN		D		3.A FE	12,123,500	95.3420	11,440,989	12,000,000	12,039,468	0	(18,296)	0	0	4.125	3.955	JJ	226,875	495,000	01/18/2018	01/16/2025
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN		D		5.C FE	1,823,087	97.0020	2,526,895	2,605,000	1,823,087	0	112,472	353,886	0	7.750	10.254	JJ	88,045	201,888	07/21/2004	01/24/2023
29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN		D		1.C FE	47,848,552	88.1400	43,122,626	48,925,000	47,936,735	0	21,772	0	0	4.125	4.257	AO	448,479	2,018,156	10/09/2018	10/11/2047
29441W-AD-7	EQUATE PETROCHEMICAL BV GOVT FOREIGN		D	2	2.B FE	1,658,307	87.0000	1,444,203	1,660,000	1,658,652	0	227	0	0	2.625	2.641	AO	7,626	43,575	04/21/2021	04/28/2028
29446M-AB-8	EQUINOR ASA CORP FOREIGN		D	2	1.D FE	14,762,605	94.9040	14,026,776	14,780,000	14,768,880	0	1,640	0	0	3.625	3.639	MS	165,197	535,775	12/19/2018	09/10/2028
30216J-AC-9	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN		D		2.C FE	3,337,500	92.9230	2,787,686	3,000,000	3,245,929	0	(45,301)	0	0	3.875	2.163	FA	48,438	116,250	12/11/2020	02/01/2028
30216K-AE-2	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN		D		2.C FE	921,500	87.1850	871,855	1,000,000	924,890	0	3,390	0	0	3.250	4.507	JJ	14,986	0	08/12/2022	01/15/2030
30216K-AF-9	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN		D		2.C FE	4,547,500	79.2950	3,964,771	5,000,000	4,587,778	0	40,278	0	0	2.250	3.433	JJ	52,500	56,250	01/28/2022	01/13/2031
31424E-AA-0	UNITED ARAB EMIRATES (GOVERNME GOVT FORE		D		1.D FE	30,449,546	83.7830	26,048,081	31,090,000	30,518,698	0	58,100	0	0	2.000	2.231	AO	124,360	621,800	10/06/2021	10/19/2031
344593-AF-5	FONDO MIVIVIENDA SA GOVT FOREIGN		D	2	2.A FE	3,911,760	94.5940	3,717,541	3,930,000	3,913,823	0	2,063	0	0	4.625	4.731	AO	39,887	90,881	04/22/2022	04/12/2027
445545-AF-3	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2.B FE	44,746,045	109.4610	33,276,097	30,400,000	42,586,759	0	(430,441)	0	0	7.625	4.399	MS	592,378	2,318,000	12/19/2017	03/29/2041
445545-AN-6	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2.B FE	14,769,454	60.5670	10,465,954	17,280,000	14,788,757	0	16,944	0	0	3.125	3.900	MS	150,000	383,750	09/20/2022	09/21/2051
45434L-2B-9	INDIAN RAILWAY FINANCE CORP LT CORP FORE		D		2.C FE	10,529,164	72.5900	8,006,724	11,030,000	10,542,882	0	8,875	0	0	3.950	4.221	FA	167,013	435,685	01/07/2022	02/13/2050
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LT GOVT FORE		D		2.C FE	904,820	85.7260	857,260	1,000,000	907,825	0	3,005	0	0	3.570	4.839	JJ	15,867	0	08/15/2022	01/21/2032
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	13,645,163	127.1780	14,752,611	11,600,000	13,267,159	0	(60,334)	0	0	8.500	6.779	AO	216,372	837,250	06/23/2022	10/12/2035
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	1,165,000	113.8980	1,138,983	1,000,000	1,124,613	0	(5,783)	0	0	6.625	5.356	FA	24,660	66,250	07/29/2014	02/17/2037
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	3,608,998	120.5900	3,075,055	2,550,000	3,428,243	0	(39,894)	0	0	7.750	4.561	JJ	90,029	197,625	01/29/2018	01/17/2038
455780-BJ-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	7,398,500	98.3140	7,570,189	7,700,000	7,449,479	0	7,258	0	0	5.250	5.528	JJ	184,158	404,250	06/25/2014	01/17/2042
455780-BR-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	16,277,063	112.8220	15,151,955	13,430,000	15,871,665	0	(62,122)	0	0	6.750	5.304	JJ	418,009	906,525	05/02/2016	01/15/2044
455780-BT-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	5,220,000	98.8450	4,942,258	5,000,000	5,069,530	0	(32,417)	0	0	4.125	3.413	JJ	95,104	206,250	01/12/2018	01/15/2025
455780-BU-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	16,414,010	97.1590	15,448,223	15,900,000	16,364,218	0	(11,665)	0	0	5.125	4.906	JJ	375,748	814,875	08/29/2018	01/15/2045
455780-BV-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	4,285,250	100.2980	4,011,931	4,000,000	4,118,147	0	(36,390)	0	0	4.750	3.706	JJ	91,306	190,000	02/27/2018	01/08/2026
455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	45,004,469	105.4340	46,839,197	44,425,000	44,959,553	0	(12,406)	0	0	5.950	5.851	JJ	1,270,247	2,643,288	08/06/2018	01/08/2046
455780-BX-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	981,256	98.8660	918,464	929,000	954,212	0	(5,730)	0	0	4.350	3.618	JJ	19,420	40,412	11/30/2017	01/08/2027
455780-BY-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	6,103,750	97.4000	5,843,986	6,000,000	6,095,671	0	(1,989)	0	0	5.250	5.134	JJ	151,375	315,000	05/04/2018	01/08/2047
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	2,807,567	96.7100	2,837,470	2,934,000	2,860,326	0	14,200	0	0	3.850	4.463	JJ	51,145	112,959	12/10/2018	07/18/2027
455780-CB-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	8,448,860	91.3410	7,352,971	8,050,000	8,410,844	0	(8,003)	0	0	4.750	4.448	JJ	173,131	382,375	01/22/2018	07/18/2047
455780-CD-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	2,464,615	95.1180	2,356,083	2,477,000	2,470,291	0	1,195	0	0	3.500	3.559	JJ	40,939	86,695	12/18/2017	01/11/2028
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	24,175,158	86.4880	20,099,720	23,240,000	24,161,956	0	(22,274)	0	0	4.350	4.086	JJ	477,388	880,440	02/09/2022	01/11/2048
455780-CJ-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	3,336,080	97.9750	2,792,286	2,850,000	3,324,145	0	(9,111)	0	0	5.350	4.279	FA	59,296	152,475	02/04/2022	02/11/2049
458182-BW-1	INTER-AMERICAN DEV BANK NOTES		D		1.A FE	4,527,768	105.7680	4,003,314	3,785,000	3,928,713	0	(46,755)	0	0	6.800	5.313	AO	54,336	257,380	09/25/2002	10/15/2025
4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN		D		1.A FE	9,782,477	98.6760	9,746,202	9,877,000	9,798,844	0	2,201	0	0	4.375	4.433	JJ	188,452	432,119	01/16/2014	01/24/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45846A-AA-8	INTERCHILE SA GOVT FOREIGN		D	2	2.A FE	19,840,750	83.1120	16,186,134	19,475,000	19,797,248	0	(36,759)	0	0	4.500	4.227	JD	2,434	876,375	02/09/2022	06/30/2056
465077-AL-9	ISRAEL ELECTRIC CORP LTD GOVT FOREIGN		D		2.A FE	1,724,149	94.4660	1,643,716	1,740,000	1,730,566	0	1,441	0	0	4.250	4.359	FA	28,142	73,950	02/07/2018	08/14/2028
465138-7N-9	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	45,076,663	93.6470	41,335,747	44,140,000	45,040,159	0	(33,621)	0	0	4.500	4.334	JJ	833,143	1,986,300	03/01/2021	01/30/2043
46513J-B4-2	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	5,623,970	84.2670	4,061,670	4,820,000	5,590,908	0	(17,789)	0	0	3.875	3.015	JJ	92,350	186,775	02/10/2021	07/03/2050
46513Y-JH-2	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	2,616,082	95.0540	2,566,447	2,700,000	2,652,266	0	8,464	0	0	3.250	3.636	JJ	39,975	87,750	06/13/2018	01/17/2028
46513Y-JJ-8	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	5,958,550	87.8830	5,466,303	6,220,000	5,979,357	0	5,194	0	0	4.125	4.381	JJ	116,884	256,575	10/09/2018	01/17/2048
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN		D		2.B FE	54,756,061	100.6650	65,381,936	64,950,000	64,213,861	0	909,922	0	0	6.875	8.464	MS	1,165,943	4,465,313	07/21/2004	09/27/2023
486661-AH-4	KAZAKHSTAN (REPUBLIC OF) GOVT FOREIGN		D		2.B FE	12,629,194	104.3890	10,642,471	10,195,000	12,420,581	0	(53,193)	0	0	6.500	4.891	JJ	294,522	662,675	10/02/2018	07/21/2045
48667Q-AP-0	KAZMUNAIGAZ FIN SUB BV GOVT FOREIGN		D		2.C FE	3,184,250	77.7660	2,107,466	2,710,000	3,166,321	0	(10,061)	0	0	5.750	4.592	AO	31,165	155,825	03/08/2021	04/19/2047
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		D		1.C FE	235,723	132.3970	1,738,378	1,313,000	1,088,322	0	35	0	0	7.950	9.589	AO	26,096	104,384	11/22/1999	04/01/2096
50064F-AE-4	REPUBLIC OF KOREA GLOBAL CORP FOREIGN		D		1.C FE	317,195	101.7750	254,438	250,000	269,858	0	(6,647)	0	0	5.625	2.698	MN	2,305	14,063	03/13/2015	11/03/2025
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		D		1.C FE	17,047,332	92.6130	15,836,750	17,100,000	17,056,103	0	1,241	0	0	4.125	4.143	JD	41,147	705,375	06/03/2014	06/10/2044
501499-AB-3	KUWAIT STATE OF (GOVERNMENT) GOVT FOREIG		D		1.E FE	5,129,750	97.0250	4,938,554	5,090,000	5,108,267	0	(4,002)	0	0	3.500	3.407	MS	49,981	178,150	05/02/2017	03/20/2027
55276V-AJ-1	MDGH GMTN BV GOVT FOREIGN		D	2	1.C FE	2,420,456	90.1220	2,257,552	2,505,000	2,427,855	0	7,399	0	0	2.875	3.382	MN	10,803	72,019	03/30/2022	11/07/2029
55276V-AK-8	MDGH GMTN BV GOVT FOREIGN		D	2	1.C FE	4,727,176	82.7360	3,632,118	4,390,000	4,713,560	0	(7,670)	0	0	3.700	3.279	MN	24,365	162,430	04/16/2021	11/07/2049
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2.C FE	10,501,921	77.4020	9,047,506	11,689,000	10,602,857	0	19,491	0	0	5.500	6.254	AO	108,935	642,895	04/04/2018	10/31/2046
59284M-AC-8	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2.C FE	3,104,500	91.9560	3,218,472	3,500,000	3,248,087	0	39,702	0	0	3.875	5.448	AO	22,981	135,625	01/31/2019	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2.C FE	2,617,160	77.4270	2,226,797	2,876,000	2,634,757	0	4,118	0	0	5.500	6.167	JJ	66,348	158,180	04/04/2018	07/31/2047
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	958,301	119.9980	928,784	774,000	827,999	0	(13,272)	0	0	11.500	9.039	MN	11,374	89,010	07/21/2004	05/15/2026
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN		D		1.E FE	977,650	103.1020	919,473	891,813	936,936	0	(2,212)	0	0	6.067	5.088	JD	150	54,106	05/16/2014	12/31/2033
656531-AC-4	EQUINOR ASA DEBENTURES		D		1.D FE	20,611,934	101.2110	19,905,202	19,667,000	19,713,610	0	(105,852)	0	0	7.750	7.188	JD	67,742	1,524,193	01/01/2013	06/15/2023
656531-AD-2	EQUINOR ASA CORP FOREIGN		D		1.D FE	13,429,655	105.4090	11,726,798	11,125,000	11,605,592	0	(150,826)	0	0	7.150	5.500	MN	101,639	795,438	03/23/2004	11/15/2025
656531-AM-2	EQUINOR ASA DEBENTURES		D		1.D FE	2,836,085	111.0190	3,330,576	3,000,000	2,939,809	0	10,093	0	0	7.250	7.761	MS	59,208	217,500	07/21/2004	09/23/2027
69370P-AE-1	PERTAMINA PERSERO PT GOVT FOREIGN		D		2.B FE	3,199,438	81.7720	2,502,228	3,060,000	3,193,754	0	(2,845)	0	0	4.700	4.411	JJ	60,324	143,820	12/14/2020	07/30/2049
69377F-AB-2	FREEPORT INDONESIA PT GOVT FOREIGN		D	2	2.C FE	5,085,925	92.2530	4,704,915	5,100,000	5,085,447	0	(478)	0	0	5.315	5.351	AO	57,978	135,533	08/15/2022	04/14/2032
69377F-AC-0	FREEPORT INDONESIA PT GOVT FOREIGN		D	2	2.C FE	3,515,750	87.6050	3,066,160	3,500,000	3,515,207	0	(543)	0	0	6.200	6.167	AO	46,414	108,500	04/12/2022	04/14/2052
698299-AD-6	Republic of Panama GOVT FOREIGN		D		2.B FE	575,903	115.5040	831,629	720,000	656,887	0	9,555	0	0	8.875	11.303	MS	16,152	63,900	07/21/2004	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN		D		2.B FE	2,005,512	119.2000	2,069,313	1,736,000	1,893,489	0	(21,488)	0	0	9.375	7.421	AO	40,688	162,750	04/03/2018	04/01/2029
698299-AS-3	Republic of Panama GOVT FOREIGN		D		2.B FE	9,658,487	100.0010	8,918,079	8,918,000	8,919,906	0	(74,213)	0	0	9.375	8.495	JJ	383,195	836,063	07/21/2004	01/16/2023
698299-AW-4	Republic of Panama GOVT FOREIGN		D		2.B FE	9,508,000	105.0250	8,191,958	7,800,000	9,033,571	0	(77,890)	0	0	6.700	4.891	JJ	225,008	522,600	03/17/2016	01/26/2036
698299-BB-9	Republic of Panama GOVT FOREIGN		D		2.B FE	41,405,647	72.8600	32,040,372	43,975,000	41,646,188	0	33,253	0	0	4.300	4.623	AO	325,659	1,890,925	03/30/2020	04/29/2053
698299-BD-5	Republic of Panama GOVT FOREIGN		D	2	2.B FE	2,882,600	97.8470	2,739,724	2,800,000	2,820,627	0	(13,751)	0	0	4.000	3.470	MS	30,800	112,000	03/12/2018	09/22/2024
698299-BG-8	Republic of Panama GOVT FOREIGN		D		2.B FE	6,400,000	77.3660	4,641,989	6,000,000	6,357,374	0	(9,063)	0	0	4.500	4.100	MN	34,500	270,000	12/19/2017	05/15/2047
698299-BH-6	Republic of Panama GOVT FOREIGN		D	2	2.B FE	24,197,166	75.8720	18,076,452	23,825,000	24,184,119	0	(7,406)	0	0	4.500	4.400	AO	223,359	1,072,125	01/18/2022	04/16/2050
698299-BM-5	Republic of Panama GOVT FOREIGN		D	2	2.B FE	21,996,535	73.4740	16,032,026	21,820,000	21,991,856	0	(2,853)	0	0	4.500	4.451	AO	245,475	981,900	02/15/2022	04/01/2056
706451-BD-2	PETROLEOS MEXICANOS CORP FRGN		D		3.C FE	6,057,441	105.3290	6,246,006	5,930,000	5,979,681	0	(8,442)	0	0	9.500	9.268	MS	165,875	563,350	03/15/2006	09/15/2027
706451-BG-5	PETROLEOS MEXICANOS CORPORATE FOREIGN		D		3.C FE	9,885,000	72.7720	7,277,208	10,000,000	9,909,420	0	4,507	0	0	6.625	6.733	JD	29,444	662,500	06/16/2016	06/15/2035
715638-AP-7	REPUBLIC OF PERU GOVT FOREIGN		D		2.B FE	3,292,800	122.5740	2,574,057	2,100,000	2,985,069	0	(63,952)	0	0	8.750	3.949	MN	20,417	183,750	10/11/2017	11/21/2033
715638-AU-6	REPUBLIC OF PERU CORP SINKING FUND FRGN		D		2.B FE	4,137,188	106.0830	3,580,296	3,375,000	4,000,991	0	(25,693)	0	0	6.550	4.598	MS	65,705	155,563	08/12/2022	03/14/2037
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN		D		2.B FE	73,397,175	99.5180	65,014,953	65,330,000	72,791,413	0	(137,065)	0	0	5.625	4.854	MN	438,936	3,674,813	03/01/2021	11/18/2050
715638-DF-6	REPUBLIC OF PERU GOVT FOREIGN		D	2	2.B FE	1,362,660	83.2820	1,299,195	1,560,000	1,375,085	0	12,425	0	0	2.783	4.556	JJ	19,054	21,707	04/29/2022	01/23/2031
715638-DQ-2	REPUBLIC OF PERU GOVT FOREIGN		D	2	2.B FE	12,768,383	58.9700	8,904,528	15,100,000	12,810,283	0	27,883	0	0	2.780	3.505	JD	34,982	419,780	01/20/2022	12/01/2060
715638-DR-0	REPUBLIC OF PERU GOVT FOREIGN		D	2	2.B FE	11,541,645	58.7690	7,781,004	13,240,000	11,545,679	0	1,633	0	0	3.230	3.718	JJ	181,752	427,652	02/22/2021	07/28/2121
715638-DS-8	REPUBLIC OF PERU GOVT FOREIGN		D	2	2.B FE	1,146,575	73.4260	925,173	1,260,000	1,149,857	0	3,282	0	0	3.300	3.979	MS	12,705	41,580	03/03/2022	03/11/2041
715638-DW-9	REPUBLIC OF PERU GOVT FOREIGN		D	2	2.B FE	3,380,195	65.4680	2,559,809	3,910,000	3,383,577	0	3,382	0	0	3.600	4.256	JJ	64,906	98,923	02/04/2022	01/15/2072

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	1,118,750	94.7590	947,587	1,000,000	1,082,415	0	(17,800)	0	0	4.125	2.140	MN	5,271	41,250	12/04/2020	05/15/2027
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	4,578,400	84.5950	3,282,269	3,880,000	4,548,823	0	(15,705)	0	0	5.250	4.122	MN	26,028	203,700	01/27/2021	05/15/2047
71568P-AE-9	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	3,740,960	98.7330	3,159,455	3,200,000	3,619,491	0	(71,156)	0	0	5.450	2.811	MN	19,378	174,400	04/23/2021	05/21/2028
71568P-AF-6	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	20,100,974	94.4450	14,865,632	15,740,000	19,938,127	0	(88,923)	0	0	6.150	4.394	MN	107,557	968,010	03/03/2021	05/21/2048
71568P-AH-2	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	2,832,850	94.8970	2,011,824	2,120,000	2,806,033	0	(14,297)	0	0	6.250	4.196	JJ	57,417	132,500	02/12/2021	01/25/2049
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	3,433,798	78.9700	2,606,015	3,300,000	3,428,813	0	(2,763)	0	0	4.875	4.609	JJ	73,288	160,875	12/14/2020	07/17/2049
71568P-AP-4	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D	2	2.B FE	11,480,049	72.1850	8,445,678	11,700,000	11,484,491	0	4,114	0	0	4.000	4.112	JD	1,300	468,000	12/14/2021	06/30/2050
71568Q-AJ-6	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	2,356,875	88.9570	2,001,527	2,250,000	2,341,875	0	(12,446)	0	0	3.875	3.179	JJ	39,719	87,188	10/12/2021	07/17/2029
71654Q-BV-3	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	1,110,370	94.4250	1,085,889	1,150,000	1,136,824	0	5,998	0	0	4.250	4.846	JJ	22,537	48,875	03/08/2018	01/15/2025
71654Q-BW-1	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	9,173,750	90.6050	8,607,490	9,500,000	9,358,448	0	41,681	0	0	4.500	5.030	JJ	187,625	427,500	02/21/2018	01/23/2026
71654Q-CB-6	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	2,072,440	94.9970	1,899,948	2,000,000	2,037,661	0	(9,120)	0	0	6.875	6.279	FA	56,146	137,500	10/24/2018	08/04/2026
71654Q-CC-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	28,907,425	64.0550	19,331,885	30,180,000	28,952,829	0	13,915	0	0	6.750	7.086	MS	565,875	2,037,150	11/27/2018	09/21/2047
71654Q-CG-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	1,438,905	91.2610	1,241,149	1,360,000	1,401,837	0	(8,629)	0	0	6.500	5.664	MS	26,520	88,400	07/13/2018	03/13/2027
71654Q-CK-6	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	6,062,555	84.1250	5,594,343	6,650,000	6,275,694	0	59,549	0	0	5.350	6.665	FA	137,369	355,775	01/23/2019	02/12/2028
71654Q-CL-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	12,036,000	61.0800	7,940,414	13,000,000	12,084,448	0	13,247	0	0	6.350	6.946	FA	318,735	825,500	12/21/2018	02/12/2048
71654Q-DD-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D	2	3.C FE	12,810,454	69.2890	8,587,736	12,394,000	12,801,522	0	(4,843)	0	0	7.690	7.405	JJ	418,304	953,099	10/26/2020	01/23/2050
716743-AR-0	PETRONAS CAP LTD GOVT FOREIGN		D	2	1.G FE	1,767,738	89.4390	1,252,152	1,400,000	1,750,313	0	(8,211)	0	0	4.550	3.159	AO	12,386	63,700	11/03/2020	04/21/2050
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	1,291,553	108.7970	1,540,559	1,416,000	1,391,880	0	11,343	0	0	9.500	10.542	AO	26,157	134,520	07/21/2004	10/21/2024
718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	1,510,238	113.1210	2,002,243	1,770,000	1,703,183	0	24,537	0	0	10.625	12.615	MS	54,852	188,063	07/21/2004	03/16/2025
718286-AY-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	335,580	127.5850	255,171	200,000	273,406	0	(8,950)	0	0	9.500	3.587	FA	7,864	19,000	03/13/2015	02/02/2030
718286-BZ-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	1,010,630	84.9170	849,174	1,000,000	1,010,304	0	(326)	0	0	3.950	3.867	JJ	17,665	19,750	03/03/2022	01/20/2040
718286-CL-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	199,800	67.6800	135,359	200,000	199,811	0	6	0	0	2.650	2.655	JD	309	5,300	12/14/2020	12/10/2045
718286-CU-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	5,409,863	107.4760	5,986,433	5,570,000	5,409,877	0	15	0	0	5.950	6.177	AO	71,807	0	10/19/2022	10/13/2047
731011-AU-6	REPUBLIC OF POLAND CORP FOR		D		1.G FE	18,973,854	95.9900	18,238,018	19,000,000	19,091,836	0	(29,835)	0	0	3.250	3.081	AO	145,799	617,500	11/19/2021	04/06/2026
73928Q-AA-6	POWER FINANCE CORPORATION LTD GOVT FOREI		D		2.C FE	9,525,519	101.3500	8,087,696	7,980,000	9,199,219	0	(183,377)	0	0	6.150	3.292	JD	34,081	490,770	04/06/2021	12/06/2028
73928Q-AB-4	POWER FINANCE CORPORATION LTD GOVT FOREI		D		2.C FE	11,716,595	87.8780	10,105,934	11,500,000	11,689,752	0	(22,173)	0	0	3.950	3.690	JJ	199,365	454,250	10/13/2021	04/23/2030
73928R-AB-2	POWER FINANCE CORPORATION LTD GOVT FOREI		D		2.C FE	912,240	87.8780	878,777	1,000,000	915,556	0	3,316	0	0	3.950	5.361	JJ	17,336	0	08/22/2022	04/23/2030
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2.C FE	1,449,000	101.6240	1,422,731	1,400,000	1,432,336	0	(4,482)	0	0	6.530	6.055	MN	11,681	91,420	12/10/2018	11/15/2028
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2.C FE	50,453,903	93.7630	36,517,052	38,946,000	50,097,430	0	(215,656)	0	0	6.757	4.807	MN	336,258	2,631,581	12/14/2021	11/15/2048
74445P-AG-7	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D	2	2.C FE	6,389,350	84.0690	4,506,122	5,360,000	6,362,342	0	(18,753)	0	0	5.800	4.581	MN	39,724	310,880	12/14/2021	05/15/2050
74727P-AL-5	STATE OF QATAR GOVT FOREIGN		D		1.D FE	6,344,075	116.7020	5,910,935	5,065,000	6,078,970	0	(38,167)	0	0	6.400	4.682	JJ	144,972	324,160	08/08/2018	01/20/2040
74727P-AR-2	STATE OF QATAR GOVT FOREIGN		D		1.D FE	22,096,900	109.1000	19,430,675	17,810,000	21,558,554	0	(133,050)	0	0	5.750	4.116	JJ	457,989	1,024,075	02/22/2021	01/20/2042
74727P-AU-5	STATE OF QATAR GOVT FOREIGN		D		1.D FE	2,016,250	96.3160	1,926,313	2,000,000	2,006,648	0	(1,823)	0	0	3.250	3.146	JD	5,236	65,000	05/02/2017	06/02/2026
74727P-AV-3	STATE OF QATAR GOVT FOREIGN		D		1.D FE	35,135,000	94.3450	31,605,452	33,500,000	34,958,197	0	(35,560)	0	0	4.625	4.327	JD	124,811	1,549,375	09/29/2017	06/02/2046
74727P-AW-1	STATE OF QATAR GOVT FOREIGN		D		1.D FE	37,208,697	99.5040	36,319,072	36,500,000	36,606,221	0	(346,591)	0	0	3.875	2.910	AO	267,160	1,414,375	11/19/2021	04/23/2023
74727P-AX-9	STATE OF QATAR GOVT FOREIGN		D		1.D FE	9,023,015	100.4600	8,639,554	8,600,000	8,944,777	0	(60,701)	0	0	4.500	3.637	AO	73,100	387,000	11/19/2021	04/23/2028
74727P-AY-7	STATE OF QATAR GOVT FOREIGN		D		1.D FE	2,565,000	100.3760	2,509,410	2,500,000	2,560,208	0	(1,180)	0	0	5.103	4.935	AO	24,098	127,575	07/31/2018	04/23/2048
74730D-AC-7	QATAR PETROLEUM GOVT FOREIGN		D	2	1.D FE	9,097,257	82.7830	7,611,921	9,195,000	9,110,182	0	8,868	0	0	2.250	2.370	JJ	97,122	206,888	06/30/2021	07/12/2031
74733L-AE-2	QTEL INTERNATIONAL FIN GOVT FOREIGN		D		1.G FE	5,240,000	100.2870	5,014,353	5,000,000	5,096,752	0	(31,984)	0	0	5.000	4.257	AO	50,000	250,000	02/22/2018	10/19/2025
74735K-2A-9	OOREDOO INTERNATIONAL FI GOVT FOREIGN		D		1.G FE	1,959,000	99.5070	1,990,139	2,000,000	1,998,514	0	9,488	0	0	3.250	3.744	FA	23,472	65,000	08/01/2018	02/21/2023
760942-AY-8	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.B FE	3,935,500	92.7600	4,174,192	4,500,000	4,020,889	0	11,979	0	0	4.125	4.925	MN	21,141	185,625	06/30/2014	11/20/2045
760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.B FE	112,801,083	98.5410	107,022,437	108,607,500	112,501,927	0	(76,575)	0	0	5.100	4.852	JD	200,019	5,538,983	03/30/2020	06/18/2050
760942-BB-7	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.B FE	6,037,287	101.1420	5,638,419	5,574,739	5,773,189	0	(55,857)	0	0	4.375	3.233	AO	43,359	243,895	12/19/2017	10/27/2027
760942-BD-3	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.B FE	48,006,365	96.2670	40,846,121	42,430,000	47,911,780	0	(102,208)	0	0	4.975	4.187	AO	416,315	1,849,705	12/09/2022	04/20/2055
77586R-AC-4	ROMANIA GOVT FOREIGN		D		2.C FE	82,132,748	92.2740	63,991,742	69,350,000	80,327,667	0	(294,436)	0	0	6.125	4.908	JJ	1,876,062	4,247,688	05/16/2018	01/22/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77586R-AD-2	ROMANIA GOVT FOREIGN		D		2.C FE	5,357,576	99.4910	4,974,560	5,000,000	5,176,118	0	(163,903)	0	0	4.875	1.507	JJ	107,656	243,750	11/19/2021	01/22/2024
77586R-AF-7	ROMANIA GOVT FOREIGN		D		2.C FE	60,040,977	79.7600	45,951,179	57,612,000	59,971,552	0	(56,706)	0	0	5.125	4.828	JD	131,227	2,952,615	05/25/2022	06/15/2048
77586R-AJ-9	ROMANIA GOVT FOREIGN		D		2.C FE	3,461,700	66.5960	2,424,106	3,640,000	3,464,563	0	2,714	0	0	4.000	4.294	FA	55,409	145,600	02/04/2022	02/14/2051
77586T-AE-6	ROMANIA GOVT FOREIGN		D		2.C FE	22,853,799	92.2740	17,162,890	18,600,000	22,326,826	0	(103,648)	0	0	6.125	4.622	JJ	503,169	1,139,250	12/19/2017	01/22/2044
80413T-AC-3	Saudi Arabia GOVT FOREIGN		D		1.F FE	31,651,143	88.3110	28,472,358	32,241,000	31,714,574	0	11,876	0	0	4.500	4.613	AO	261,958	1,450,845	12/21/2016	10/26/2046
80413T-AD-1	Saudi Arabia GOVT FOREIGN		D		1.F FE	15,455,492	99.3820	15,901,123	16,000,000	15,975,781	0	128,655	0	0	2.875	3.711	MS	149,500	460,000	01/08/2019	03/04/2023
80413T-AE-9	Saudi Arabia GOVT FOREIGN		D		1.F FE	9,506,810	95.4690	9,212,803	9,650,000	9,624,198	0	2,152	0	0	3.625	3.663	MS	113,689	349,813	11/19/2021	03/04/2028
80413T-AF-6	Saudi Arabia GOVT FOREIGN		D		1.F FE	9,125,815	89.2240	8,119,342	9,100,000	9,122,814	0	(512)	0	0	4.625	4.607	AO	101,711	420,875	10/23/2017	10/04/2047
80413T-AG-4	Saudi Arabia GOVT FOREIGN		D		1.F FE	8,327,855	98.6100	8,220,120	8,336,000	8,332,905	0	1,097	0	0	4.000	4.015	AO	68,540	333,440	01/04/2019	04/17/2025
80413T-AH-2	Saudi Arabia GOVT FOREIGN		D		1.F FE	2,041,620	99.0510	1,981,012	2,000,000	2,029,281	0	(3,392)	0	0	4.500	4.263	AO	18,500	90,000	02/20/2019	04/17/2030
80413T-AJ-8	Saudi Arabia GOVT FOREIGN		D		1.F FE	2,468,750	93.9450	2,348,628	2,500,000	2,470,850	0	517	0	0	5.000	5.080	AO	25,694	125,000	07/31/2018	04/17/2049
80413T-AK-5	Saudi Arabia GOVT FOREIGN		D		1.F FE	7,641,610	98.6260	6,933,421	7,030,000	7,581,053	0	(60,557)	0	0	4.375	2.998	AO	64,076	307,563	03/23/2022	04/16/2029
80413T-AL-3	Saudi Arabia GOVT FOREIGN		D		1.F FE	950,950	97.9050	744,076	760,000	944,417	0	(3,852)	0	0	5.250	3.805	JJ	18,288	39,900	04/07/2021	01/16/2050
80413T-AQ-2	Saudi Arabia GOVT FOREIGN		D		1.F FE	658,035	87.0510	548,424	630,000	653,637	0	(2,315)	0	0	2.750	2.290	FA	7,123	17,325	01/28/2021	02/03/2032
80413T-AV-1	Saudi Arabia GOVT FOREIGN		D		1.F FE	2,641,800	80.9450	2,266,457	2,800,000	2,652,686	0	10,886	0	0	2.250	2.854	FA	26,075	31,500	02/14/2022	02/02/2033
82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN		D		1.G FE	6,612,914	96.3870	5,564,419	5,773,000	6,452,424	0	(22,477)	0	0	6.300	5.274	MN	49,503	363,699	05/15/2014	11/12/2040
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	11,167,132	99.3160	11,277,314	11,355,000	11,345,259	0	22,689	0	0	3.125	3.336	MN	38,441	354,844	03/11/2014	05/22/2023
856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	1,002,500	90.3580	903,579	1,000,000	1,002,103	0	(64)	0	0	4.375	4.359	MN	4,740	43,750	09/16/2015	05/22/2043
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	27,543,031	98.8820	26,875,058	27,179,000	27,266,708	0	(62,981)	0	0	4.125	3.874	MN	168,170	1,121,134	01/08/2019	05/07/2024
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	27,722,831	96.1410	25,362,078	26,380,000	27,509,869	0	(31,395)	0	0	4.850	4.533	MN	191,915	1,279,430	11/16/2017	05/07/2044
857006-AC-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	1,505,658	94.4960	1,559,179	1,650,000	1,579,523	0	18,989	0	0	2.875	4.244	MN	5,666	47,438	11/14/2018	05/18/2026
857006-AG-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	14,407,604	95.6000	13,615,333	14,242,000	14,391,621	0	(33,598)	0	0	3.500	3.228	MN	78,924	498,470	11/19/2021	05/04/2027
857006-AL-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	10,562,551	99.6000	10,537,639	10,580,000	10,577,765	0	3,682	0	0	3.750	3.790	MN	65,023	396,750	11/01/2018	05/02/2023
857006-AM-2	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	2,038,968	97.9080	1,992,424	2,035,000	2,037,307	0	(394)	0	0	4.250	4.225	MN	14,174	86,488	06/22/2018	05/02/2028
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN		D		1.G FE	36,482,785	98.7220	35,046,255	35,500,000	35,798,915	0	(276,552)	0	0	4.000	3.181	JJ	627,167	1,420,000	11/19/2021	01/22/2024
85771P-AC-6	EQUINOR ASA CORP FOREIGN		D		1.D FE	37,763,442	98.4680	37,146,936	37,725,000	37,753,718	0	(1,240)	0	0	5.100	5.092	FA	716,146	1,923,975	04/27/2015	08/17/2040
85771P-AE-2	EQUINOR ASA CORP FOREIGN		D		1.D FE	2,575,000	88.2740	2,273,046	2,575,000	2,575,000	0	0	0	0	4.250	4.250	MN	11,552	109,438	11/16/2011	11/23/2041
85771P-AG-7	EQUINOR ASA CORP FOREIGN		D		1.D FE	3,783,362	99.8520	4,093,945	4,100,000	4,098,149	0	39,035	0	0	2.450	3.429	JJ	45,761	100,450	10/07/2013	01/17/2023
85771P-AL-6	EQUINOR ASA CORP FOREIGN		D		1.D FE	7,988,800	84.0500	6,724,036	8,000,000	7,990,797	0	280	0	0	3.950	3.958	MN	40,378	316,000	05/08/2013	05/15/2043
85771P-AQ-5	EQUINOR ASA CORP FOREIGN		D		1.D FE	16,294,825	94.4650	14,901,846	15,775,000	16,222,424	0	(13,333)	0	0	4.800	4.583	MN	111,477	757,200	09/07/2018	11/08/2043
87164K-AH-7	SYNGENTA FINANCE AG GOVT FOREIGN		D	2	2.B FE	11,223,795	99.5910	11,168,111	11,214,000	11,213,771	0	(2,350)	0	0	4.441	4.421	AO	92,686	498,014	04/24/2018	04/24/2023
87942U-AC-5	Telekom Malaysia Berhad DEBENTURES 144A		D		1.G FE	3,002,535	104.8090	2,620,218	2,500,000	2,855,873	0	(132,528)	0	0	7.875	2.177	FA	82,031	196,875	11/19/2021	08/01/2025
880277-AB-4	TENAGA NASIONAL DEBENTURES 144A		D		2.A FE	2,233,330	104.0140	2,886,383	2,775,000	2,631,427	0	42,021	0	0	7.500	9.621	MN	34,688	208,125	07/21/2004	11/01/2025
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		D		2.A FE	437,365	98.1380	618,271	630,000	437,542	0	9	0	0	7.500	10.800	JJ	21,788	47,250	05/08/2001	01/15/2096
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		4.C FE	422,206	119.0660	607,235	510,000	453,615	0	4,396	0	0	11.875	14.424	JJ	27,926	60,563	07/21/2004	01/15/2030
900123-CB-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		4.C FE	1,532,653	65.3740	1,026,380	1,570,000	1,538,314	0	879	0	0	4.875	5.034	AO	15,945	76,538	04/27/2015	04/16/2043
910860-AG-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	7,555,044	117.7770	9,087,673	7,716,000	7,620,447	0	6,862	0	0	8.300	8.499	FA	241,939	640,428	07/21/2004	08/15/2031
910860-AV-0	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	1,519,455	97.6940	1,189,913	1,218,000	1,457,543	0	(9,293)	0	0	6.050	4.397	JJ	34,798	73,689	04/27/2015	01/11/2040
910860-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	9,504,461	84.5220	7,346,628	8,692,000	9,501,121	0	(438)	0	0	5.750	5.255	AO	109,676	499,790	03/30/2020	10/12/2110
910860-BB-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	8,262,445	80.9740	6,497,350	8,024,000	8,218,625	0	(5,715)	0	0	4.750	4.566	MS	119,636	381,140	08/06/2018	03/08/2044
910860-BE-7	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	13,749,767	90.4720	11,331,640	12,525,000	13,602,405	0	(27,098)	0	0	5.550	4.904	JJ	308,950	695,138	08/08/2018	01/21/2045
910860-BF-4	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	713,790	78.1590	541,640	693,000	710,882	0	(440)	0	0	4.600	4.420	JJ	13,991	31,878	04/27/2015	01/23/2046
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN		D		2.B FE	77,384	124.9960	142,247	113,801	87,499	0	1,309	0	0	7.875	11.360	JJ	4,132	8,962	07/21/2004	01/15/2033
922646-AS-3	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6. FE	20,870	8.7720	30,702	350,000	20,870	0	0	0	0	9.250	154.510	MS	0	0	03/07/2002	09/15/2027
922646-AT-1	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6.	2,875	7.6450	3,822	50,000	2,875	0	0	0	0	13.625	214.325	FA	0	0	12/01/1999	08/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G6753Y-AB-0	OOREDOO INTERNATIONAL FINANCE GOVT FOREI		D		1.G FE	643,854	86.1670	577,322	670,000	645,894	0	2,040	0	0	2.625	3.122	AO	4,055	17,588	03/09/2022	04/08/2031
G7302V-KE-3	QNB FIN LTD GOVT FOREIGN		D		1.E FE	2,785,613	92.0110	2,632,435	2,861,000	2,796,491	0	10,878	0	0	2.750	3.341	FA	30,378	39,339	03/28/2022	02/12/2027
G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	4,451,133	90.3580	3,975,748	4,400,000	4,443,017	0	(1,356)	0	0	4.375	4.301	MN	20,854	192,500	08/04/2015	05/22/2043
G8449W-AD-6	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	225,998	96.1410	192,283	200,000	221,716	0	(628)	0	0	4.850	4.083	MN	1,455	9,700	03/13/2015	05/07/2044
G8450L-AJ-3	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	2,597,728	95.6000	2,294,397	2,400,000	2,559,123	0	(34,844)	0	0	3.500	1.901	MN	13,300	84,000	11/19/2021	05/04/2027
G8450L-AN-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	11,400,236	99.6000	10,955,957	11,000,000	11,094,182	0	(279,174)	0	0	3.750	1.185	MN	67,604	412,500	11/19/2021	05/02/2023
M0152V-AQ-6	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	778,344	103.2270	699,881	678,000	769,174	0	(9,170)	0	0	4.875	2.826	AO	6,243	33,053	03/02/2022	04/23/2030
M0153A-AA-6	ABU DHABI PORTS COMPANY PJSC GOVT FOREIG		D	2	1.E FE	2,629,000	83.3310	2,291,616	2,750,000	2,639,060	0	10,060	0	0	2.500	3.051	MN	10,503	68,750	02/14/2022	05/06/2031
M6320U-AE-9	Saudi Arabia GOVT FOREIGN		D		1.F FE	4,818,750	99.4560	4,972,775	5,000,000	4,992,141	0	41,794	0	0	2.875	3.744	MS	46,719	143,750	08/03/2018	03/04/2023
M6320U-BD-0	Saudi Arabia GOVT FOREIGN		D		1.F FE	1,106,930	81.2510	942,511	1,160,000	1,110,415	0	3,485	0	0	2.250	2.738	FA	10,803	13,050	03/02/2022	02/02/2033
M8489S-AF-4	QATAR (STATE OF) GOVT FOREIGN		D		1.C FE	3,013,500	99.5080	2,985,252	3,000,000	3,000,725	0	(3,185)	0	0	3.875	3.769	AO	21,958	116,250	08/03/2018	04/23/2023
N5S29S-CH-0	MDGH GMTN RSC LTD GOVT FOREIGN		D	2	1.C FE	1,449,000	85.4560	1,281,834	1,500,000	1,453,028	0	4,028	0	0	2.500	2.922	JD	2,917	37,500	03/02/2022	06/03/2031
P3143N-AH-7	CODELCO INC GOVT FOREIGN		D		1.F FE	2,620,923	104.9760	2,099,519	2,000,000	2,584,887	0	(32,525)	0	0	6.150	3.467	AO	22,892	123,000	11/19/2021	10/24/2036
P3143N-AS-3	CODELCO INC GOVT FOREIGN		D		1.F FE	13,454,896	97.8350	10,957,471	11,200,000	13,176,256	0	(57,686)	0	0	5.625	4.329	AO	127,750	630,000	09/20/2017	10/18/2043
P3143N-AU-8	CODELCO INC GOVT FOREIGN		D		1.F FE	2,017,100	91.5450	2,105,540	2,300,000	2,051,152	0	5,595	0	0	4.875	5.751	MN	17,753	112,125	10/06/2015	11/04/2044
P3143N-AW-4	CODELCO INC GOVT FOREIGN		D		1.F FE	11,505,406	98.5720	10,596,525	10,750,000	11,163,616	0	(145,973)	0	0	4.500	3.001	MS	141,094	483,750	11/19/2021	09/16/2025
P3143N-AY-0	CODELCO INC GOVT FOREIGN		D	2	1.F FE	4,002,560	94.2940	3,913,205	4,150,000	4,071,341	0	15,290	0	0	3.625	4.082	FA	62,682	150,438	02/21/2018	08/01/2027
V8001#-AA-2	Republic of Seychelles Blue Government B		D		3.C	5,000,000	93.9440	4,697,192	5,000,000	5,000,000	0	0	0	0	6.500	6.498	AO	72,222	325,000	10/11/2018	10/11/2028
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN		B		2.A FE	14,543,464	102.5120	9,299,539	9,071,625	9,424,083	0	(321,397)	0	(573,503)	5.375	2.335	APR	329,965	481,980	01/01/2013	04/29/2024
X93622-GG-1	HUNGARY (REPUBLIC OF) GOVT FOREIGN		D		2.B FE	1,631,800	94.3130	1,546,733	1,640,000	1,632,071	0	271	0	0	5.500	5.557	JD	3,758	45,100	08/22/2022	06/16/2034
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	1,259,200	120.5900	1,205,904	1,000,000	1,255,076	0	(4,124)	0	0	7.750	5.273	JJ	35,306	0	08/12/2022	01/17/2038
Y20721-BE-8	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	1,123,700	91.8710	918,710	1,000,000	1,120,071	0	(3,629)	0	0	4.625	3.772	AO	9,764	46,250	01/21/2022	04/15/2043
Y20721-BK-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	2,585,000	112.8220	2,256,434	2,000,000	2,513,665	0	(13,900)	0	0	6.750	4.798	JJ	62,250	135,000	04/03/2017	01/15/2044
Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	27,985,400	97.1590	27,787,370	28,600,000	28,068,295	0	9,759	0	0	5.125	5.259	JJ	675,874	1,465,750	08/27/2018	01/15/2045
Y20721-BQ-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	1,969,480	98.8660	1,836,928	1,858,000	1,911,675	0	(12,212)	0	0	4.350	3.572	JJ	38,840	80,823	11/28/2017	01/08/2027
Y20721-BR-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	6,708,313	97.4000	5,990,086	6,150,000	6,654,891	0	(11,387)	0	0	5.250	4.675	JJ	155,159	322,875	12/01/2017	01/08/2047
Y39427-DV-1	Indian Railway Finance CORP FOREIGN		D		2.C FE	764,244	92.6880	658,082	710,000	750,652	0	(7,603)	0	0	3.835	2.595	JD	1,361	27,229	03/08/2021	12/13/2027
Y6142N-AB-4	MONGOLIA GOVT GOVT FOREIGN		D		4.B FE	1,025,850	97.0820	970,818	1,000,000	1,007,040	0	(18,810)	0	0	5.625	3.456	MN	9,375	56,250	02/04/2022	05/01/2023
Y7082R-GP-8	Power Finance Corp L GOVT FOREIGN		D		2.C FE	1,211,580	91.2830	1,043,368	1,143,000	1,192,805	0	(9,299)	0	0	3.750	2.797	JD	2,977	42,863	12/10/2020	12/06/2027
Y7082R-HK-8	Power Finance Corp L GOVT FOREIGN		D		2.C FE	3,603,250	96.9420	3,441,427	3,550,000	3,598,439	0	(4,811)	0	0	5.250	4.967	FA	72,997	93,188	04/29/2022	08/10/2028
Y7133M-AB-5	PT PELABUHAN INDO II CORP FOREIGN		D		2.C FE	4,212,250	91.8450	3,627,858	3,950,000	4,193,021	0	(5,883)	0	0	5.375	4.918	MN	33,026	212,313	07/10/2019	05/05/2045
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D	2	2.C FE	6,802,699	95.5190	6,067,385	6,352,000	6,709,323	0	(47,863)	0	0	5.450	4.475	MN	44,235	259,120	05/18/2022	05/15/2030
Y7996P-AH-1	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1.F FE	499,125	96.1160	480,580	500,000	499,753	0	93	0	0	3.250	3.271	JD	45	16,250	10/07/2015	06/30/2025
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		D		2.A FE	697,873	104.8090	733,661	700,000	699,475	0	152	0	0	7.875	7.903	FA	22,969	55,125	07/21/2004	08/01/2025
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,878,226,493	XXX	2,531,914,728	2,752,837,289	2,854,795,126	0	(5,408,318)	353,886	(1,506,556)	XXX	XXX	XXX	37,634,917	139,685,319	XXX	XXX
455780-BM-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	5,940,750	91.8710	5,512,257	6,000,000	5,954,841	0	964	0	0	4.625	4.677	AO	58,583	277,500	10/11/2017	04/15/2043
0249999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						5,940,750	XXX	5,512,257	6,000,000	5,954,841	0	964	0	0	XXX	XXX	XXX	58,583	277,500	XXX	XXX
0309999999. Total - All Other Government Bonds						2,884,167,243	XXX	2,537,426,985	2,758,837,289	2,860,749,967	0	(5,407,354)	353,886	(1,506,556)	XXX	XXX	XXX	37,693,500	139,962,819	XXX	XXX
13063A-5E-0	CALIFORNIA ST CORP MUNI				1.C FE	21,629,752	121.4380	18,060,867	14,872,500	19,374,052	0	(310,134)	0	0	7.500	4.107	AO	278,859	1,115,438	04/27/2015	04/01/2034
13063A-5G-5	CALIFORNIA ST CORP MUNI				1.C FE	32,072,242	126.5170	27,751,460	21,935,000	29,593,512	0	(315,639)	0	0	7.550	4.493	AO	414,023	1,656,093	04/27/2015	04/01/2039
13063A-7D-0	CALIFORNIA ST CORPORATE MUNI FRGN				1.C FE	1,560,529	121.4760	1,266,383	1,042,500	1,423,874	0	(20,157)	0	0	7.300	3.887	AO	19,026	76,103	04/27/2015	10/01/2039
13063B-BU-5	CALIFORNIA ST CORP MUNI				1.C FE	342,472	122.0450	277,652	227,500	312,415	0	(4,434)	0	0	7.350	3.891	MN	2,787	16,721	04/27/2015	11/01/2039
13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN				1.C FE	2,363,609	126.0450	1,900,134	1,507,500	2,159,109	0	(30,183)	0	0	7.625	3.885	MS	38,316	114,947	04/27/2015	03/01/2040
13063B-JC-7	CALIFORNIA ST CORP MUNI				1.C FE	23,475,982	128.3100	20,795,801	16,207,500	22,128,327	0	(211,330)	0	0	7.600	4.578	MN	205,295	1,231,770	09/16/2015	11/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20772G-4Z-8	CONNECTICUT ST CORPORATE MUNI FRGN				1.D FE	8,107,820	103.5250	8,385,499	8,100,000	8,102,926	0	(500)	0	0	5.632	5.623	JD	38,016	456,192	12/15/2009	12/01/2029
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN				1.B FE	26,853,076	103.0280	24,520,646	23,800,000	25,828,460	0	(119,956)	0	0	5.456	4.549	JJ	649,264	1,298,528	01/01/2013	12/01/2039
57582R-EG-7	MASSACHUSETTS ST CORPORATE MUNI			2	1.B FE	1,301,304	100.9410	1,211,286	1,200,000	1,230,174	0	(11,465)	0	0	4.000	2.949	JJ	24,000	48,000	04/01/2016	07/01/2037
57582R-JN-7	MASSACHUSETTS ST CORPORATE MUNI TAXABLE				1.B FE	2,250,000	76.9570	1,731,533	2,250,000	2,250,000	0	0	0	0	3.277	3.277	JD	6,144	73,733	06/29/2016	06/01/2046
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN				1.A FE	41,008,675	105.6320	40,288,072	38,140,000	40,154,461	0	(99,375)	0	0	5.517	4.986	AO	526,046	2,104,184	04/27/2015	04/01/2039
882723-E4-7	TEXAS STATE OF CORPORATE MUNI			2	1.A FE	535,799	98.2090	500,864	510,000	520,179	0	(4,077)	0	0	4.000	3.351	MN	2,607	20,400	04/01/2016	05/15/2045
882723-TA-7	TEXAS STATE OF CORPORATE MUNI			2	1.A FE	5,741,539	99.2350	5,557,142	5,600,000	5,645,845	0	(25,103)	0	0	4.000	3.690	AO	56,000	224,000	12/12/2014	10/01/2044
882723-ZL-6	TEXAS STATE OF CORPORATE MUNI			2	1.A FE	315,822	100.9250	292,682	290,000	298,215	0	(2,832)	0	0	4.000	2.919	AO	2,900	11,600	04/01/2016	10/01/2036
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F				1.A FE	6,645,000	99.7210	6,626,435	6,645,000	6,645,000	0	0	0	0	4.554	4.554	JJ	151,307	393,238	09/16/2009	07/01/2024
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN				1.B FE	9,107,706	103.6290	9,326,597	9,000,000	9,068,411	0	(3,963)	0	0	5.481	5.394	FA	205,538	493,290	10/16/2009	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI				1.B FE	1,056,210	102.2610	1,022,608	1,000,000	1,027,265	0	(3,198)	0	0	5.090	4.633	FA	21,208	50,900	08/19/2011	08/01/2033
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						184,367,537	XXX	169,515,661	152,327,500	175,762,225	0	(1,162,346)	0	0	XXX	XXX	XXX	2,641,336	9,385,137	XXX	XXX
59455#-AA-0	Michigan CTL Pass-Thru TR CTL				1.C	5,092,714	87.2830	4,445,068	5,092,714	5,092,714	0	0	0	0	3.500	3.525	MON	7,922	178,245	09/13/2019	07/15/2038
59455#-AE-2	Michigan CTL Pass-Thru TR CTL				1.C Z	8,697,240	78.0010	6,783,913	8,697,240	8,697,240	0	0	0	0	3.000	3.018	MON	11,596	34,064	10/28/2022	01/15/2048
59455#-AF-9	Michigan CTL Pass-Thru TR CTL				1.C Z	2,046,882	77.1400	1,578,965	2,046,882	2,046,882	0	0	0	0	3.740	3.769	MON	3,402	9,994	10/28/2022	01/15/2053
0439999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						15,836,836	XXX	12,807,946	15,836,836	15,836,836	0	0	0	0	XXX	XXX	XXX	22,920	222,303	XXX	XXX
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT ABS			4	1.A FE	1,436,343	98.4650	1,423,474	1,445,661	1,447,650	0	6,643	0	0	5.599	5.595	FMAN	8,319	32,286	09/02/2010	11/25/2043
30291#-AA-9	State of Maine Credit Tenant Lease				1.C	18,168,489	93.6610	17,016,831	18,168,489	18,168,489	0	0	0	0	4.248	4.285	MON	34,302	771,797	12/17/2018	03/15/2049
59465H-VU-7	MICHIGAN STATE HOSPITAL FINANC CORPORATE			2	1.B FE	7,682,546	103.8780	6,907,879	6,650,000	7,435,098	0	(93,100)	0	0	5.000	3.190	MN	42,486	332,500	04/03/2020	11/15/2047
594712-VD-0	MICHIGAN ST UNIV REV CORPORATE MUNI			2	1.C FE	5,502,492	97.2130	5,249,527	5,400,000	5,467,111	0	(9,619)	0	0	4.000	3.770	FA	81,600	216,000	02/08/2019	02/15/2044
594712-WY-3	MICHIGAN ST UNIV REV CORPORATE MUNI TAXA			2	1.C FE	23,981,960	73.9830	17,730,030	23,965,000	23,981,695	0	(265)	0	0	4.165	4.162	FA	377,076	432,528	03/03/2022	08/15/2122
0449999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						56,771,830	XXX	48,327,741	55,629,150	56,500,043	0	(96,341)	0	0	XXX	XXX	XXX	543,783	1,785,111	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						256,976,203	XXX	230,651,348	223,793,486	248,099,104	0	(1,258,687)	0	0	XXX	XXX	XXX	3,208,039	11,392,551	XXX	XXX
052403-FA-5	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1.B FE	5,184,165	100.1520	5,257,996	5,250,000	5,199,307	0	2,249	0	0	4.000	4.083	FA	87,500	210,000	05/20/2015	08/01/2040
052403-FB-3	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1.B FE	8,036,526	97.6920	7,932,627	8,120,000	8,050,693	0	2,082	0	0	4.000	4.061	FA	135,333	324,800	06/09/2015	08/01/2045
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI				1.D FE	46,327,716	105.4390	47,732,243	45,270,000	46,047,165	0	(28,448)	0	0	5.621	5.461	FA	961,303	2,544,627	10/20/2009	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI CORPORATE				1.B FE	5,806,720	104.1880	6,042,904	5,800,000	5,803,348	0	(343)	0	0	5.664	5.654	JD	27,376	328,512	12/09/2009	12/01/2033
253363-WH-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1.A FE	257,232	100.3120	240,748	240,000	242,705	0	(2,341)	0	0	4.000	2.969	FA	3,627	9,600	04/01/2016	02/15/2037
253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1.A FE	12,748,989	100.0650	12,658,192	12,650,000	12,673,024	0	(20,087)	0	0	4.000	3.900	FA	191,156	506,000	07/28/2014	02/15/2041
253363-WQ-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1.A FE	5,034,493	98.6580	4,932,888	5,000,000	5,008,012	0	(7,007)	0	0	4.000	3.912	FA	75,556	200,000	07/28/2014	02/15/2044
262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1.A FE	8,050,473	101.2370	8,098,991	8,000,000	8,011,697	0	(10,257)	0	0	4.000	3.919	FA	120,889	320,000	08/20/2014	02/15/2044
35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	3,441,324	100.5010	3,371,822	3,355,000	3,366,638	0	(10,074)	0	0	4.000	3.679	FA	50,698	134,200	06/19/2014	08/15/2036
35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	4,538,247	100.3760	4,451,685	4,435,000	4,448,930	0	(12,068)	0	0	4.000	3.709	FA	67,018	177,400	06/19/2014	08/15/2037
35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	14,670,310	99.1900	14,417,277	14,535,000	14,566,519	0	(27,420)	0	0	4.000	3.880	FA	219,640	581,400	07/24/2014	08/15/2044
442403-MN-8	HOUSTON TEX INDPT SCH DIST CORPORATE MUN			2	1.A FE	1,544,987	100.2500	1,503,748	1,500,000	1,524,326	0	(5,434)	0	0	4.000	3.631	FA	22,667	60,000	05/11/2017	02/15/2042
492440-NB-4	KERRVILLE TEX INDPT SCH DIST CORPORATE M			2	1.A FE	8,165,280	95.5400	7,643,179	8,000,000	8,108,175	0	(15,510)	0	0	4.000	3.750	FA	120,889	320,000	01/25/2019	08/15/2048
513174-US-9	LAMAR TX CONS INDPT SCH DIST CORPORATE M			2	1.A FE	10,000,000	95.5090	9,550,903	10,000,000	10,000,000	0	0	0	0	4.000	3.997	FA	151,111	400,000	06/18/2015	02/15/2048
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG CORP MUNI				1.B FE	368,063	124.9730	312,432	250,000	351,115	0	(2,517)	0	0	6.750	4.067	FA	7,031	16,875	04/27/2015	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CORPORATE				1.B FE	339,490	113.3270	283,317	250,000	313,371	0	(3,877)	0	0	6.680	4.054	FA	6,958	16,700	04/27/2015	08/01/2036
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE				1.E FE	39,431,300	103.0390	40,185,288	39,000,000	39,163,676	0	(27,419)	0	0	5.755	5.657	JJ	1,122,225	2,244,450	10/02/2009	07/01/2029
564096-J7-1	MANOR TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	20,162,353	72.5710	14,129,508	19,470,000	19,962,032	0	(73,931)	0	0	3.000	2.549	FA	243,375	584,100	02/14/2020	08/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	10,554,060	101.6610	10,654,107	10,480,000	10,502,423	0	(13,652)	0	0	4.000	3.913	FA	174,667	419,200	08/20/2014	08/01/2044
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea				5.B GI	2,515,649	91.2420	3,280,665	3,595,549	2,923,643	0	44,712	0	0	5.000	9.384	FMAN	29,963	179,777	09/30/2014	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev				5.B GI	4,196,022	90.6550	3,801,174	4,193,000	4,195,125	0	(212)	0	0	4.500	4.514	FMAN	31,448	188,685	06/01/2018	02/01/2033
64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN				1.C FE	29,000,000	101.0480	29,303,948	29,000,000	29,000,000	0	0	0	0	5.206	5.206	AO	377,435	1,509,740	09/30/2009	10/01/2031
64966H-YV-6	NEW YORK N Y CORP MUNI				1.C FE	195,899	106.2280	159,341	150,000	184,638	0	(1,659)	0	0	5.846	3.825	JD	731	8,769	04/27/2015	06/01/2040
64966J-AR-7	NEW YORK N Y CORPORATE MUNI FRGN				1.C FE	2,183,480	109.4080	1,777,878	1,625,000	2,015,820	0	(24,678)	0	0	6.271	3.796	JD	8,492	101,904	04/27/2015	12/01/2037
64966L-LH-2	NEW YORK N Y CORP MUNI			2	1.C FE	32,000,000	101.5840	32,507,034	32,000,000	32,000,000	0	0	0	0	4.250	4.250	MS	453,333	1,360,000	03/06/2014	03/01/2035
667825-8S-5	NORTHWEST TEX INDPT SCH DIST CORPORATE M			2	1.A FE	3,801,825	98.7290	3,248,168	3,290,000	3,673,622	0	(49,207)	0	0	4.000	2.220	FA	49,716	131,600	04/16/2020	02/15/2045
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN				1.B FE	32,300,000	100.5990	32,493,336	32,300,000	32,300,000	0	0	0	0	5.269	5.269	JJ	850,944	1,746,674	10/07/2009	07/01/2034
889855-M8-2	TOMBALL TEX INDPT SCH DIST CORPORATE MUN			2	1.A FE	2,473,274	98.0410	2,107,880	2,150,000	2,393,185	0	(31,129)	0	0	4.000	2.271	FA	32,489	86,000	04/21/2020	02/15/2045
944097-VA-9	WAXAHACHIE TEX INDPT SCH DIST CORPORATE			2	1.A FE	2,000,000	97.8180	1,956,366	2,000,000	2,000,000	0	0	0	0	4.000	3.997	FA	30,222	80,000	07/08/2015	08/15/2045
98816P-BW-1	YSLETA TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	4,846,792	96.3450	4,576,391	4,750,000	4,798,750	0	(12,663)	0	0	4.000	3.742	FA	71,778	190,000	01/19/2017	08/15/2047
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						320,174,669	XXX	314,612,036	316,658,549	318,827,939	0	(330,890)	0	0	XXX	XXX	XXX	5,725,570	14,981,013	XXX	XXX
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T				1.B	18,011,016	103.5470	18,649,895	18,011,016	18,011,016	0	0	0	0	6.489	6.576	MON	51,944	1,168,735	05/14/2010	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2				1.B	1,893,791	93.3540	1,767,931	1,893,791	1,893,791	0	0	0	0	3.983	4.016	MON	3,352	75,430	05/21/2012	06/15/2032
49840#-AA-5	Klamath Falls Hldgs LLC CTL				1.B	11,491,257	80.3700	9,145,652	11,379,448	11,477,349	0	(6,313)	0	0	2.980	2.907	MON	5,652	339,108	12/10/2020	02/25/2042
76870#-AA-1	SPE aff with Barrett & Stokely CTL				1.D	17,547,782	79.1630	13,891,400	17,547,782	17,547,782	0	0	0	0	3.650	3.650	JD	28,466	517,733	02/24/2022	12/15/2046
0639999999. Subtotal - Bonds - U.S. Political Subdivisions - Commercial Mortgage-Backed Securities						48,943,846	XXX	43,454,878	48,832,037	48,929,938	0	(6,313)	0	0	XXX	XXX	XXX	89,414	2,101,006	XXX	XXX
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE				1.C FE	4,125,037	117.2930	3,383,901	2,885,000	3,982,614	0	(57,283)	0	0	7.550	2.952	MN	27,832	221,970	07/07/2021	05/15/2040
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE				1.B FE	6,103,760	104.9660	6,297,985	6,000,000	6,075,967	0	(4,107)	0	0	5.720	5.576	JD	28,600	343,200	04/27/2015	12/01/2038
0649999999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						10,228,797	XXX	9,681,886	8,885,000	10,058,581	0	(61,390)	0	0	XXX	XXX	XXX	56,432	565,170	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						379,347,312	XXX	367,748,800	374,375,586	377,816,458	0	(398,593)	0	0	XXX	XXX	XXX	5,871,416	17,647,189	XXX	XXX
13032U-UQ-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	19,776,629	102.2650	20,519,396	20,065,000	19,810,476	0	11,255	0	0	4.000	4.110	AO	200,650	802,600	10/15/2019	10/01/2038
13032U-US-5	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.E FE	4,864,075	98.2840	4,850,325	4,935,000	4,872,400	0	2,768	0	0	4.000	4.110	AO	49,350	197,400	10/15/2019	10/01/2038
240091-KV-9	DAYTON TX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	7,607,857	100.2290	7,577,280	7,560,000	7,576,179	0	(8,392)	0	0	4.000	3.916	FA	114,240	302,400	09/15/2015	02/15/2040
31358D-DR-2	FNMA PRINC STRIP FNMA STRIP		@		1.A FE	6,996,421	72.9920	24,127,481	33,055,000	21,225,234	0	1,237,820	0	0	0.000	6.100	N/A	0	0	07/09/2004	05/15/2030
349460-4Y-8	FORT WORTH TEX INDPT SCH DIST CORPORATE			2	1.A FE	253,892	100.4390	241,054	240,000	245,051	0	(2,303)	0	0	4.000	3.240	FA	3,627	9,600	04/01/2016	02/15/2040
392274-2F-2	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1.D FE	17,917,550	88.6050	14,398,334	16,250,000	17,425,748	0	(156,139)	0	0	4.000	2.815	AO	162,500	650,000	09/23/2019	10/01/2044
60636A-VL-4	MISSOURI ST HEALTH & EDL FACS CORPORATE			2	1.B FE	25,548,240	71.7430	17,720,563	24,700,000	25,497,917	0	(18,962)	0	0	3.229	3.052	MN	101,911	797,563	04/06/2020	05/15/2050
64966Q-L6-5	NEW YORK CITY OF CORPORATE MUNI TAXABLE				1.C FE	1,535,000	101.5050	1,558,109	1,535,000	1,535,000	0	0	0	0	5.263	5.263	AO	16,382	0	10/05/2022	10/01/2052
64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxabale				1.B FE	25,013,430	101.3070	25,321,759	24,995,000	25,011,263	0	(701)	0	0	5.427	5.421	MS	399,408	1,356,479	10/10/2019	03/15/2039
659155-HG-3	NORTH EAST INDPT SCH DIST TEX CORPORATE			2	1.A FE	262,678	101.0160	242,438	240,000	246,888	0	(2,536)	0	0	4.000	2.839	FA	4,000	9,600	04/01/2016	08/01/2036
663903-KK-7	NORTHEAST OHIO REGIONAL SEWER CORPORATE				1.A	2,590,000	102.2610	2,648,561	2,590,000	2,590,000	0	0	0	0	4.000	4.000	MN	13,238	103,600	08/11/2021	11/15/2049
663903-KP-6	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1.A	2,117,589	102.3470	2,164,642	2,115,000	2,116,681	0	(908)	0	0	4.000	3.955	MN	10,810	84,600	12/14/2021	11/15/2049
677555-Y8-1	The Ohio Enterprise Bond Fund Sr. Secure				1.B FE	29,000,000	93.0350	26,980,270	29,000,000	29,000,000	0	0	0	0	4.624	4.650	MJSD	111,747	595,982	06/21/2022	06/01/2047
677561-LF-7	OHIO ST HOSP FAC REV CLEVELAND CORPORATE				1.A	20,360	107.0670	21,413	20,000	20,329	0	(11)	0	0	4.000	3.881	JJ	400	800	11/21/2019	01/01/2043
735371-PE-0	PORT OF SEATTLE CORPORATE MUNI			2	1.C FE	1,599,172	100.2420	1,498,616	1,495,000	1,514,948	0	(13,599)	0	0	4.000	3.029	JD	4,983	59,800	04/01/2016	06/01/2038
76116E-HP-8	RESOLUTION FUNDING STRIP CORP ZERO COUPO		@		1.A FE	302,462	72.7330	670,594	922,000	624,370	0	32,513	0	0	0.000	5.420	N/A	0	0	06/11/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS		@		1.A FE	29,677,300	73.4680	128,569,315	175,000,000	114,141,269	0	6,723,290	0	0	0.000	6.164	N/A	0	0	10/27/2000	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS		@		1.A FE	69,935,068	72.5740	302,669,108	417,050,000	268,254,249	0	15,758,032	0	0	0.000	6.146	N/A	0	0	10/23/2000	04/15/2030
880591-EH-1	Tenn Valley Authority CORPORATE				1.A FE	2,755,841	104.2800	2,906,284	2,787,000	2,763,836	0	835	0	0	5.250	5.325	MS	43,082	146,318	09/16/2009	09/15/2039
880591-EJ-7	Tenn Valley Authority CORPORATE				1.A FE	14,803,950	93.1800	13,976,970	15,000,000	14,819,517	0	1,713	0	0	4.625	4.693	MS	204,271	693,750	09/16/2010	09/15/2060

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
880591-ES-7	Tenn Valley Authority CORPORATE				1.A FE	18,260,972	85.8240	16,104,785	18,765,000	18,283,892	0	3,793	0	0	4.250	4.383	MS	234,823	797,513	09/21/2015	09/15/2065
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,190,878	97.3700	1,159,560	1,190,878	1,190,878	0	0	0	0	4.900	4.900	MN	7,456	58,353	12/22/2011	11/15/2026
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	749,640	95.4830	715,777	749,640	749,640	0	0	0	0	4.320	4.320	MN	4,138	32,384	10/22/2012	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	385,714	95.4270	368,074	385,714	385,714	0	0	0	0	4.320	4.319	MN	2,129	16,663	10/22/2012	05/15/2027
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	85,000	98.7810	83,964	85,000	85,000	0	0	0	0	4.830	4.830	MN	525	4,106	12/12/2013	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,525,000	95.9820	1,463,721	1,525,000	1,525,000	0	0	0	0	4.830	4.830	MN	9,412	73,658	12/12/2013	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,050,000	95.9930	1,007,930	1,050,000	1,050,000	0	0	0	0	4.830	4.830	MN	6,480	50,715	12/12/2013	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	950,000	92.0860	874,814	950,000	950,000	0	0	0	0	4.350	4.350	MN	5,280	41,325	10/01/2015	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	435,000	93.2450	405,617	435,000	435,000	0	0	0	0	4.350	4.350	MN	2,418	18,923	10/01/2015	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	840,000	93.2580	783,370	840,000	840,000	0	0	0	0	4.350	4.350	MN	4,669	36,540	10/01/2015	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	280,000	96.7830	270,991	280,000	280,000	0	0	0	0	4.350	4.350	MN	1,556	12,180	10/01/2015	11/15/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	700,000	96.7720	677,407	700,000	700,000	0	0	0	0	4.350	4.350	MN	3,891	30,450	10/01/2015	11/15/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se				1.G FE	3,360,000	96.4530	3,240,823	3,360,000	3,360,000	0	0	0	0	4.610	4.610	MN	19,792	154,896	03/15/2012	11/15/2026
915217-XA-6	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	40,000,000	59.3110	23,724,588	40,000,000	40,000,000	0	0	0	0	3.227	3.227	MS	430,267	1,290,800	09/05/2019	09/01/2119
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						332,389,718	XXX	649,543,933	849,870,232	629,126,479	0	23,568,468	0	0	XXX	XXX	XXX	2,173,435	8,428,998	XXX	XXX
31283G-DA-2	FHLMC GOLD POOL NO G00097			4	1.A	0	100.0000	0	0	0	0	0	0	0	7.500	4.832	MON	0	0	10/05/1998	02/01/2023
3128FB-P9-0	FHLMC GOLD POOL NO D70448			4	1.A	22	100.2770	22	22	22	0	0	0	0	7.500	6.609	MON	0	2	04/05/1999	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079			4	1.A	77,809	97.6000	70,943	72,688	76,830	0	(142)	0	0	2.301	0.264	MON	139	1,549	11/07/2012	01/01/2035
3128JR-M3-7	FHLMC POOL NO 847578			4	1.A	232,102	97.7830	215,048	219,924	229,832	0	(228)	0	0	3.854	2.346	MON	706	5,664	11/07/2012	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941			4	1.A	11,866	103.0000	12,448	12,086	11,893	0	2	0	0	5.500	6.181	MON	55	665	03/21/2006	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348			4	1.A	743,115	104.8050	787,560	751,452	744,060	0	78	0	0	6.000	6.386	MON	3,757	45,087	06/01/2006	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331			4	1.A	299,613	104.8050	317,532	302,974	299,984	0	29	0	0	6.000	6.396	MON	1,515	18,178	06/01/2006	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314			4	1.A	40,874	104.8050	42,496	40,547	40,837	0	(7)	0	0	6.000	5.603	MON	203	2,433	04/01/2016	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602			4	1.A	681,391	104.8050	722,201	689,089	682,596	0	122	0	0	6.000	6.307	MON	3,445	41,345	06/01/2006	05/01/2036
3128LX-AT-7	FHLMC POOL NO G01818			4	1.A	31,536	100.7770	31,216	30,975	31,423	0	(16)	0	0	5.000	4.444	MON	129	1,549	07/27/2009	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918			4	1.A	1,640,988	102.6160	1,718,276	1,674,477	1,646,673	0	688	0	0	5.500	6.089	MON	7,675	92,096	11/14/2005	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123			4	1.A	272,676	102.6160	285,087	277,820	273,391	0	89	0	0	5.500	6.118	MON	1,273	15,280	03/15/2006	03/01/2036
3128LX-NK-2	FHLMC POOL NO G02194			4	1.A	52,886	103.0000	56,247	54,609	53,125	0	31	0	0	5.500	6.565	MON	250	3,004	05/02/2006	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219			4	1.A	1,491,092	104.7360	1,579,235	1,507,819	1,493,212	0	282	0	0	6.000	6.360	MON	7,539	90,469	06/01/2006	04/01/2036
3128M4-W9-0	FHLMC POOL NO G03072			4	1.A	1,425,186	100.7770	1,386,911	1,376,213	1,417,774	0	(1,061)	0	0	5.000	3.894	MON	5,734	68,811	04/28/2009	11/01/2036
3128M6-AV-0	FHLMC POOL NO G04220			4	1.A	139,533	103.0690	146,656	142,290	139,793	0	31	0	0	5.500	6.233	MON	652	7,826	06/11/2008	03/01/2038
3128M7-4L-7	FHLMC POOL NO G05927			4	1.A	4,686,311	99.2090	4,357,757	4,392,494	4,646,967	0	(4,348)	0	0	4.500	2.992	MON	16,472	197,662	05/23/2012	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685			4	1.A	1,333,979	97.0040	1,255,378	1,294,153	1,328,312	0	(712)	0	0	4.000	3.244	MON	4,314	51,766	10/24/2011	11/01/2039
3128M9-G5-5	FHLMC POOL NO G07120			4	1.A	1,605,879	94.1610	1,486,787	1,578,987	1,602,052	0	(354)	0	0	3.500	3.189	MON	4,605	55,265	10/21/2013	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459			4	1.A	746,209	93.7020	667,902	712,797	743,002	0	(475)	0	0	3.500	2.487	MON	2,079	24,948	05/01/2015	08/01/2043
3128MJ-2S-8	FHLMC POOL NO G08784			4	1.A	2,019,994	92.6510	1,804,988	1,948,156	2,017,641	0	(340)	0	0	3.500	2.142	MON	5,682	68,185	12/05/2019	10/01/2047
3128MJ-B7-4	FHLMC POOL NO G08061			4	1.A	2,141,424	102.6160	2,242,103	2,184,952	2,149,282	0	1,025	0	0	5.500	6.073	MON	10,014	120,172	11/14/2005	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095			4	1.A	835,214	102.6160	874,551	852,259	838,020	0	363	0	0	5.500	6.098	MON	3,906	46,874	11/14/2005	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116			4	1.A	391,667	102.6160	417,401	406,762	393,945	0	305	0	0	5.500	6.719	MON	1,864	22,372	06/15/2006	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488			4	1.A	183,596	93.7510	165,427	176,455	182,761	0	(108)	0	0	3.500	2.550	MON	515	6,176	05/15/2012	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671			4	1.A	1,764,230	92.8060	1,569,265	1,690,914	1,760,765	0	(604)	0	0	3.500	2.158	MON	4,932	59,182	10/21/2015	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702			4	1.A	968,257	92.6690	852,219	919,633	966,248	0	(349)	0	0	3.500	1.840	MON	2,682	32,187	07/22/2016	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732			4	1.A	16,050,189	89.9470	14,352,190	15,956,218	16,044,663	0	(962)	0	0	3.000	2.829	MON	39,891	478,687	11/15/2016	11/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721			4	1.A	2,201,460	89.9470	1,907,433	2,120,612	2,196,953	0	(735)	0	0	3.000	1.988	MON	5,302	63,618	09/02/2016	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726			4	1.A	1,861,888	89.9470	1,616,865	1,797,569	1,858,337	0	(571)	0	0	3.000	2.039	MON	4,494	53,927	10/07/2016	10/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-ZB-9	FHLMC POOL NO G08737			4	1.A	1,443,281	89.9470	1,303,079	1,448,714	1,443,491	0	32	0	0	3.000	3.087	MON	3,622	43,461	11/30/2016	12/01/2046
3128MJ-ZF-0	FHLMC POOL NO G08741			4	1.A	1,468,990	89.9470	1,319,195	1,466,631	1,468,807	0	(37)	0	0	3.000	2.947	MON	3,667	43,999	11/10/2017	01/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747			4	1.A	5,059,395	89.9470	4,537,673	5,044,812	5,058,369	0	(189)	0	0	3.000	2.920	MON	12,612	151,344	11/09/2017	02/01/2047
3128NC-BT-0	FHLMC POOL NO 1G0050			4	1.A	78,684	97.5920	71,726	73,496	77,577	0	(187)	0	0	2.032	0.240	MON	124	1,496	11/07/2012	02/01/2035
3128PK-L5-1	FHLMC POOL NO J07548			4	1.A	18,935	99.6520	17,515	17,576	17,612	0	(189)	0	0	5.000	2.535	MON	73	879	05/23/2012	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549			4	1.A	21,292	99.6500	19,695	19,764	19,802	0	(217)	0	0	5.000	2.612	MON	82	988	05/23/2012	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523			4	1.A	50,311	98.9700	46,757	47,244	47,925	0	(357)	0	0	4.500	2.444	MON	177	2,126	05/23/2012	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587			4	1.A	64,568	98.9670	60,005	60,632	61,544	0	(464)	0	0	4.500	2.220	MON	227	2,729	05/23/2012	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589			4	1.A	158,766	98.9760	147,559	149,086	151,204	0	(1,210)	0	0	4.500	2.365	MON	559	6,709	05/23/2012	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690			4	1.A	61,285	98.8980	56,914	57,548	58,367	0	(442)	0	0	4.500	2.475	MON	216	2,590	05/23/2012	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691			4	1.A	40,899	98.8460	37,962	38,406	38,986	0	(342)	0	0	4.500	2.330	MON	144	1,728	05/23/2012	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582			4	1.A	63,777	98.4580	59,537	60,469	61,398	0	(347)	0	0	4.000	2.114	MON	202	2,419	05/23/2012	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631			4	1.A	85,995	98.4310	80,256	81,535	82,704	0	(484)	0	0	4.000	2.340	MON	272	3,261	05/23/2012	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088			4	1.A	155,675	98.2880	145,074	147,601	149,747	0	(817)	0	0	4.000	2.512	MON	492	5,904	05/23/2012	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955			4	1.A	134,866	98.0340	128,363	130,938	132,225	0	(283)	0	0	4.000	3.100	MON	436	5,237	12/21/2010	12/01/2025
3128QG-FP-2	FHLMC POOL NO 1N0174			4	1.A	18,566	99.2190	17,154	17,289	18,418	0	(18)	0	0	3.710	0.620	MON	53	422	11/07/2012	07/01/2036
312927-HV-1	FHLMC POOL NO A81144			4	1.A	58,459	107.1050	61,253	57,190	58,332	0	(17)	0	0	6.500	5.455	MON	310	3,717	08/13/2008	08/01/2038
312929-P2-2	FHLMC POOL NO A83141			4	1.A	399,565	103.0840	378,510	367,185	395,014	0	(842)	0	0	5.500	3.328	MON	1,683	20,195	05/23/2012	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785			4	1.A	6,505	103.3470	6,789	6,569	6,523	0	2	0	0	6.500	6.828	MON	36	427	06/23/1999	06/01/2029
31292G-GP-5	FHLMC GOLD POOL NO C00206			4	1.A	4	100.0000	4	4	4	0	0	0	0	7.500	6.622	MON	0	0	10/05/1998	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209			4	1.A	1	100.0000	1	1	1	0	0	0	0	7.500	8.484	MON	0	0	08/08/1994	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351			4	1.A	61	100.8900	59	59	59	0	0	0	0	8.000	6.913	MON	0	5	01/14/1998	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676			4	1.A	1,245	103.3310	1,346	1,302	1,266	0	3	0	0	6.500	8.007	MON	7	85	08/18/2000	11/01/2028
31292H-MF-8	FHLMC POOL NO C01258			4	1.A	1,893	103.8050	1,973	1,901	1,894	0	0	0	0	6.000	6.135	MON	10	114	10/02/2001	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839			4	1.A	1,628,455	100.6320	1,707,299	1,696,583	1,643,770	0	1,838	0	0	5.000	6.109	MON	7,069	84,829	05/26/2004	05/01/2034
31292J-BQ-2	FHLMC MBS			4	1.A	131,062	102.2240	138,638	135,621	131,974	0	117	0	0	5.500	6.478	MON	622	7,459	06/10/2004	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000			4	1.A	1,863,923	93.7510	1,652,790	1,762,966	1,852,408	0	(1,499)	0	0	3.500	2.159	MON	5,142	61,704	07/11/2012	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029			4	1.A	1,366,426	90.7750	1,272,591	1,401,912	1,370,315	0	522	0	0	3.000	3.492	MON	3,505	42,057	05/02/2014	03/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135			4	1.A	46	103.4470	47	45	45	0	0	0	0	6.500	6.305	MON	0	3	06/23/1999	08/01/2028
31293G-C5-8	FHLMC POOL NO A90992			4	1.A	505,566	99.2270	470,207	473,869	501,208	0	(589)	0	0	4.500	2.971	MON	1,777	21,324	05/23/2012	02/01/2040
31293T-F7-7	FHLMC GOLD POOL NO C29190			4	1.A	129	103.3470	131	127	128	0	0	0	0	6.500	5.927	MON	1	8	10/02/2001	07/01/2029
312940-DM-8	FHLMC POOL NO A91908			4	1.A	158,735	99.2090	157,111	158,364	158,650	0	(9)	0	0	4.500	4.438	MON	594	7,126	04/20/2010	04/01/2040
312940-MG-1	FHLMC POOL NO A92159			4	1.A	670,855	99.2090	651,900	657,097	668,944	0	(207)	0	0	4.500	3.962	MON	2,464	29,569	05/27/2010	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093			4	1.A	1,731,411	99.2090	1,610,023	1,622,857	1,718,049	0	(1,819)	0	0	4.500	2.877	MON	6,086	73,029	05/23/2012	07/01/2040
312941-SE-8	FHLMC POOL NO A93217			4	1.A	1,139,747	99.2090	1,059,840	1,068,288	1,130,321	0	(1,267)	0	0	4.500	2.970	MON	4,006	48,073	05/23/2012	07/01/2040
312942-EF-8	FHLMC POOL NO A93734			4	1.A	1,617,751	99.2090	1,496,056	1,507,982	1,600,618	0	(2,597)	0	0	4.500	3.071	MON	5,655	67,859	11/07/2012	09/01/2040
312946-AR-7	FHLMC POOL NO A97216			4	1.A	410,638	96.8330	381,709	394,193	408,994	0	(184)	0	0	4.000	2.710	MON	1,314	15,768	08/15/2011	03/01/2041
31296X-SN-6	FHLMC POOL NO. A12425			4	1.A	54,544	102.2240	57,697	56,442	54,908	0	59	0	0	5.500	6.524	MON	259	3,104	07/13/2004	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366			4	1.A	254,396	100.6320	266,712	265,038	256,392	0	293	0	0	5.000	6.312	MON	1,104	13,252	05/26/2004	05/01/2034
31298U-S9-1	FHLMC GOLD POOL NO C57744			4	1.A	3,098	104.6130	3,192	3,051	3,083	0	(2)	0	0	6.500	6.017	MON	17	198	10/02/2001	09/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374			4	1.A	1,128	103.8050	1,175	1,132	1,128	0	0	0	0	6.000	6.130	MON	6	68	10/02/2001	11/01/2031
31329N-J7-4	FHLMC POOL NO ZA4786			4	1.A FE	25,501,800	90.9010	22,498,326	24,750,313	25,470,188	0	(8,545)	0	0	3.000	2.290	MON	61,876	742,510	12/05/2019	12/01/2046
3132AE-JT-4	FHLMC POOL NO ZT2074			4	1.A FE	1,893,817	90.9010	1,665,801	1,832,541	1,891,355	0	(615)	0	0	3.000	2.207	MON	4,581	54,976	11/26/2019	05/01/2047
3132DW-FG-3	FHLMC POOL NO SD8267				1.A FE	10,286,394	98.6130	10,428,865	10,575,570	10,287,819	0	1,424	0	0	5.000	5.344	MON	44,065	88,130	10/07/2022	11/01/2052
3132DW-FH-1	FHLMC POOL NO SD8268				1.A FE	33,421,895	100.3040	33,726,179	33,624,016	33,422,101	0	207	0	0	5.500	5.594	MON	154,110	302,347	10/18/2022	11/01/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DW-FU-2	FHLMC POOL NO SD8279				1.A FE	10,652,844	101.5610	10,674,655	10,510,540	10,651,630	0	(1,214)	0	0	6.000	5.824	MON	52,553	105,105	10/07/2022	11/01/2052
3132GR-L6-6	FHLMC POOL NO Q06349			4	1.A	733,127	93.9650	670,243	713,289	730,584	0	(358)	0	0	3.500	2.956	MON	2,080	24,965	10/03/2014	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437			4	1.A	2,477,198	93.7510	2,267,990	2,419,175	2,469,711	0	(1,143)	0	0	3.500	3.024	MON	7,056	84,671	10/24/2013	08/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262			4	1.A	579,692	94.0320	531,152	564,864	577,800	0	(267)	0	0	3.500	3.034	MON	1,648	19,770	08/22/2014	07/01/2043
3132L7-5E-5	FHLMC POOL NO V82645			4	1.A	600,079	90.6080	545,766	602,338	600,175	0	16	0	0	3.000	3.075	MON	1,506	18,070	12/02/2016	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932			4	1.A	1,945,972	93.6060	1,741,171	1,860,109	1,940,098	0	(896)	0	0	3.500	2.362	MON	5,425	65,104	10/20/2015	10/01/2045
3132QQ-F9-8	FHLMC POOL NO Q33791			4	1.A	447,171	93.4320	408,858	437,598	446,367	0	(117)	0	0	3.500	3.027	MON	1,276	15,316	06/26/2015	06/01/2045
3132QQ-KB-7	FHLMC POOL NO Q33889			4	1.A	804,614	93.6060	733,231	783,317	802,337	0	(435)	0	0	3.500	3.041	MON	2,285	27,416	06/23/2015	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656			4	1.A	718,030	93.6060	642,310	686,186	715,405	0	(532)	0	0	3.500	2.548	MON	2,001	24,017	10/13/2015	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871			4	1.A	230,226	93.4320	208,051	222,676	229,632	0	(93)	0	0	3.500	2.741	MON	649	7,794	07/28/2015	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121			4	1.A	465,118	93.6060	418,884	447,498	463,661	0	(287)	0	0	3.500	2.693	MON	1,305	15,662	09/28/2015	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021			4	1.A	1,573,622	89.9970	1,396,644	1,551,881	1,572,322	0	(231)	0	0	3.000	2.632	MON	3,880	46,556	10/27/2015	11/01/2045
3132WJ-FD-8	FHLMC POOL NO Q44663			4	1.A	12,795,061	89.9470	11,457,791	12,738,335	12,791,330	0	(747)	0	0	3.000	2.882	MON	31,846	382,150	08/08/2017	11/01/2046
3132WJ-UT-6	FHLMC POOL NO Q45093			4	1.A	12,301,840	90.8000	10,829,123	11,926,346	12,284,435	0	(4,722)	0	0	3.000	2.381	MON	29,816	357,790	12/04/2019	12/01/2046
3132WJ-UZ-2	FHLMC POOL NO Q45099			4	1.A	1,153,197	93.7170	1,055,994	1,126,788	1,152,000	0	(319)	0	0	3.500	3.017	MON	3,286	39,438	05/20/2019	12/01/2046
31335A-ES-3	FHLMC POOL NO G60145			4	1.A	526,918	93.6060	474,898	507,338	525,700	0	(208)	0	0	3.500	2.582	MON	1,480	17,757	08/26/2015	08/01/2045
31335A-UU-0	FHLMC POOL NO G60595			4	1.A	9,031,368	90.8000	7,971,308	8,778,973	9,017,073	0	(4,122)	0	0	3.000	2.489	MON	21,947	263,369	08/08/2019	05/01/2046
31335G-AL-9	FHLMC GOLD POOL NO C80011			4	1.A	0	100.0000	0	0	0	0	0	0	0	7.500	7.508	MON	0	0	04/12/1995	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204			4	1.A	787	100.4200	767	763	766	0	(3)	0	0	7.500	6.554	MON	5	57	10/05/1998	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229			4	1.A	39	100.5360	38	38	38	0	0	0	0	8.000	7.615	MON	0	3	08/18/2000	10/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373			4	1.A	293	101.7240	291	286	288	0	(1)	0	0	7.500	6.732	MON	2	22	03/09/1999	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387			4	1.A	17	100.7730	17	17	17	0	0	0	0	6.500	6.263	MON	0	1	06/23/1999	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427			4	1.A	39	102.2580	39	38	38	0	0	0	0	7.500	6.610	MON	0	3	03/29/1999	09/01/2026
31349U-HL-5	FHLMC POOL NO 782935			4	1.A	208,567	101.1640	197,008	194,741	205,423	0	(496)	0	0	2.473	0.731	MON	401	4,625	11/07/2012	12/01/2034
31356D-L9-5	FHLMC GOLD POOL NO D51252			4	1.A	584	100.1320	586	585	584	0	0	0	0	7.000	7.093	MON	3	41	03/01/1994	04/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107			4	1.A	1,968	100.1670	1,978	1,974	1,969	0	0	0	0	7.500	7.616	MON	12	148	04/29/1996	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543			4	1.A	42	100.2210	41	41	41	0	0	0	0	7.500	6.686	MON	0	3	10/05/1998	08/01/2024
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO			4	1.A FE	29,357	104.9140	27,672	26,376	28,446	0	(131)	0	0	7.000	3.786	MON	154	1,846	01/01/2013	03/25/2031
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO			4	1.A FE	7,225	89.3360	8,210	9,190	7,357	0	154	0	0	0.000	9.804	N/A	0	0	04/27/2001	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO			4	1.A FE	1,578	16.7460	1,539	0	1,683	0	(232)	0	0	7.500	(8.173)	MON	57	689	04/27/2001	11/25/2029
31365D-6P-5	FNMA POOL NO 125178			4	1.A	0	100.0000	0	0	0	0	0	0	0	8.000	9.052	MON	0	0	03/15/1995	01/01/2023
31368H-EB-5	FNMA POOL NO 190130			4	1.A	33	99.7010	35	35	35	0	0	0	0	6.000	7.123	MON	0	2	05/26/1999	11/01/2023
31368H-GL-1	FNMA POOL NO 190203			4	1.A	0	100.0000	0	0	0	0	0	0	0	8.000	5.800	MON	0	0	07/07/1999	02/01/2023
31368H-HN-6	FNMA POOL NO 190237			4	1.A	3	99.8320	3	3	3	0	0	0	0	8.000	6.953	MON	0	0	03/21/1996	08/01/2023
3136AN-QW-0	FANNIE MAE CMO			4	1.A FE	2,344,789	76.4930	2,101,134	2,746,825	2,369,044	0	9,493	0	0	3.000	4.340	MON	6,867	67,736	10/01/2022	05/25/2045
3136AS-XX-9	FANNIE MAE CMO			4	1.A FE	6,530,203	78.3880	5,408,786	6,900,000	6,593,401	0	4,968	0	0	3.000	3.342	MON	17,250	207,000	05/10/2017	07/25/2046
3136AT-2Q-6	FANNIE MAE CMO			4	1.A FE	6,234,036	72.2660	5,148,698	7,124,612	6,407,822	0	7,069	0	0	2.500	3.299	MON	14,843	178,115	01/18/2017	10/25/2046
3136AT-V3-5	FANNIE MAE CMO			4	1.A FE	2,600,077	79.2710	2,365,701	2,984,306	2,692,235	0	(7,712)	0	0	2.500	3.445	MON	6,217	74,608	03/22/2017	10/25/2046
3136AU-SW-2	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1.A FE	2,123,831	71.8130	1,785,806	2,486,739	2,189,716	0	5,561	0	0	2.500	3.420	MON	5,181	62,169	02/03/2017	12/25/2046
3136AU-T8-4	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1.A FE	2,461,151	77.2660	2,287,684	2,960,783	2,555,559	0	(775)	0	0	2.500	3.693	MON	6,168	74,020	10/03/2017	01/25/2047
3136AU-WH-0	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1.A FE	2,463,521	74.6000	2,133,081	2,859,364	2,544,610	0	6,908	0	0	2.500	3.421	MON	5,957	71,484	01/20/2017	12/25/2046
3136AV-6C-8	FANNIE MAE CMO			4	1.A FE	3,273,188	82.5670	2,848,578	3,450,000	3,314,234	0	(1,960)	0	0	3.000	3.375	MON	8,625	103,500	03/29/2017	04/25/2047
3136AV-FJ-3	FANNIE MAE CMO			4	1.A FE	3,326,562	74.7490	2,729,675	3,651,801	3,382,790	0	5,731	0	0	3.000	3.574	MON	9,130	109,554	03/06/2017	02/25/2047
3136AV-LD-9	FANNIE MAE CMO			4	1.A FE	2,779,965	78.2470	2,221,497	2,839,090	2,779,389	0	501	0	0	3.500	3.678	MON	8,281	81,494	10/01/2022	03/25/2047
3136AV-XV-6	FANNIE MAE CMO			4	1.A FE	3,888,418	82.9270	3,487,760	4,205,827	3,957,607	0	(4,257)	0	0	3.000	3.541	MON	10,515	126,175	03/16/2017	03/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AW-DM-6	FANNIE MAE CMO			4	1.A FE	5,727,993	76.2740	4,848,488	6,356,698	5,695,998	0	(3,680)	0	0	3.000	3.659	MON	15,892	187,638	12/01/2022	04/25/2047
3136AW-Z4-2	FANNIE MAE CMO			4	1.A FE	6,816,274	74.1390	5,347,605	7,212,988	6,881,094	0	8,471	0	0	3.000	3.349	MON	18,032	216,390	06/29/2017	07/25/2047
3136AX-S8-9	FANNIE MAE CMO			4	1.A FE	10,325,526	76.0310	8,139,149	10,704,976	10,351,512	0	7,390	0	0	3.000	3.299	MON	26,762	315,991	12/01/2022	09/25/2047
31371E-VW-2	FNMA POOL NO 250029			4	1.A	9,329	99.9560	9,831	9,835	9,703	0	51	0	0	6.500	8.003	MON	53	639	04/26/2000	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154			4	1.A	5	100.0900	5	5	5	0	0	0	0	8.000	6.901	MON	0	1	07/07/1999	12/01/2024
31371F-BH-4	FNMA POOL NO 250340			4	1.A	2,825	101.4420	2,803	2,763	2,777	0	(8)	0	0	7.500	6.717	MON	17	207	11/09/1998	09/01/2025
31371H-LV-8	FNMA POOL NO 252440			4	1.A	467	104.0610	483	465	465	0	0	0	0	7.000	6.787	MON	3	33	05/25/1999	05/01/2029
31371J-3B-8	FNMA POOL NO 253794			4	1.A	497	104.4930	512	490	494	0	0	0	0	6.500	5.900	MON	3	32	10/02/2001	05/01/2031
31371K-BS-9	FNMA POOL NO 253949			4	1.A	1,051	104.4930	1,082	1,036	1,046	0	(1)	0	0	6.500	5.911	MON	6	67	10/02/2001	09/01/2031
31371L-PJ-2	FNMA POOL NO 255225			4	1.A	1,234,653	102.1120	1,274,173	1,247,813	1,236,649	0	255	0	0	5.500	5.753	MON	5,719	68,630	05/26/2004	06/01/2034
31371L-PP-8	FNMA POOL NO 255230			4	1.A	1,369,899	100.5200	1,435,210	1,427,791	1,382,278	0	1,498	0	0	5.000	6.080	MON	5,949	71,390	05/26/2004	06/01/2034
31371M-DT-1	FNMA POOL NO 255814			4	1.A	85,931	102.5000	89,510	87,327	86,130	0	26	0	0	5.500	5.935	MON	400	4,803	11/02/2005	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933			4	1.A	970,576	102.5000	1,016,120	991,332	973,587	0	388	0	0	5.500	6.103	MON	4,544	54,523	11/14/2005	11/01/2035
31372C-U2-2	FNMA POOL NO 268901			4	1.A	2,141	99.9110	2,255	2,257	2,230	0	13	0	0	6.500	8.115	MON	12	147	04/26/2000	01/01/2024
31373G-6C-7	FNMA POOL NO 293467			4	1.A	133	100.1830	130	130	130	0	0	0	0	8.000	7.239	MON	1	10	07/07/1999	09/01/2024
31373T-SK-7	FNMA POOL NO 303022			4	1.A	92	100.8240	90	89	90	0	0	0	0	8.000	7.108	MON	1	7	07/07/1999	09/01/2024
31373T-T6-7	FNMA POOL NO 303073			4	1.A	26	100.1270	25	25	25	0	0	0	0	8.000	6.956	MON	0	2	07/07/1999	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234			4	1.A	9	100.0210	9	9	9	0	0	0	0	8.000	6.742	MON	0	1	07/07/1999	01/01/2025
31373U-ET-0	FNMA POOL NO 303546			4	1.A	72	100.8090	73	72	72	0	0	0	0	7.000	6.780	MON	0	5	05/25/1999	10/01/2025
31373U-EY-9	FNMA POOL NO 303551			4	1.A	82	100.8540	81	80	81	0	0	0	0	8.000	7.083	MON	1	7	07/07/1999	10/01/2025
31373U-UC-9	FNMA POOL NO 303979			4	1.A	288	100.7810	283	281	283	0	(1)	0	0	8.000	7.093	MON	2	23	07/07/1999	01/01/2026
31374F-KG-3	FNMA POOL NO 312695			4	1.A	2,217	100.5390	2,142	2,131	2,147	0	(9)	0	0	8.500	7.397	MON	15	181	07/03/1997	06/01/2025
31374F-WA-3	FNMA POOL NO 313041			4	1.A	158	100.9830	155	154	155	0	0	0	0	8.000	7.069	MON	1	12	07/07/1999	08/01/2026
31374G-LS-4	FNMA POOL NO 313637			4	1.A	148	103.5210	150	145	146	0	0	0	0	8.000	7.040	MON	1	12	07/07/1999	07/01/2027
31374G-NC-7	FNMA POOL NO 313687			4	1.A	274	102.3630	279	273	273	0	0	0	0	7.000	6.771	MON	2	19	05/25/1999	09/01/2027
31374K-CR-7	FNMA POOL NO 316080			4	1.A	2,290	100.6250	2,247	2,233	2,241	0	(6)	0	0	8.000	7.323	MON	15	179	07/07/1999	07/01/2025
31374P-N7-8	FNMA POOL NO 320014			4	1.A	649	100.1130	633	633	636	0	(2)	0	0	8.000	7.245	MON	4	51	07/07/1999	08/01/2025
31374T-5M-7	FNMA POOL NO 324052			4	1.A	60	100.0760	61	61	60	0	0	0	0	7.000	7.100	MON	0	4	06/01/1999	09/01/2025
31374T-AT-6	FNMA POOL NO 323218			4	1.A	143	101.0340	141	139	141	0	0	0	0	8.000	7.208	MON	1	11	07/07/1999	06/01/2028
31374V-LN-2	FNMA POOL NO 325333			4	1.A	2,401	100.9460	2,363	2,341	2,353	0	(6)	0	0	8.000	7.276	MON	16	187	07/07/1999	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480			4	1.A	1,541	100.0330	1,481	1,481	1,496	0	(6)	0	0	8.500	7.337	MON	10	126	07/03/1997	12/01/2025
31375X-VH-9	FNMA POOL NO 348116			4	1.A	4	99.9140	4	4	4	0	0	0	0	7.000	7.259	MON	0	0	06/01/1999	09/01/2024
31376F-W7-8	FNMA POOL NO 354470			4	1.A	339	100.0270	328	328	330	0	(1)	0	0	8.500	7.756	MON	2	28	03/11/1997	07/01/2025
31376K-FR-2	FNMA POOL NO 357576			4	1.A	504,721	100.5200	528,396	525,665	509,168	0	589	0	0	5.000	6.075	MON	2,190	26,283	05/26/2004	05/01/2034
31376Z-TP-8	FNMA POOL NO 370558			4	1.A	521	100.6740	511	508	513	0	(1)	0	0	8.000	7.181	MON	3	40	07/07/1999	05/01/2027
31378A-AL-0	FNMA POOL NO 392511			4	1.A	235	100.2310	230	229	232	0	(1)	0	0	7.500	6.571	MON	1	17	01/13/1999	09/01/2027
31378B-KR-4	FNMA POOL NO 393704			4	1.A	725	100.9130	714	707	714	0	(2)	0	0	8.000	7.260	MON	5	57	07/07/1999	08/01/2027
31378D-4D-9	FNMA POOL NO 396020			4	1.A	100	101.0890	99	98	99	0	0	0	0	7.500	6.588	MON	1	7	01/13/1999	09/01/2027
31378F-Y9-0	FNMA POOL NO 397736			4	1.A	448	100.5320	439	437	442	0	(1)	0	0	8.000	7.159	MON	3	35	07/07/1999	10/01/2027
31378G-VZ-3	FNMA POOL NO 398532			4	1.A	187	100.7980	183	182	184	0	0	0	0	7.500	6.801	MON	1	13	01/13/1999	09/01/2027
31378J-D4-6	FNMA POOL NO 399823			4	1.A	147	100.4960	144	143	145	0	0	0	0	8.000	7.151	MON	1	11	07/07/1999	09/01/2027
31378L-N5-7	FNMA POOL NO 401912			4	1.A	446	101.7850	443	435	439	0	(1)	0	0	8.000	7.282	MON	3	35	07/07/1999	10/01/2027
31378P-3T-8	FNMA POOL NO 405010			4	1.A	366	101.0870	361	357	361	0	(1)	0	0	8.000	7.088	MON	2	29	07/07/1999	11/01/2027
31378U-G4-8	FNMA POOL NO 408919			4	1.A	69	100.4190	68	68	68	0	0	0	0	8.000	7.051	MON	0	5	07/07/1999	12/01/2027
31379E-AY-3	FNMA POOL NO 416823			4	1.A	148	102.1160	152	149	148	0	0	0	0	7.000	7.070	MON	1	11	06/01/1999	02/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31379H-C7-3	FNMA POOL NO 419594			4	1.A	566	102.6050	623	608	583	0	2	0	0	6.000	8.070	MON	3	36	09/29/1999	09/01/2028
31379H-VS-6	FNMA POOL NO 420125			4	1.A	441	100.3880	432	430	432	0	(1)	0	0	8.000	7.381	MON	3	34	07/07/1999	05/01/2026
31379X-S2-2	FNMA POOL NO 432637			4	1.A	2,019	101.9780	2,007	1,968	1,984	0	(4)	0	0	8.000	7.507	MON	13	158	07/07/1999	05/01/2028
3137BJ-GX-5	FREDDIE MAC CMO			4	1.A FE	13,717,915	76.2980	11,305,611	14,817,722	13,794,844	0	21,394	0	0	3.000	3.638	MON	37,044	437,392	12/01/2022	05/15/2045
3137BR-NA-9	FREDDIE MAC CMO			4	1.A FE	7,639,734	73.2950	6,431,674	8,775,000	7,876,347	0	24,590	0	0	2.500	3.364	MON	18,281	219,375	01/23/2017	08/15/2046
3137BR-XB-6	FREDDIE MAC CMO			4	1.A FE	5,523,999	73.6980	4,555,848	6,181,779	5,661,885	0	4,711	0	0	2.500	3.220	MON	12,879	154,545	05/08/2017	09/15/2046
3137BS-ZC-0	FREDDIE MAC CMO			4	1.A FE	1,715,544	73.8940	1,456,584	1,971,182	1,768,277	0	(1,134)	0	0	2.500	3.366	MON	4,107	49,280	02/10/2017	11/15/2046
3137FH-SJ-3	FREDDIE MAC CMO			4	1.A FE	8,370,623	86.1980	7,121,133	8,261,326	8,367,059	0	(1,822)	0	0	4.000	3.903	MON	27,538	296,943	12/01/2022	10/15/2048
31380B-CC-2	FNMA POOL NO 434867			4	1.A	74	102.6050	79	77	75	0	0	0	0	6.000	7.408	MON	0	5	05/26/1999	08/01/2028
31380M-LR-5	FNMA POOL NO 444136			4	1.A	3,644	101.6540	3,721	3,660	3,644	0	0	0	0	7.000	7.096	MON	21	256	06/01/1999	12/01/2028
31380W-XK-5	FNMA POOL NO 452582			4	1.A	2,954	102.2480	3,006	2,940	2,940	0	(2)	0	0	7.000	6.907	MON	17	206	05/25/1999	04/01/2029
31381C-XG-7	FNMA POOL NO 457079			4	1.A	724	101.4130	737	727	724	0	0	0	0	7.000	7.093	MON	4	51	06/01/1999	01/01/2029
31381F-V6-4	FNMA POOL NO 459737			4	1.A	978	100.7800	983	975	975	0	(1)	0	0	7.000	6.879	MON	6	68	05/20/1999	03/01/2029
31382D-U7-7	FNMA POOL NO 479506			4	1.A	582	103.2400	629	609	590	0	1	0	0	6.500	8.043	MON	3	40	08/18/2000	04/01/2029
31382D-WD-2	FNMA POOL NO 479544			4	1.A	279	103.2400	298	289	282	0	1	0	0	6.500	7.624	MON	2	19	11/08/1999	08/01/2029
31382J-Y9-6	FNMA POOL NO 484136			4	1.A	6,093	101.7350	6,180	6,075	6,071	0	(3)	0	0	7.000	6.918	MON	35	425	05/20/1999	02/01/2029
31382P-5F-0	FNMA POOL NO 488746			4	1.A	51	100.0330	51	51	51	0	0	0	0	7.000	6.895	MON	0	4	05/20/1999	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824			4	1.A	1,389	100.5580	1,393	1,385	1,385	0	(1)	0	0	7.000	6.880	MON	8	97	05/20/1999	03/01/2029
31382R-C6-8	FNMA POOL NO 489793			4	1.A	1,916	102.5190	1,959	1,911	1,910	0	(1)	0	0	7.000	6.888	MON	11	134	05/20/1999	05/01/2029
31382U-RV-0	FNMA POOL NO 492900			4	1.A	19	101.4810	19	19	0	0	0	0	0	7.000	6.603	MON	0	2	05/25/1999	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533			4	1.A	1,901	103.0170	1,953	1,895	1,895	0	(1)	0	0	7.000	6.890	MON	11	133	05/20/1999	04/01/2029
31382V-N6-7	FNMA POOL NO 493713			4	1.A	412	102.6550	421	411	410	0	0	0	0	7.000	6.894	MON	2	29	05/20/1999	04/01/2029
31383B-HE-0	FNMA POOL NO 498029			4	1.A	688	103.2400	765	741	706	0	3	0	0	6.500	8.802	MON	4	48	02/09/2000	09/01/2029
31383E-XX-4	FNMA POOL NO 501194			4	1.A	432	100.8560	434	430	431	0	0	0	0	7.000	6.810	MON	3	30	05/25/1999	06/01/2029
31383E-YC-9	FNMA POOL NO 501207			4	1.A	722	101.5940	730	719	720	0	0	0	0	7.000	6.840	MON	4	50	05/25/1999	06/01/2029
31383H-NF-7	FNMA POOL NO 503590			4	1.A	1,956	103.5380	2,102	2,030	1,987	0	4	0	0	6.500	7.331	MON	11	132	11/08/1999	07/01/2029
31383H-TN-4	FNMA POOL NO 503757			4	1.A	81	103.5380	88	85	82	0	0	0	0	6.500	7.810	MON	0	6	11/08/1999	07/01/2029
31383J-6M-7	FNMA POOL NO 504976			4	1.A	19	99.8220	20	20	20	0	0	0	0	7.500	8.935	MON	0	2	05/11/2000	07/01/2029
31383K-KM-8	FNMA POOL NO 505300			4	1.A	167	102.8080	177	172	169	0	0	0	0	7.500	8.456	MON	1	13	05/11/2000	08/01/2029
31383M-VU-4	FNMA POOL NO 507427			4	1.A	1,308	103.8130	1,405	1,353	1,323	0	2	0	0	7.500	8.498	MON	8	101	05/11/2000	07/01/2029
31384C-Q5-6	FNMA POOL NO 519876			4	1.A	83	103.3460	89	86	84	0	0	0	0	7.500	8.568	MON	1	7	05/11/2000	02/01/2030
31384D-4R-0	FNMA POOL NO 521132			4	1.A	1,022	102.7410	1,066	1,037	1,026	0	1	0	0	7.000	7.411	MON	6	72	11/15/1999	12/01/2029
31384D-LC-4	FNMA POOL NO 520623			4	1.A	10	100.0460	10	10	10	0	0	0	0	7.500	8.531	MON	0	1	05/11/2000	11/01/2029
31384J-BE-8	FNMA POOL NO 524837			4	1.A	411	102.9980	438	425	415	0	1	0	0	7.500	8.642	MON	3	32	05/11/2000	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940			4	1.A	2,702	103.7460	2,900	2,795	2,733	0	4	0	0	7.500	8.390	MON	17	210	05/11/2000	01/01/2030
31384V-LV-2	FNMA POOL NO 535040			4	1.A	34	105.2690	37	35	34	0	0	0	0	7.500	8.684	MON	0	3	05/11/2000	12/01/2029
31386F-6B-6	FNMA POOL NO 562566			4	1.A	704	103.6970	738	712	705	0	0	0	0	6.000	6.369	MON	4	42	09/13/2001	02/01/2031
31386S-L6-2	FNMA POOL NO 571949			4	1.A	556	104.4930	573	548	554	0	0	0	0	6.500	5.872	MON	3	36	10/02/2001	07/01/2031
31386U-5K-4	FNMA POOL NO 574250			4	1.A	1,086	104.4930	1,118	1,070	1,080	0	(1)	0	0	6.500	5.986	MON	6	70	10/02/2001	08/01/2031
31387C-XF-3	FNMA POOL NO 580378			4	1.A	5,099	104.4930	5,251	5,025	5,068	0	(5)	0	0	6.500	6.067	MON	27	327	10/02/2001	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287			4	1.A	178	104.4930	183	175	177	0	0	0	0	6.500	5.831	MON	1	11	10/02/2001	05/01/2031
31387E-6X-0	FNMA POOL NO 582386			4	1.A	1,203	104.4930	1,239	1,186	1,197	0	(1)	0	0	6.500	5.930	MON	6	77	10/02/2001	05/01/2031
31387G-QB-1	FNMA POOL NO 583750			4	1.A	149	104.4930	154	147	149	0	0	0	0	6.500	5.648	MON	1	9	10/02/2001	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627			4	1.A	633	104.4930	652	624	630	0	(1)	0	0	6.500	5.922	MON	3	40	10/02/2001	06/01/2031
31387R-4Z-8	FNMA POOL NO 592240			4	1.A	23,444	104.4930	24,142	23,104	23,281	0	(22)	0	0	6.500	6.152	MON	125	1,502	10/02/2001	08/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31387R-B9-8	FNMA POOL NO 591464			4	1.A	1,818	104.4930	1,872	1,792	1,809	0	(1)	0	0	6.500	5.961	MON	10	117	10/02/2001	09/01/2031
31387V-3C-1	FNMA POOL NO 595795			4	1.A	445	104.4930	459	439	444	0	0	0	0	6.500	5.869	MON	2	28	10/02/2001	09/01/2031
31388C-GK-0	FNMA POOL NO 600602			4	1.A	384	104.4930	395	378	382	0	0	0	0	6.500	5.879	MON	2	25	10/02/2001	08/01/2031
31388G-3S-8	FNMA POOL NO 604809			4	1.A	1,112	104.4930	1,146	1,096	1,107	0	(1)	0	0	6.500	5.922	MON	6	71	10/02/2001	09/01/2031
31388G-C9-0	FNMA POOL NO 604096			4	1.A	1,619	104.4930	1,667	1,595	1,611	0	(1)	0	0	6.500	5.956	MON	9	104	10/02/2001	09/01/2031
31388G-CX-7	FNMA POOL NO 604086			4	1.A	1,310	104.4930	1,350	1,292	1,304	0	(1)	0	0	6.500	5.994	MON	7	84	10/02/2001	09/01/2031
31388H-BA-6	FNMA POOL NO 604933			4	1.A	19,525	103.6970	20,477	19,747	19,565	0	5	0	0	6.000	6.307	MON	99	1,185	09/13/2001	10/01/2031
31388N-QM-1	FNMA POOL NO 609860			4	1.A	2,268	103.6970	2,378	2,294	2,273	0	0	0	0	6.000	6.297	MON	11	137	09/13/2001	10/01/2031
31388N-QU-3	FNMA POOL NO 609867			4	1.A	9,815	103.6970	10,296	9,929	9,835	0	3	0	0	6.000	6.323	MON	50	596	09/14/2001	10/01/2031
31388N-QW-9	FNMA POOL NO 609869			4	1.A	7,050	104.4930	7,261	6,949	7,018	0	(5)	0	0	6.500	5.923	MON	38	451	10/02/2001	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283			4	1.A	237	104.4930	244	234	236	0	0	0	0	6.500	5.760	MON	1	15	10/02/2001	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523			4	1.A	6,009	104.4930	6,188	5,922	5,974	0	(5)	0	0	6.500	6.066	MON	32	385	10/02/2001	11/01/2031
31389V-NZ-6	FNMA POOL NO 636808			4	1.A	87,832	104.8970	92,542	88,222	87,845	0	0	0	0	6.500	6.586	MON	478	5,734	03/11/2002	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016			4	1.A	8,746	104.8970	9,213	8,783	8,745	0	0	0	0	6.500	6.585	MON	48	571	03/11/2002	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235			4	1.A	473,865	97.4630	437,404	448,789	456,552	0	(2,365)	0	0	3.500	2.034	MON	1,309	15,708	05/23/2012	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969			4	1.A	993,844	97.4500	965,334	990,594	990,371	0	(491)	0	0	3.500	3.354	MON	2,889	34,671	12/21/2010	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620			4	1.A	420,599	97.9260	402,895	411,429	414,587	0	(876)	0	0	4.000	3.206	MON	1,371	16,457	04/01/2011	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186			4	1.A	638,788	96.4460	589,775	611,509	635,291	0	(395)	0	0	4.000	2.900	MON	2,038	24,460	08/18/2011	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759			4	1.A	488,843	96.4460	436,591	452,679	482,885	0	(263)	0	0	4.000	2.610	MON	1,509	18,107	11/07/2012	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709			4	1.A	3,080,509	96.9760	2,766,340	2,852,615	3,050,231	0	(2,366)	0	0	4.000	2.292	MON	9,509	114,105	11/07/2012	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164			4	1.A	277,423	96.5830	248,122	256,900	274,320	0	(554)	0	0	4.000	2.492	MON	856	10,276	11/07/2012	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155			4	1.A	1,295,988	96.9760	1,183,907	1,220,830	1,285,913	0	(1,034)	0	0	4.000	2.666	MON	4,069	48,833	02/29/2012	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576			4	1.A	615,120	93.6560	557,458	595,217	613,209	0	(278)	0	0	3.500	2.584	MON	1,736	20,833	10/29/2014	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965			4	1.A	853,348	96.3450	776,306	805,758	848,202	0	(585)	0	0	4.000	2.686	MON	2,686	32,230	10/06/2014	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081			4	1.A	1,437,210	93.6560	1,306,453	1,394,946	1,432,244	0	(674)	0	0	3.500	2.722	MON	4,069	48,823	01/24/2012	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315			4	1.A	608,147	94.2660	568,218	602,779	607,345	0	(96)	0	0	3.500	3.309	MON	1,758	21,097	10/16/2013	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452			4	1.A	1,167,986	96.9750	1,070,283	1,103,663	1,161,573	0	(843)	0	0	4.000	2.722	MON	3,679	44,146	05/15/2014	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017			4	1.A	5,245,020	93.6590	4,756,373	5,078,385	5,229,343	0	(2,265)	0	0	3.500	2.656	MON	14,812	177,743	10/29/2014	12/01/2042
3138M7-WU-5	FNMA POOL NO AP4258			4	1.A	327,790	90.6810	294,392	324,645	327,404	0	(61)	0	0	3.000	2.768	MON	812	9,740	05/20/2015	08/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328			4	1.A	6,124,276	93.8720	5,546,212	5,908,255	6,098,387	0	(3,435)	0	0	3.500	2.774	MON	17,232	206,789	10/29/2014	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446			4	1.A	160,713	96.2470	144,583	150,221	160,075	0	(86)	0	0	4.000	1.648	MON	501	6,009	02/06/2015	09/01/2044
3138WH-SR-4	FNMA POOL NO AS7727			4	1.A	7,934,899	90.9020	7,010,326	7,711,975	7,924,596	0	(2,805)	0	0	3.000	2.379	MON	19,280	231,359	12/05/2019	08/01/2046
3138WK-NU-5	FNMA POOL NO AS9402			4	1.A	1,166,644	89.8570	1,041,643	1,159,218	1,165,439	0	4	0	0	3.000	2.934	MON	2,898	34,777	09/29/2017	02/01/2047
3138WT-RW-8	FNMA POOL NO AT5900			4	1.A	1,283,595	90.6640	1,199,561	1,323,081	1,287,519	0	526	0	0	3.000	3.587	MON	3,308	39,692	04/29/2014	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308			4	1.A	1,007,887	93.6560	903,265	964,448	1,004,038	0	(470)	0	0	3.500	2.236	MON	2,813	33,756	03/03/2015	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843			4	1.A	555,707	96.5830	502,049	519,808	553,364	0	(410)	0	0	4.000	1.977	MON	1,733	20,792	12/31/2014	11/01/2044
31390C-WJ-1	FNMA POOL NO 642449			4	1.A	117,623	104.8970	123,906	118,121	117,618	0	0	0	0	6.500	6.586	MON	640	7,678	03/11/2002	04/01/2032
31400W-MC-1	FNMA POOL NO 699755			4	1.A	35,504	102.0070	36,471	35,753	35,543	0	2	0	0	5.500	5.659	MON	164	1,966	04/01/2016	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR			4	1.A	47,229	101.4430	44,690	44,054	46,459	0	(107)	0	0	4.259	2.278	MON	156	1,373	11/07/2012	07/01/2033
31402C-PL-0	FNMA POOL NO 725027			4	1.A	113,032	100.4270	106,821	106,368	111,314	0	(234)	0	0	5.000	3.357	MON	443	5,318	09/16/2010	11/01/2033
31402D-KK-5	FNMA POOL NO 725798			4	1.A	163,097	98.0990	151,316	154,248	161,299	0	(1)	0	0	3.386	1.785	MON	435	4,240	05/23/2012	06/01/2034
31402Q-6T-3	FNMA POOL NO 735382			4	1.A	856,730	100.5200	801,448	797,306	844,479	0	(1,647)	0	0	5.000	2.969	MON	3,322	39,865	08/11/2011	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383			4	1.A	1,172,603	100.5200	1,140,860	1,134,963	1,163,913	0	(1,082)	0	0	5.000	4.076	MON	4,729	56,748	04/29/2009	04/01/2035
31402Q-Y3-9	FNMA POOL NO 735230			4	1.A	870,167	102.1120	856,956	839,228	864,915	0	(1,038)	0	0	5.500	4.367	MON	3,846	46,158	04/01/2016	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224			4	1.A	395,462	102.0070	374,872	367,498	389,704	0	(803)	0	0	5.500	3.363	MON	1,684	20,212	01/27/2011	02/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402R-AB-5	FNMA POOL NO 735402			4	1.A	556,343	100.5200	546,594	543,769	553,485	0	(380)	0	0	5.000	4.323	MON	2,266	27,189	08/18/2009	04/01/2035
31402R-BE-8	FNMA POOL NO 735437			4	1.A	110,339	99.0010	101,895	102,923	108,998	0	(100)	0	0	4.201	2.000	MON	360	3,039	11/07/2012	09/01/2034
31402R-F8-7	FNMA POOL NO 735591			4	1.A	7,057,100	100.5200	6,861,417	6,825,951	7,008,173	0	(6,522)	0	0	5.000	4.029	MON	28,441	341,298	08/24/2011	06/01/2035
31402R-FU-8	FNMA POOL NO 735579			4	1.A	50,646	100.5200	48,859	48,607	50,219	0	(57)	0	0	5.000	3.799	MON	203	2,430	10/08/2009	06/01/2035
31402R-FV-6	FNMA POOL NO 735580			4	1.A	1,209,222	100.5200	1,179,103	1,173,009	1,201,337	0	(1,051)	0	0	5.000	4.113	MON	4,888	58,651	04/01/2016	06/01/2035
31402R-JL-4	FNMA POOL NO 735667			4	1.A	2,605,263	100.5200	2,562,767	2,549,521	2,592,662	0	(1,641)	0	0	5.000	4.363	MON	10,623	127,476	07/30/2009	07/01/2035
31402R-JV-2	FNMA POOL NO 735676			4	1.A	8,110,662	100.5200	7,881,661	7,840,922	8,054,782	0	(7,683)	0	0	5.000	4.013	MON	32,671	392,046	08/24/2011	07/01/2035
31402R-SN-0	FNMA POOL NO 735925			4	1.A	64,594	100.6660	63,486	63,066	64,278	0	(42)	0	0	5.000	4.269	MON	263	3,153	08/18/2009	10/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623			4	1.A	70,183	98.5330	65,253	66,225	69,172	0	(139)	0	0	3.600	2.074	MON	199	1,518	11/07/2012	09/01/2033
31403C-3V-1	FNMA POOL NO 745212			4	1.A	80,709	100.8810	75,984	75,321	79,717	0	(105)	0	0	3.882	1.953	MON	244	1,716	11/07/2012	01/01/2036
31403C-6L-0	FNMA POOL NO 745275			4	1.A	685,903	100.6660	659,319	654,957	680,140	0	(768)	0	0	5.000	3.618	MON	2,729	32,748	08/15/2011	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148			4	1.A	301,957	100.6660	298,511	296,536	300,852	0	(146)	0	0	5.000	4.422	MON	1,236	14,827	08/12/2009	01/01/2036
31403D-BD-0	FNMA POOL NO 745336			4	1.A	788,611	100.6660	765,842	760,775	783,431	0	(706)	0	0	5.000	3.903	MON	3,170	38,039	08/29/2011	03/01/2036
31403D-BW-8	FNMA POOL NO 745353			4	1.A	304,246	102.5000	320,672	312,850	305,537	0	159	0	0	5.500	6.287	MON	1,434	17,207	04/11/2006	03/01/2036
31403D-DX-4	FNMA POOL NO 745418			4	1.A	16,439	102.5000	16,235	15,839	16,333	0	(14)	0	0	5.500	4.299	MON	73	871	04/30/2009	04/01/2036
31403D-GY-9	FNMA POOL NO 745515			4	1.A	28,663	100.6660	27,893	27,708	28,489	0	(23)	0	0	5.000	3.950	MON	115	1,385	11/04/2009	05/01/2036
31403D-J7-5	FNMA POOL NO 745586			4	1.A	1,292,607	102.8810	1,379,861	1,341,227	1,299,082	0	902	0	0	5.500	6.677	MON	6,147	73,768	06/01/2006	06/01/2036
31403D-VZ-9	FNMA POOL NO 745932			4	1.A	140,137	107.0490	146,916	137,242	139,660	0	(61)	0	0	6.500	5.710	MON	743	8,921	03/21/2007	11/01/2036
31403D-WU-9	FNMA POOL NO 745959			4	1.A	35,883	102.8810	35,765	34,764	35,704	0	(25)	0	0	5.500	4.406	MON	159	1,912	06/02/2009	11/01/2036
31403G-JK-9	FNMA POOL NO 748266			4	1.A	5,945	100.4270	6,118	6,092	5,978	0	4	0	0	5.000	5.603	MON	25	304	12/09/2003	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332			4	1.A	7,547	100.4270	7,767	7,734	7,587	0	4	0	0	5.000	5.628	MON	32	387	12/09/2003	12/01/2033
31404K-KS-0	FNMA POOL NO 770805			4	1.A	378,147	100.5200	395,885	393,839	381,168	0	331	0	0	5.000	6.179	MON	1,641	19,692	05/26/2004	04/01/2034
31404K-ML-3	FNMA POOL NO 770863			4	1.A	607,723	100.5200	636,697	633,406	612,455	0	558	0	0	5.000	6.250	MON	2,639	31,670	05/26/2004	04/01/2034
31404N-FL-5	FNMA POOL NO 773371			4	1.A	294,034	100.5200	308,052	306,460	296,373	0	317	0	0	5.000	6.228	MON	1,277	15,323	05/26/2004	04/01/2034
31404N-FV-3	FNMA POOL NO 773380			4	1.A	366,607	100.5200	383,804	381,820	369,659	0	459	0	0	5.000	6.127	MON	1,591	19,091	05/26/2004	05/01/2034
31404N-MW-3	FNMA POOL NO 773573			4	1.A	371,265	100.5200	388,680	386,671	374,361	0	385	0	0	5.000	6.126	MON	1,611	19,334	05/26/2004	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506			4	1.A	587,855	100.5200	615,431	612,250	592,770	0	519	0	0	5.000	6.123	MON	2,551	30,613	05/26/2004	05/01/2034
31404Q-VG-1	FNMA POOL NO 775615			4	1.A	984,825	100.5200	1,031,778	1,026,444	994,241	0	1,316	0	0	5.000	6.028	MON	4,277	51,322	05/26/2004	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730			4	1.A	758,723	100.5200	794,314	790,208	765,819	0	966	0	0	5.000	6.012	MON	3,293	39,510	05/26/2004	05/01/2034
31404R-4C-8	FNMA POOL NO 776719			4	1.A	378,600	100.5200	396,650	394,600	381,775	0	351	0	0	5.000	6.161	MON	1,644	19,730	05/26/2004	05/01/2034
31404R-4U-8	FNMA POOL NO 776735			4	1.A	490,128	100.5200	513,495	510,841	494,000	0	581	0	0	5.000	6.225	MON	2,129	25,542	05/26/2004	05/01/2034
31404R-RC-3	FNMA POOL NO 776383			4	1.A	118,165	101.0760	111,368	110,183	116,423	0	(261)	0	0	3.253	1.291	MON	299	3,125	11/07/2012	06/01/2034
31404S-FH-3	FNMA POOL NO 776968			4	1.A	463,958	100.5200	486,077	483,565	467,881	0	535	0	0	5.000	6.162	MON	2,015	24,178	05/26/2004	04/01/2034
31404U-4J-6	FNMA POOL NO 779425			4	1.A	395,683	102.1120	408,381	399,932	396,282	0	77	0	0	5.500	5.769	MON	1,833	21,996	05/26/2004	06/01/2034
31404U-4L-1	FNMA POOL NO 779427			4	1.A	694,428	102.1120	716,713	701,886	695,542	0	155	0	0	5.500	5.757	MON	3,217	38,604	05/26/2004	06/01/2034
31404U-4T-4	FNMA POOL NO 779434			4	1.A	2,519,774	100.5200	2,640,551	2,626,902	2,544,127	0	3,143	0	0	5.000	6.021	MON	10,945	131,345	05/26/2004	06/01/2034
31404U-4U-1	FNMA POOL NO 779435			4	1.A	425,772	102.1120	439,436	430,345	426,389	0	79	0	0	5.500	5.777	MON	1,972	23,669	05/26/2004	06/01/2034
31404U-KC-3	FNMA POOL NO 778891			4	1.A	589,717	100.5200	617,832	614,639	595,032	0	669	0	0	5.000	6.077	MON	2,561	30,732	05/26/2004	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191			4	1.A	566,031	102.1120	584,288	572,200	566,994	0	120	0	0	5.500	5.755	MON	2,623	31,471	05/26/2004	06/01/2034
31404U-YU-8	FNMA POOL NO 779323			4	1.A	123,579	98.6010	114,337	115,959	121,675	0	(215)	0	0	3.375	1.824	MON	326	3,141	11/07/2012	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856			4	1.A	90,915	99.0190	83,916	84,748	89,646	0	(119)	0	0	3.118	0.994	MON	220	2,395	11/07/2012	05/01/2034
31404W-R3-2	FNMA POOL NO 780906			4	1.A	683,752	100.5200	716,350	712,648	690,021	0	807	0	0	5.000	6.070	MON	2,969	35,632	05/26/2004	05/01/2034
31404W-RE-8	FNMA POOL NO 780885			4	1.A	408,408	100.5200	427,879	425,668	411,606	0	430	0	0	5.000	6.235	MON	1,774	21,283	05/26/2004	05/01/2034
31404W-RK-4	FNMA POOL NO 780890			4	1.A	462,345	100.5200	483,993	481,491	466,874	0	496	0	0	5.000	5.964	MON	2,006	24,075	05/26/2004	05/01/2034
31405N-RY-3	FNMA POOL NO 794403			4	1.A	201,575	98.8610	186,320	188,467	198,830	0	(387)	0	0	3.872	1.950	MON	608	4,470	11/07/2012	09/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31406G-2N-8	FNMA POOL NO 809981			4	1.A	87,740	97.8390	80,387	82,163	86,688	0	(175)	0	0	2.335	0.389	MON	160	1,842	11/07/2012	03/01/2035
31406G-ZR-3	FNMA POOL NO 809952			4	1.A	147,991	102.1120	137,960	135,106	145,476	0	(199)	0	0	5.500	2.892	MON	619	7,431	05/23/2012	02/01/2035
31406S-3U-5	FNMA POOL NO 819011			4	1.A	124,283	100.7210	117,038	116,201	122,773	0	(177)	0	0	3.183	1.192	MON	308	3,360	11/07/2012	05/01/2035
31407F-ED-8	FNMA POOL NO 829132			4	1.A	972,159	102.5000	1,017,776	992,949	975,020	0	363	0	0	5.500	6.132	MON	4,551	54,612	11/14/2005	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544			4	1.A	242,545	104.6930	255,797	244,330	242,657	0	14	0	0	6.000	6.194	MON	1,222	14,660	06/06/2006	06/01/2036
31407N-QM-8	FNMA POOL NO 835760			4	1.A	152,781	98.7210	140,318	142,136	150,968	0	(275)	0	0	4.500	2.306	MON	533	6,396	05/23/2012	09/01/2035
31407X-FF-3	FNMA POOL NO 843566			4	1.A	345,039	102.5000	361,229	352,417	346,030	0	149	0	0	5.500	6.140	MON	1,615	19,383	11/14/2005	11/01/2035
31407X-VL-2	FNMA POOL NO 844019			4	1.A	2,218,366	102.5000	2,322,646	2,265,987	2,225,850	0	1,129	0	0	5.500	6.062	MON	10,386	124,629	11/14/2005	11/01/2035
31407X-X4-8	FNMA POOL NO 844181			4	1.A	21,483	102.5000	19,558	19,081	21,150	0	(59)	0	0	5.500	1.607	MON	87	1,049	04/01/2016	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131			4	1.A	1,060,317	102.5000	1,110,071	1,082,992	1,063,632	0	507	0	0	5.500	6.095	MON	4,964	59,564	11/14/2005	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185			4	1.A	2,615,494	102.5000	2,738,004	2,671,213	2,622,822	0	984	0	0	5.500	6.150	MON	12,243	146,917	11/14/2005	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668			4	1.A	570,249	102.5000	597,103	582,537	571,951	0	264	0	0	5.500	6.124	MON	2,670	32,039	11/14/2005	12/01/2035
31409B-BV-8	FNMA POOL NO 865952			4	1.A	107,426	102.8810	111,778	108,648	107,557	0	19	0	0	5.500	5.812	MON	498	5,976	02/23/2006	03/01/2036
31409B-CX-3	FNMA POOL NO 865986			4	1.A	866,257	104.6930	900,022	859,675	864,593	0	(232)	0	0	6.000	5.709	MON	4,298	51,580	02/23/2006	03/01/2036
31409J-R7-7	FNMA POOL NO 872710			4	1.A	794,269	104.6930	841,606	803,878	795,389	0	114	0	0	6.000	6.304	MON	4,019	48,233	06/01/2006	06/01/2036
31409V-R3-9	FNMA POOL NO 879906			4	1.A	95,755	101.6790	98,005	96,387	95,842	0	(21)	0	0	4.069	4.216	MON	327	2,704	04/04/2007	10/01/2033
3140FM-DF-0	FNMA POOL NO BE1901			4	1.A	2,730,972	89.8570	2,447,669	2,723,949	2,730,229	0	(145)	0	0	3.000	2.924	MON	6,810	81,719	10/10/2017	12/01/2046
3140J9-Q3-8	FNMA POOL NO BM4973			4	1.A	5,126,634	93.8720	4,726,088	5,034,595	5,121,181	0	(1,488)	0	0	3.500	3.014	MON	14,684	176,211	04/18/2019	05/01/2043
3140JA-M9-6	FNMA POOL NO BM5783			4	1.A	1,635,579	93.6330	1,506,032	1,608,436	1,634,663	0	(242)	0	0	3.500	2.993	MON	4,691	56,295	04/18/2019	04/01/2047
3140JA-QA-9	FNMA POOL NO BM5848			4	1.A	10,229,695	96.1910	9,460,850	9,835,506	10,216,725	0	(1,543)	0	0	4.000	2.438	MON	32,785	393,420	05/07/2019	10/01/2048
3140Q8-KK-0	FNMA POOL NO CA1197			4	1.A	4,937,072	96.3700	4,566,924	4,738,968	4,929,571	0	(1,453)	0	0	4.000	2.820	MON	15,797	189,559	05/07/2019	02/01/2048
31410B-C5-1	FNMA POOL NO 883992			4	1.A	200,979	104.6930	210,451	201,017	200,871	0	(24)	0	0	6.000	5.965	MON	1,005	12,061	04/01/2016	04/01/2036
31410B-C6-9	FNMA POOL NO 883993			4	1.A	72,333	107.0490	75,803	70,812	72,080	0	(41)	0	0	6.500	5.665	MON	384	4,603	04/01/2016	04/01/2036
31410C-SC-7	FNMA POOL NO 885315			4	1.A	99,442	104.6930	104,896	100,193	99,499	0	9	0	0	6.000	6.183	MON	501	6,012	06/06/2006	06/01/2036
31410F-5M-3	FNMA POOL NO 888352			4	1.A	69,943	102.9510	64,059	62,222	68,969	0	(170)	0	0	5.500	1.976	MON	285	3,422	04/01/2016	05/01/2037
31410F-VW-2	FNMA POOL NO 888129			4	1.A	80,536	102.8810	81,505	79,223	80,348	0	(30)	0	0	5.500	4.870	MON	363	4,357	04/01/2016	02/01/2037
31410G-ML-4	FNMA POOL NO 888763			4	1.A	258,961	99.4890	240,582	241,818	256,683	0	(211)	0	0	3.160	1.080	MON	637	5,661	05/23/2012	10/01/2037
31410G-YE-7	FNMA POOL NO 889109			4	1.A	0	100.0000	0	0	0	0	0	0	0	5.000	4.932	MON	0	0	04/20/2010	01/01/2023
31410K-JY-1	FNMA POOL NO 889579			4	1.A	1,169,068	104.8330	1,224,007	1,167,574	1,168,416	0	(80)	0	0	6.000	5.875	MON	5,838	70,055	08/18/2008	05/01/2038
31410K-NW-0	FNMA POOL NO 889705			4	1.A	203,129	102.9510	213,699	207,573	203,515	0	48	0	0	5.500	6.231	MON	951	11,417	06/25/2008	06/01/2038
31410U-NH-1	FNMA POOL NO 897792			4	1.A	50,727	104.6930	53,526	51,126	50,748	0	3	0	0	6.000	6.239	MON	256	3,068	07/26/2007	09/01/2036
31411J-WF-9	FNMA POOL NO 909746			4	1.A	558,346	102.8810	524,898	510,202	550,169	0	(1,498)	0	0	5.500	3.142	MON	2,338	28,061	05/23/2012	02/01/2037
31411Y-Z3-0	FNMA POOL NO 918862			4	1.A	45,481	104.8330	48,390	46,159	45,543	0	10	0	0	6.000	6.458	MON	231	2,770	07/09/2007	04/01/2037
31412P-GM-7	FNMA POOL NO 930904			4	1.A	63,342	98.9690	58,448	59,057	59,785	0	(553)	0	0	4.500	2.098	MON	221	2,658	05/23/2012	04/01/2024
31412Q-XB-0	FNMA POOL NO 932274			4	1.A	167,468	99.1300	162,037	163,458	166,870	0	(67)	0	0	4.500	3.850	MON	613	7,356	01/21/2011	12/01/2039
31412S-BG-9	FNMA POOL NO 933039			4	1.A	7,631	104.8330	6,992	6,670	7,534	0	(18)	0	0	6.000	1.014	MON	33	400	04/01/2016	10/01/2037
31412T-TW-3	FNMA POOL NO 934465			4	1.A	5,973	99.4370	6,126	6,160	6,115	0	27	0	0	5.000	6.168	MON	26	308	10/15/2008	09/01/2023
31412V-JX-7	FNMA POOL NO 935978			4	1.A	233,158	98.3310	215,859	219,523	223,762	0	(1,351)	0	0	4.000	1.903	MON	732	8,781	05/23/2012	05/01/2025
31413M-HH-3	FNMA POOL NO 949432			4	1.A	4,735	99.5470	4,388	4,408	4,421	0	(47)	0	0	4.500	1.868	MON	17	198	05/23/2012	05/01/2023
31414F-YS-4	FNMA POOL NO 965221			4	1.A	4,637	99.4320	4,755	4,782	4,745	0	23	0	0	5.000	6.277	MON	20	239	10/15/2008	09/01/2023
31414L-3M-8	FNMA POOL NO 969804			4	1.A	5,485	99.6250	5,020	5,039	5,037	0	(74)	0	0	5.500	2.377	MON	23	277	05/23/2012	02/01/2023
31414M-2D-7	FNMA POOL NO 970672			4	1.A	73,125	102.9760	77,059	74,832	73,252	0	18	0	0	5.500	6.401	MON	343	4,116	10/31/2008	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450			4	1.A	25,831	105.5380	25,878	24,520	25,660	0	(17)	0	0	7.000	5.148	MON	143	1,716	02/29/2008	02/01/2038
31414S-AC-7	FNMA POOL NO 974403			4	1.A	3,571	99.5020	3,252	3,269	3,280	0	(49)	0	0	4.500	1.067	MON	12	147	11/07/2012	04/01/2023
31414S-W4-1	FNMA POOL NO 975067			4	1.A	3,296	99.5660	3,232	3,246	3,242	0	(5)	0	0	5.500	4.853	MON	15	178	10/06/2008	08/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31415A-T3-5	FNMA POOL NO 981270			4	1.A	2,595	99.5880	2,387	2,397	2,405	0	(32)	0	0	5.000	1.356	MON	10	120	05/23/2012	04/01/2023
31415A-WK-3	FNMA POOL NO 981350			4	1.A	4,457	99.5480	4,131	4,149	4,159	0	(47)	0	0	4.500	1.692	MON	16	187	05/23/2012	04/01/2023
31415B-E7-0	FNMA POOL NO 981758			4	1.A	16,334	99.4670	16,757	16,847	16,746	0	63	0	0	5.000	5.951	MON	70	842	10/15/2008	07/01/2023
31415L-U4-7	FNMA POOL NO 983603			4	1.A	3,846	99.5860	3,538	3,553	3,572	0	(50)	0	0	5.000	1.139	MON	15	178	05/23/2012	05/01/2023
31415S-KF-8	FNMA POOL NO 987794			4	1.A	12,883	99.4380	13,213	13,288	13,193	0	57	0	0	5.000	6.093	MON	55	664	10/15/2008	09/01/2023
31415T-A2-6	FNMA POOL NO 988425			4	1.A	12,990	99.4400	13,323	13,398	13,309	0	56	0	0	5.000	5.862	MON	56	670	10/15/2008	10/01/2023
31415T-R3-6	FNMA POOL NO 988906			4	1.A	28,805	99.5820	26,350	26,461	26,657	0	(354)	0	0	5.500	2.263	MON	121	1,455	05/23/2012	08/01/2023
31415T-R8-5	FNMA POOL NO 988911			4	1.A	46,883	99.5820	42,886	43,066	43,407	0	(587)	0	0	5.500	2.110	MON	197	2,369	05/23/2012	08/01/2023
31415X-5A-5	FNMA POOL NO 992841			4	1.A	7,638	99.2490	6,962	7,014	7,113	0	(90)	0	0	4.500	1.239	MON	26	316	11/07/2012	01/01/2024
31416L-PD-2	FNMA POOL NO AA3119			4	1.A	335,138	101.1330	308,409	304,953	330,562	0	(430)	0	0	5.000	2.682	MON	1,271	15,248	11/07/2012	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947			4	1.A	4,297	99.1490	3,912	3,946	4,026	0	(54)	0	0	4.500	0.679	MON	15	178	11/07/2012	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948			4	1.A	8,423	99.2860	7,680	7,735	7,873	0	(94)	0	0	4.500	1.145	MON	29	348	11/07/2012	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393			4	1.A	481,476	99.1300	471,234	475,367	480,299	0	(154)	0	0	4.500	4.179	MON	1,783	21,391	03/03/2010	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266			4	1.A	1,210,869	96.9770	1,167,699	1,204,096	1,209,446	0	(163)	0	0	4.000	3.859	MON	4,014	48,164	07/25/2011	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267			4	1.A	2,156,269	96.9770	2,071,855	2,136,434	2,152,619	0	(475)	0	0	4.000	3.783	MON	7,121	85,457	07/26/2011	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017			4	1.A	983,485	93.6590	867,493	926,223	977,216	0	(787)	0	0	3.500	2.001	MON	2,701	32,418	08/01/2012	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314			4	1.A	1,411,230	90.6810	1,209,065	1,333,314	1,401,310	0	(1,220)	0	0	3.000	1.751	MON	3,333	39,999	10/01/2012	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315			4	1.A	689,557	90.6810	594,461	655,551	685,458	0	(485)	0	0	3.000	1.850	MON	1,639	19,667	10/05/2012	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931			4	1.A	970,755	90.6640	899,236	991,831	972,947	0	315	0	0	3.000	3.389	MON	2,480	29,755	05/09/2014	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374			4	1.A	1,683,973	93.6110	1,539,071	1,644,114	1,678,166	0	(735)	0	0	3.500	3.097	MON	4,795	57,544	09/21/2015	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676			4	1.A	398,097	93.6110	362,799	387,561	396,574	0	(200)	0	0	3.500	3.044	MON	1,130	13,565	09/03/2014	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576			4	1.A	901,236	99.1300	825,419	832,660	888,414	0	(1,511)	0	0	4.500	3.005	MON	3,122	37,470	05/23/2012	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435			4	1.A	219,864	99.1300	201,368	203,134	218,112	0	(156)	0	0	4.500	2.041	MON	762	9,141	05/23/2012	11/01/2039
31418A-JV-1	FNMA POOL NO MA1175			4	1.A	765,420	90.6810	670,721	739,648	762,119	0	(411)	0	0	3.000	2.253	MON	1,849	22,189	09/12/2012	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771			4	1.A	955,250	89.8570	828,460	921,973	953,484	0	(314)	0	0	3.000	2.034	MON	2,305	27,659	09/16/2016	10/01/2046
31418E-J7-6	FNMA POOL NO MA4785				1.A FE	16,381,803	98.6130	16,538,701	16,771,357	16,383,470	0	1,667	0	0	5.000	5.330	MON	55,625	94,744	12/30/2022	10/01/2052
31418E-KV-1	FNMA POOL NO MA4807				1.A FE	66,872,433	100.3040	67,561,125	67,356,559	66,873,402	0	968	0	0	5.500	5.624	MON	308,718	308,718	10/14/2022	11/01/2052
31418Q-TE-3	FNMA POOL NO AD3248			4	1.A	155,653	98.2790	144,028	146,550	149,033	0	(892)	0	0	4.000	2.205	MON	489	5,862	05/23/2012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382			4	1.A	144,996	98.3050	134,203	136,517	138,904	0	(806)	0	0	4.000	2.208	MON	455	5,461	05/23/2012	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799			4	1.A	495,863	99.1120	453,242	457,304	490,378	0	75	0	0	4.500	2.636	MON	1,715	20,579	05/23/2012	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623			4	1.A	48,223	98.2260	44,597	45,403	46,321	0	(357)	0	0	4.000	1.695	MON	151	1,816	05/23/2012	04/01/2025
31418U-B7-8	FNMA POOL NO AD6361			4	1.A	258,148	99.1120	235,959	238,074	255,911	0	(246)	0	0	4.500	2.217	MON	893	10,713	05/23/2012	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507			4	1.A	667,968	99.1120	610,554	616,026	661,169	0	(1,313)	0	0	4.500	2.551	MON	2,310	27,721	05/23/2012	08/01/2040
31419D-K7-5	FNMA POOL NO AE3017			4	1.A	555,311	99.1120	507,580	512,129	549,159	0	786	0	0	4.500	2.702	MON	1,920	23,046	05/23/2012	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018			4	1.A	454,536	96.7410	406,782	420,486	449,483	0	(467)	0	0	4.000	2.301	MON	1,402	16,820	11/07/2012	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577			4	1.A	2,200,263	99.1120	2,011,144	2,029,168	2,178,647	0	(2,512)	0	0	4.500	2.535	MON	7,609	91,313	05/23/2012	11/01/2040
35563P-KG-3	FREDDIE MAC CMO			4	1.B FE	26,323,155	94.3700	24,466,275	25,925,898	26,308,216	0	256,110	0	0	3.500	3.131	MON	75,617	907,407	05/08/2019	08/25/2058
35563P-NN-5	FREDDIE MAC CMO			4	1.B FE	7,645,155	85.0610	6,244,230	7,340,897	7,699,781	0	62,470	0	0	2.500	1.915	MON	15,294	183,522	03/05/2020	08/25/2059
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						545,946,326	XXX	508,643,853	549,057,804	546,685,741	0	313,808	0	0	XXX	XXX	XXX	1,837,173	15,466,852	XXX	XXX
3136AM-KZ-1	FANNIE MAE CMBS			4	1.A FE	20,895,924	96.8160	19,523,594	20,165,705	20,320,177	0	(88,107)	0	0	2.532	1.972	MON	42,550	528,155	08/03/2016	09/25/2024
3136AR-5S-3	FANNIE MAE CMBS Agency			4	1.A FE	9,594,429	93.6840	8,899,985	9,500,000	9,523,469	0	(11,597)	0	0	2.469	2.347	MON	19,546	234,555	05/11/2016	04/25/2026
3136AR-TE-8	FANNIE MAE CMBS			4	1.A FE	59,734,194	94.6950	56,007,063	59,144,447	59,280,006	0	(66,916)	0	0	2.702	2.572	MON	133,174	1,629,391	03/08/2016	02/25/2026
3136AR-XR-4	FANNIE MAE CMBS			4	1.A FE	17,177,879	94.2790	16,036,139	17,009,228	17,048,210	0	(20,940)	0	0	2.576	2.452	MON	36,513	438,158	04/12/2016	03/25/2026
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI			4	1.A FE	5,692,372	93.4050	5,488,986	5,876,558	5,789,266	0	13,397	0	0	2.510	2.919	MON	12,292	149,017	12/07/2016	09/25/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136B4-KB-3	FANNIE MAE CMBS			4	1.A FE	5,811,094	94.1590	5,414,138	5,750,000	5,785,214	0	(7,460)	0	0	3.273	3.137	MON	15,683	188,198	04/16/2019	02/25/2029
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1.A FE	2,764,102	99.6980	2,990,947	3,000,000	3,000,000	0	35,398	0	0	2.615	3.604	MON	6,538	78,450	08/19/2013	01/25/2023
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1.A FE	5,910,612	99.4710	6,017,315	6,049,321	6,033,192	0	14,421	0	0	3.250	3.533	MON	16,384	197,554	08/16/2013	04/25/2023
3137B4-GY-6	FREDDIE MAC CMBS			4	1.A FE	4,811,701	99.2130	4,903,058	4,941,971	4,925,864	0	14,231	0	0	3.310	3.635	MON	13,632	163,579	09/12/2013	05/25/2023
3137BL-AC-2	FREDDIE MAC CMBS			4	1.A FE	26,978,553	96.7100	24,346,824	25,175,000	25,629,006	0	(211,469)	0	0	3.284	2.397	MON	68,896	826,747	02/25/2016	06/25/2025
3137BN-6G-4	FEDERAL HOME LN MTG CORP MULTI CMBS			4	1.A FE	82,399,360	95.6060	76,484,402	80,000,000	80,660,002	0	(277,259)	0	0	2.995	2.631	MON	199,667	2,396,000	03/15/2016	12/25/2025
3137BP-VN-6	FREDDIE MAC CMBS			4	1.A FE	8,033,446	90.7730	7,080,291	7,800,000	7,932,212	0	(16,704)	0	0	3.080	2.826	MON	20,020	240,240	06/01/2016	01/25/2031
3137BS-P8-0	FREDDIE MAC Agency CMBS			4	1.A FE	8,857,295	93.6510	8,053,995	8,600,000	8,693,509	0	(28,298)	0	0	2.724	2.372	MON	19,522	234,264	10/26/2016	08/25/2026
3137BS-RF-2	FREDDIE MAC CMBS AGENCY			4	1.B FE	10,299,350	95.1150	9,511,460	10,000,000	10,111,110	0	(33,150)	0	0	3.172	2.815	MON	26,433	317,200	11/15/2016	09/25/2026
3137FD-ET-5	FREDDIE MAC FREDDIE MAC Agency CMBS			4	1.A FE	5,149,895	91.7650	4,588,263	5,000,000	5,103,291	0	(10,032)	0	0	3.459	3.203	MON	14,413	172,950	01/11/2018	11/25/2032
3137FH-2A-0	FREDDIE MAC CMBS Agency			4	1.A FE	11,260,305	93.0720	10,470,650	11,250,000	11,250,816	0	(2,325)	0	0	3.700	3.698	MON	34,688	416,250	08/14/2018	06/25/2033
3137FJ-XV-6	FREDDIE MAC CMBS			4	1.A FE	28,656,854	97.8110	24,183,893	24,725,000	27,261,985	0	(424,951)	0	0	4.050	2.101	MON	83,447	1,001,363	08/15/2019	09/25/2028
3137FJ-YH-6	FREDDIE MAC CMBS			4	1.A FE	10,850,000	95.3470	9,534,722	10,000,000	10,538,581	0	(91,583)	0	0	3.650	2.590	MON	30,417	365,000	06/24/2019	09/25/2028
3137FK-SH-0	FREDDIE MAC CMBS			4	1.A FE	28,787,828	96.7600	26,293,633	27,174,000	28,195,157	0	(170,667)	0	0	3.859	3.118	MON	87,387	1,048,645	08/16/2019	11/25/2028
3137FK-ZZ-2	FREDDIE MAC CMBS			4	1.A FE	8,386,250	95.7830	7,662,645	8,000,000	8,244,883	0	(39,753)	0	0	3.690	3.103	MON	24,600	295,200	04/12/2019	01/25/2029
3137FL-6V-1	FREDDIE MAC CMBS			4	1.A FE	60,429,246	94.8200	55,279,774	58,300,000	59,644,019	0	(225,573)	0	0	3.600	3.148	MON	174,900	2,098,800	09/17/2019	01/25/2029
3137FL-MV-3	FREDDIE MAC CMBS			4	1.A FE	28,335,281	94.3230	26,033,095	27,600,000	28,060,808	0	(77,181)	0	0	3.422	3.099	MON	78,706	944,472	04/12/2019	02/25/2029
3137FL-N9-1	FREDDIE MAC CMBS			4	1.A FE	10,299,830	94.7400	9,474,012	10,000,000	10,189,733	0	(31,298)	0	0	3.505	3.141	MON	29,208	350,500	04/17/2019	03/25/2029
3137FL-YK-4	FREDDIE MAC CMBS			4	1.A FE	25,953,304	90.8690	22,898,867	25,200,000	25,785,903	0	(48,169)	0	0	3.542	3.286	MON	74,382	892,749	05/08/2019	03/25/2034
3137FN-AY-6	FREDDIE MAC CMBS			4	1.A FE	25,748,450	88.5000	22,125,100	25,000,000	25,482,606	0	(80,906)	0	0	2.654	2.289	MON	55,292	663,500	08/08/2019	06/25/2029
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1			4	1.A FE	167,216,441	94.1200	149,174,900	158,494,368	166,384,829	0	(149,673)	0	0	5.250	4.857	MON	138,691	7,375,937	10/16/2018	11/25/2055
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS			4	1.B	168,169,913	90.2400	143,980,697	159,553,078	167,359,447	0	(171,069)	0	0	4.317	3.950	MON	114,795	6,899,951	07/26/2019	10/25/2052
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO			4	1.B	170,044,830	94.6500	154,807,549	163,557,897	169,282,290	0	107,835	0	0	4.441	4.112	MON	121,057	7,286,700	07/26/2019	11/25/2052
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan				1.B	23,196,229	89.6180	20,788,016	23,196,229	23,196,229	0	0	0	0	3.380	3.403	MON	34,846	784,033	10/20/2015	10/15/2035
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,041,444,967	XXX	938,054,013	1,000,062,802	1,030,711,814	0	(2,099,798)	0	0	XXX	XXX	XXX	1,727,679	38,217,558	XXX	XXX
00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP SINK			2	1.D FE	8,094,305	100.8010	8,064,099	8,000,000	8,012,863	0	(21,790)	0	0	5.000	4.710	FA	166,667	400,000	01/24/2014	08/01/2043
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE				1.G FE	3,248,710	96.8630	3,123,827	3,225,000	3,232,856	0	(2,307)	0	0	3.163	3.014	MS	30,035	117,980	12/02/2016	09/15/2025
01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPORATE			2	1.F FE	13,641,460	91.7340	12,842,740	14,000,000	13,719,093	0	10,642	0	0	4.000	4.162	JD	46,667	560,000	06/10/2014	06/01/2044
040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPORATE M			2	1.D FE	21,531,118	101.1390	21,744,875	21,500,000	21,505,761	0	(6,701)	0	0	4.000	3.966	JJ	430,000	860,000	10/20/2014	01/01/2044
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.C FE	85,692,807	115.3340	80,362,108	69,677,500	83,594,549	0	(347,623)	0	0	6.263	4.791	AO	1,090,975	4,363,902	01/18/2019	04/01/2049
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.D FE	4,570,279	105.1520	4,058,884	3,860,000	4,271,940	0	(52,296)	0	0	6.793	3.803	AO	65,552	275,626	05/25/2018	04/01/2030
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.D FE	4,963,651	114.7220	5,512,398	4,805,000	4,920,184	0	(6,454)	0	0	6.918	6.621	AO	83,102	332,410	04/27/2015	04/01/2040
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL CORP MUNI				1.D FE	669,983	123.0720	553,824	450,000	640,123	0	(4,449)	0	0	7.043	4.233	AO	7,923	31,694	04/27/2015	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.E FE	811,679	122.6110	674,361	550,000	780,992	0	(4,575)	0	0	6.907	4.259	AO	9,497	37,989	04/27/2015	10/01/2050
072024-TP-7	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1.D FE	3,910,397	102.6780	3,835,030	3,735,000	3,779,850	0	(34,497)	0	0	5.000	4.000	AO	46,688	186,750	06/05/2015	04/01/2054
114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP SINK			2	1.E FE	3,792,798	101.5030	3,806,381	3,750,000	3,756,727	0	(9,632)	0	0	5.125	4.849	AO	48,047	192,188	01/10/2014	10/01/2043
130178-3W-4	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1.A FE	4,411,755	116.3660	4,072,794	3,500,000	4,262,605	0	(22,012)	0	0	5.000	3.575	MN	29,167	175,000	05/26/2015	05/01/2045
130179-SD-7	CALIFORNIA EDL FACS AUTH CORPORATE MUNI				1.A FE	22,717,787	114.6710	16,799,319	14,650,000	22,443,159	0	(213,461)	0	0	5.000	2.296	MN	122,083	732,500	09/30/2021	05/01/2049
130179-TN-4	CALIFORNIA EDL FACS AUTH CORPORATE MUNI				1.A FE	22,276,140	114.8360	16,077,102	14,000,000	22,022,748	0	(201,464)	0	0	5.000	2.248	AO	175,000	700,000	10/28/2021	04/01/2051
13032U-KD-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	2,986,560	101.1190	3,033,573	3,000,000	2,988,998	0	469	0	0	4.000	4.031	FA	45,333	120,000	12/07/2016	08/15/2039
13032U-MQ-8	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	6,176,370	91.6190	5,497,144	6,000,000	6,087,763	0	(18,668)	0	0	4.000	3.628	MN	40,000	240,000	12/05/2017	11/01/2051
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.E FE	5,000,000	99.6710	4,983,561	5,000,000	5,000,000	0	0	0	0	4.250	4.249	AO	53,125	212,500	07/17/2014	10/01/2044
13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP SINK			2	1.F FE	10,026,439	101.2720	10,127,156	10,000,000	10,003,463	0	(6,222)	0	0	5.000	4.933	FA	188,889	500,000	01/24/2014	08/15/2052
13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE			2	1.D FE	1,060,236	94.1140	941,143	1,000,000	1,035,809	0	(6,389)	0	0	4.000	3.230	FA	16,667	40,000	12/19/2017	08/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1.D FE	20,101,641	102.2910	20,458,156	20,000,000	20,033,861	0	(17,884)	0	0	4.000	3.901	MN	133,333	800,000	08/01/2014	11/01/2038
13077C-X4-1	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1.D FE	2,563,893	100.3630	2,599,392	2,590,000	2,568,467	0	739	0	0	4.000	4.063	MN	17,267	103,600	07/16/2015	11/01/2043
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE				1.B FE	40,826,806	103.6460	41,852,327	40,380,000	40,693,723	0	(13,954)	0	0	5.491	5.412	MN	369,544	2,217,266	09/07/2012	11/01/2039
15504R-GH-6	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1.B FE	19,812,600	104.0310	20,806,200	20,000,000	19,833,838	0	3,563	0	0	4.000	4.052	MN	133,333	800,000	08/05/2015	11/01/2050
160853-TH-0	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE			2	1.D FE	10,435,900	91.8650	9,186,453	10,000,000	10,159,888	0	(49,129)	0	0	4.000	3.441	JJ	184,444	400,000	10/13/2016	01/15/2045
160853-VC-8	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE			2	1.D FE	12,855,000	69.0670	8,878,620	12,855,000	12,855,000	0	0	0	0	3.204	3.204	JJ	189,920	466,791	05/21/2021	01/15/2051
16557H-EA-9	CHESTER COUNTY HOSPITAL PA CORPORATE MUN			2	1.D FE	2,058,160	93.9840	1,846,787	1,965,000	2,018,838	0	(10,297)	0	0	4.000	3.370	AO	19,650	78,600	12/05/2017	10/01/2042
167593-AN-2	CHICAGO ILL O HARE INTL ARPT CORPORATE M				1.E FE	517,074	111.5800	429,583	385,000	487,331	0	(4,425)	0	0	6.395	4.115	JJ	12,310	24,621	04/27/2015	01/01/2040
167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.E FE	46,369,300	93.4580	43,925,045	47,000,000	46,355,404	0	(4,648)	0	0	4.375	4.425	JJ	1,028,125	2,056,250	02/13/2019	01/01/2053
167593-PS-5	CHICAGO ILL O HARE INTL ARPT CORP SINK F			2	1.E FE	1,268,258	100.0000	1,240,000	1,240,000	1,240,000	0	(7,208)	0	0	5.000	4.378	JJ	31,000	62,000	04/01/2016	01/01/2039
167593-UT-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.E FE	827,091	102.4710	763,407	745,000	782,357	0	(11,697)	0	0	5.000	3.229	JJ	18,625	37,250	11/04/2016	01/01/2041
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.E FE	3,861,228	101.2520	3,761,517	3,715,000	3,793,758	0	(17,943)	0	0	5.000	4.407	JJ	92,875	185,750	12/01/2016	01/01/2052
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI				1.C FE	33,809,234	110.5700	33,453,055	30,255,000	32,552,853	0	(101,549)	0	0	6.899	5.898	JD	173,941	2,116,441	01/01/2013	12/01/2040
16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI				1.C FE	530,426	105.4550	467,167	443,000	504,460	0	(3,921)	0	0	6.200	4.640	JD	2,289	27,466	01/29/2016	12/01/2040
18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI			2	1.E FE	8,374,625	101.8820	8,659,948	8,500,000	8,415,454	0	5,558	0	0	4.250	4.361	JJ	180,625	361,250	03/19/2014	07/01/2034
18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI			2	1.E FE	4,426,798	100.9870	4,564,597	4,520,000	4,454,973	0	3,831	0	0	4.250	4.401	JJ	96,050	192,100	03/19/2014	07/01/2035
196632-U2-7	COLORADO SPRINGS COLO UTILS CORPORATE MU			2	1.C FE	6,045,300	95.8850	4,794,258	5,000,000	5,819,713	0	(96,271)	0	0	4.000	1.760	MN	25,556	200,000	07/29/2020	11/15/2045
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI				1.E FE	12,000,000	106.9530	12,834,406	12,000,000	12,000,000	0	0	0	0	6.218	6.217	JD	62,180	746,160	11/04/2009	06/01/2039
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M				1.D FE	30,705,017	101.2980	30,789,475	30,395,000	30,518,194	0	(22,075)	0	0	5.459	5.362	MN	276,544	1,659,263	01/01/2013	11/01/2030
231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI				1.B FE	20,021,175	93.7630	18,752,605	20,000,000	20,017,310	0	(479)	0	0	4.874	4.867	MN	162,467	974,800	11/13/2013	11/01/2043
235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE			2	1.E FE	16,745,500	95.2320	16,189,503	17,000,000	16,793,107	0	6,775	0	0	4.125	4.217	MN	116,875	701,250	07/30/2014	11/01/2039
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP CORPORATE				1.E FE	8,693,673	70.1350	6,049,181	8,625,000	8,688,746	0	(2,040)	0	0	2.919	2.873	MN	41,961	251,764	07/31/2020	11/01/2050
23503C-AP-2	DALLAS FORT WORTH TEX INTL ARP CORPORATE				1.E FE	5,650,320	84.6290	5,077,732	6,000,000	5,654,551	0	4,231	0	0	4.087	4.460	MN	40,870	129,422	05/11/2022	11/01/2051
235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUN				1.B FE	21,056,863	110.3610	22,568,810	20,450,000	20,907,714	0	(15,925)	0	0	5.999	5.788	JD	102,233	1,226,796	04/27/2015	12/01/2044
235241-LW-4	DALLAS TEX AREA RAPID TRAN CORPORATE MUN				1.B FE	602,074	97.2330	471,581	485,000	583,734	0	(2,692)	0	0	5.022	3.698	JD	2,030	24,357	04/27/2015	12/01/2048
235416-6X-7	DALLAS TEX WTRWKS & SWR SYS CORPORATE MU			2	1.C FE	255,955	98.4320	236,237	240,000	246,862	0	(2,366)	0	0	4.000	2.909	AO	2,400	9,600	04/01/2016	10/01/2040
249182-LN-4	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1.E FE	11,945,497	90.9990	10,887,982	11,965,000	11,946,985	0	566	0	0	4.000	4.011	JD	39,883	478,600	08/16/2018	12/01/2043
249182-LP-9	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1.E FE	29,582,846	87.0150	25,860,747	29,720,000	29,591,442	0	2,317	0	0	4.000	4.025	JD	99,067	1,188,800	08/27/2018	12/01/2048
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE				1.B FE	2,476,256	103.7480	2,541,821	2,450,000	2,465,479	0	(1,752)	0	0	5.591	5.483	JD	11,415	136,980	04/01/2016	12/01/2034
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE				1.B FE	10,601,880	103.8530	8,827,533	8,500,000	9,669,276	0	(109,591)	0	0	5.582	3.742	JD	39,539	474,470	01/01/2013	12/01/2035
25477G-TF-2	DISTRICT COLUMBIA INCOME TAX R CORPORATE			2	1.B FE	623,921	96.4090	506,148	525,000	600,881	0	(8,773)	0	0	4.000	1.880	MN	3,500	21,000	07/10/2020	05/01/2045
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M				1.C FE	20,417,903	103.2740	20,974,986	20,310,000	20,388,942	0	(3,830)	0	0	5.522	5.481	AO	280,380	1,121,518	04/27/2015	10/01/2044
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M				1.B FE	4,833,696	86.6600	3,986,350	4,600,000	4,832,679	0	(254)	0	0	4.814	4.576	AO	55,361	221,444	03/25/2019	10/01/2114
254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1.C FE	17,038,371	99.8700	16,698,252	16,720,000	16,823,164	0	(56,521)	0	0	4.000	3.630	AO	167,200	668,800	04/01/2016	10/01/2041
271014-TU-6	EAST BAY CALIF MUN UTIL DIST CORPORATE M				1.A FE	4,100,000	108.8210	4,461,662	4,100,000	4,100,000	0	0	0	0	5.874	5.874	JD	20,070	240,834	02/11/2010	06/01/2040
29270C-J2-2	ENERGY NORTHWEST WASH ELEC REV CORPORATE			2	1.C FE	335,334	100.4280	321,370	320,000	326,263	0	(2,370)	0	0	4.000	3.179	JJ	6,400	12,800	04/01/2016	07/01/2038
303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1.C FE	8,143,061	93.5210	7,481,654	8,000,000	8,038,951	0	(27,373)	0	0	4.000	3.630	MN	40,889	320,000	01/08/2015	05/15/2044
303823-MW-5	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1.C FE	6,744,007	90.9510	5,993,654	6,590,000	6,684,491	0	(15,662)	0	0	4.000	3.702	MN	33,682	263,600	08/30/2018	05/15/2048
343136-5K-9	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1.C FE	3,921,957	100.0540	3,902,119	3,900,000	3,903,881	0	(2,464)	0	0	4.000	3.931	JJ	78,000	156,000	08/01/2014	07/01/2038
343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1.C FE	10,274,519	100.0530	10,265,432	10,260,000	10,264,242	0	(2,721)	0	0	4.000	3.971	JJ	205,200	410,400	08/01/2014	07/01/2040
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.C FE	2,949,360	100.3510	3,010,543	3,000,000	2,960,001	0	1,449	0	0	4.000	4.104	MN	15,333	120,000	05/13/2014	05/15/2043
353187-BS-5	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.C FE	1,510,128	92.4100	1,330,699	1,440,000	1,462,932	0	(7,691)	0	0	4.000	3.398	MN	9,600	57,600	04/01/2016	11/01/2045
353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	26,552,801	101.9060	25,476,479	25,000,000	25,621,461	0	(245,810)	0	0	5.000	3.891	MN	159,722	1,250,000	06/04/2015	05/15/2045
353187-CS-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	9,003,550	98.3020	8,871,737	9,025,000	9,006,607	0	497	0	0	4.125	4.138	MN	47,569	372,281	09/28/2015	05/15/2045
353187-DN-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.C FE	5,019,945	98.0880	4,953,439	5,050,000	5,007,136	0	(4,807)	0	0	4.000	3.936	MN	33,667	202,000	12/07/2016	11/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
353187-EF-0	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	18,318,722	95.4060	17,282,881	18,115,000	18,241,549	0	(20,941)	0	0	4.000	3.853	MN	92,588	724,600	01/31/2019	05/15/2047
353187-EL-7	FRANKLIN CNTY OHIO CORPORATE MUNI				1.C FE	10,290,769	109.1330	7,857,601	7,200,000	10,084,557	0	(80,684)	0	0	5.000	2.753	MN	60,000	360,000	06/17/2020	11/01/2048
359900-6J-1	FULTON CNTY GA DEV AUTH REV CORPORATE MU			2	1.E FE	948,999	100.1050	875,921	875,000	896,481	0	(13,747)	0	0	5.000	3.308	JJ	21,875	43,750	04/01/2016	07/01/2044
38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP SINK			2	1.A	26,140,925	101.6080	26,418,029	26,000,000	26,019,485	0	(32,458)	0	0	5.250	5.115	AO	341,250	1,365,000	01/28/2014	10/01/2051
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP MUNI				1.C FE	9,516	101.6210	7,622	7,500	9,065	0	(66)	0	0	5.184	3.542	AO	97	389	04/27/2015	10/01/2042
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE			2	1.D FE	14,284,018	101.8560	14,259,817	14,000,000	14,082,866	0	(52,873)	0	0	4.000	3.590	JJ	280,000	560,000	10/22/2014	01/01/2039
392274-X7-6	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1.E FE	6,587,185	85.0930	5,552,314	6,525,000	6,561,151	0	(6,849)	0	0	4.000	3.870	AO	65,250	261,000	03/27/2018	10/01/2047
392274-X9-2	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1.E FE	27,116,110	81.7350	22,068,481	27,000,000	27,062,097	0	(11,841)	0	0	4.000	3.945	AO	270,000	1,080,000	03/23/2018	10/01/2052
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE			2	1.C FE	7,102,731	92.7560	6,706,260	7,230,000	7,112,140	0	1,379	0	0	4.000	4.086	JD	24,100	289,200	04/01/2016	12/01/2045
438701-P6-5	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1.C FE	6,361,980	100.8520	6,051,131	6,000,000	6,197,542	0	(35,796)	0	0	4.000	3.281	JJ	120,000	240,000	01/25/2018	07/01/2038
438701-P8-1	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1.C FE	9,451,062	99.7020	8,973,184	9,000,000	9,266,147	0	(48,435)	0	0	4.000	3.349	JJ	180,000	360,000	01/25/2018	07/01/2042
44244C-NF-0	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1.C FE	5,955,447	93.3880	5,295,101	5,670,000	5,836,810	0	(31,065)	0	0	4.000	3.340	MN	28,980	226,800	12/05/2017	11/15/2047
44244C-TB-3	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1.C FE	10,187,049	92.8040	9,280,380	10,000,000	10,119,209	0	(17,870)	0	0	4.000	3.771	MN	51,111	400,000	08/08/2018	11/15/2048
45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	24,560,593	100.4490	24,589,868	24,480,000	24,505,451	0	(14,449)	0	0	4.000	3.935	AO	244,800	979,200	04/01/2016	10/01/2038
45203H-E8-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	3,826,319	98.8340	3,755,686	3,800,000	3,807,979	0	(4,841)	0	0	4.000	3.860	FA	63,333	152,000	12/16/2014	08/01/2038
45204E-A3-2	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	3,103,315	92.9430	2,806,886	3,020,000	3,069,227	0	(8,940)	0	0	4.000	3.636	JJ	55,702	120,800	04/19/2018	07/15/2047
45204F-BG-9	ILLINOIS FIN AUTH ED REV CORPORATE MUNI			2	1.D FE	19,266,600	73.2430	14,648,697	20,000,000	19,314,469	0	18,872	0	0	3.250	3.466	FA	245,556	650,000	04/21/2020	08/15/2049
45204F-CQ-6	ILLINOIS FIN AUTH ED REV MUNI				1.A	4,848,211	102.6860	5,062,402	4,930,000	4,853,649	0	2,196	0	0	4.000	4.109	MN	32,867	197,200	05/11/2020	05/01/2044
45204F-CY-9	ILLINOIS FIN AUTH ED REV MUNI			2	1.C FE	1,736,004	92.1400	1,607,835	1,745,000	1,730,218	0	(2,220)	0	0	4.000	3.903	MN	11,633	69,800	05/11/2020	05/01/2044
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1.D FE	3,199,466	106.7330	2,719,553	2,548,000	2,950,519	0	(29,965)	0	0	6.184	4.292	JJ	78,784	157,568	01/29/2016	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1.D FE	2,186,462	104.3100	2,230,150	2,138,000	2,171,085	0	(2,120)	0	0	5.851	5.661	JD	10,425	125,094	01/29/2016	12/01/2034
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK			2	1.D FE	14,500,000	100.1570	14,522,770	14,500,000	14,500,000	0	0	0	0	5.000	4.996	JJ	362,500	725,000	12/17/2013	01/01/2038
452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	10,913,400	101.7940	10,179,375	10,000,000	10,111,773	0	(107,591)	0	0	5.000	3.850	JJ	250,000	500,000	05/08/2014	01/01/2037
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	5,448,300	101.7950	5,089,748	5,000,000	5,054,902	0	(52,838)	0	0	5.000	3.870	JJ	125,000	250,000	05/08/2014	01/01/2038
452252-KS-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	534,338	102.8050	493,465	480,000	502,146	0	(8,398)	0	0	5.000	3.068	JJ	12,000	24,000	04/01/2016	01/01/2040
452252-LE-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	655,900	102.9190	617,517	600,000	625,555	0	(7,964)	0	0	5.000	3.489	JJ	15,000	30,000	01/18/2017	01/01/2040
45470Y-CJ-8	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1.D FE	19,625,400	89.5300	17,906,013	20,000,000	19,666,702	0	7,047	0	0	4.000	4.104	MN	133,333	800,000	01/15/2016	11/01/2051
45471A-NY-4	INDIANA ST FIN AUTH REV CORPORATE MUNI			2	1.C FE	370,898	98.5710	354,856	360,000	364,356	0	(1,717)	0	0	4.000	3.469	JD	1,200	14,400	04/01/2016	12/01/2040
454795-FF-7	INDIANA HEALTH & EDL FAC FING CORPORATE			2	1.B FE	18,280,446	90.6640	16,124,586	17,785,000	18,044,588	0	(61,977)	0	0	4.000	3.589	MN	90,901	711,400	10/27/2016	11/15/2046
45506E-CL-5	INDIANA FINANCE AUTHORITY CORPORATE MUNI				1.F FE	16,000,000	72.5500	11,608,052	16,000,000	16,000,000	0	0	0	0	3.051	3.051	JJ	244,080	357,984	10/01/2021	01/01/2051
455168-CK-8	INDIANA UNIV CORPORATE MUNI			2	1.A FE	253,361	100.1810	240,435	240,000	245,314	0	(2,098)	0	0	4.000	3.038	JD	800	9,600	04/01/2016	06/01/2042
455168-GH-1	INDIANA UNIV CORPORATE MUNI TAXABLE			2	1.A FE	10,715,000	64.1760	6,876,477	10,715,000	10,715,000	0	0	0	0	3.067	3.067	JD	27,386	328,629	01/23/2020	06/01/2060
45517J-AA-7	INDIANA UNIV CORPORATE			2	1.A FE	10,000,000	64.7660	6,476,593	10,000,000	10,000,000	0	0	0	0	2.820	2.820	AO	70,500	272,600	10/06/2021	10/01/2051
462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND			2	1.E FE	16,835,000	100.2420	16,875,708	16,835,000	16,835,000	0	0	0	0	5.250	5.246	FA	333,894	883,838	12/05/2013	02/15/2044
462466-FY-4	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1.E FE	3,213,960	96.7270	2,901,824	3,000,000	3,075,992	0	(22,843)	0	0	4.000	3.141	FA	45,333	120,000	05/20/2016	08/15/2037
462466-FZ-1	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1.E FE	2,127,423	90.0360	1,800,727	2,000,000	2,058,909	0	(17,860)	0	0	4.000	2.998	FA	30,222	80,000	09/08/2016	08/15/2046
46613P-3W-4	JEA CORPORATE MUNI			2	1.C FE	1,274,587	98.1520	1,177,821	1,200,000	1,242,963	0	(8,259)	0	0	4.000	3.181	AO	12,000	48,000	12/14/2017	10/01/2039
46613S-PG-9	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.A	1,519,221	101.4160	1,485,749	1,465,000	1,472,807	0	(10,157)	0	0	5.000	4.261	AO	18,313	73,250	01/16/2018	10/01/2034
46613S-PJ-3	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.D FE	1,730,079	101.4160	1,683,511	1,660,000	1,670,081	0	(13,104)	0	0	5.000	4.160	AO	20,750	83,000	01/16/2018	10/01/2039
46613S-PU-8	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.F FE	839,979	101.4970	822,129	810,000	814,317	0	(5,616)	0	0	5.000	4.261	AO	10,125	40,500	01/16/2018	10/01/2034
46613S-PW-4	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.F FE	4,960,939	101.5180	4,832,236	4,760,000	4,788,409	0	(37,662)	0	0	5.000	4.158	AO	59,500	238,000	01/16/2018	10/01/2039
49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP SINK			2	2.A FE	4,564,190	100.0000	4,560,000	4,560,000	4,560,000	0	(153)	0	0	5.250	5.217	JJ	119,700	239,400	01/16/2014	01/01/2045
495289-X6-2	KING CNTY WASH SWR REV CORPORATE MUNI			2	1.B FE	12,075,184	104.5870	11,729,453	11,215,000	11,520,989	0	(145,615)	0	0	5.000	3.569	JJ	280,375	560,750	05/28/2015	07/01/2047
534272-E3-9	LINCOLN NEB ELEC SYS CORPORATE MUNI			2	1.C FE	209,547	100.5980	201,197	200,000	204,042	0	(1,439)	0	0	4.000	3.198	MS	2,667	8,000	04/01/2016	09/01/2040
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE				1.D FE	3,373,442	109.5540	2,864,826	2,615,000	3,090,184	0	(24,679)	0	0	6.582	4.075	MN	21,993	175,739	12/19/2016	05/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1.D FE	19,127,106	87.1530	16,484,935	18,915,000	19,045,326	0	(21,560)	0	0	4.000	3.856	MN	96,677	756,600	04/26/2018	05/15/2048
544445-JN-0	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1.D FE	3,579,240	89.8870	3,146,059	3,500,000	3,552,832	0	(7,234)	0	0	4.000	3.731	MN	17,889	140,000	03/01/2019	05/15/2044
544445-SY-6	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1.D FE	1,524,090	103.1910	1,547,859	1,500,000	1,523,496	0	(594)	0	0	5.000	4.770	MN	9,583	37,500	09/23/2022	05/15/2051
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN				1.D FE	5,055,280	106.4900	5,276,588	4,955,000	5,030,309	0	(3,683)	0	0	5.716	5.554	JJ	141,614	283,228	04/27/2015	07/01/2039
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN				1.D FE	12,885,195	118.0800	10,249,361	8,680,000	12,055,119	0	(103,852)	0	0	6.574	3.847	JJ	285,312	570,623	04/27/2015	07/01/2045
544495-WA-8	LOS ANGELES CALIF CORP MUNI				1.C FE	162,205	116.9640	128,660	110,000	155,224	0	(1,035)	0	0	6.603	3.992	JJ	3,632	7,263	04/27/2015	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE				1.C FE	8,846,634	107.9920	6,965,480	6,450,000	8,542,496	0	(191,827)	0	0	6.008	2.253	JJ	193,758	387,516	07/07/2021	07/01/2039
544525-WL-8	LOS ANGELES CALIF DEPT WTR & P CORPORATE			2	1.C FE	4,124,486	96.5830	3,766,737	3,900,000	4,018,681	0	(27,644)	0	0	4.000	3.177	JJ	78,000	156,000	12/05/2017	07/01/2047
544652-6F-2	LOS ANGELES CALIF DEPARTMENT O CORPORATE				1.B FE	513,056	102.4520	409,809	400,000	488,895	0	(3,580)	0	0	5.813	4.002	JD	1,938	23,252	04/27/2015	06/01/2040
56682H-CK-3	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1.D FE	1,106,005	96.8640	1,017,076	1,050,000	1,083,027	0	(6,015)	0	0	4.000	3.308	JJ	21,000	42,000	12/05/2017	01/01/2041
573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU CORPORATE			2	1.C FE	9,301,770	93.8310	8,444,748	9,000,000	9,216,862	0	(32,037)	0	0	4.000	3.549	JJ	180,000	360,000	04/01/2020	01/01/2046
574218-WA-7	MARYLAND ST HLTH & HGR EDUCTNL CORPORATE			2	1.D FE	301,768	99.0430	287,225	290,000	294,657	0	(1,861)	0	0	4.000	3.289	MN	1,482	11,600	04/01/2016	05/15/2040
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI				1.C FE	8,572,643	105.9190	8,701,248	8,215,000	8,464,785	0	(11,640)	0	0	5.888	5.570	JJ	241,850	483,699	10/15/2010	07/01/2043
574300-MN-6	MARYLAND ST TRANSN AUTH CORPORATE MUNI			2	1.C FE	13,453,180	95.8570	10,985,205	11,460,000	12,992,908	0	(187,170)	0	0	4.000	2.065	JJ	229,200	458,400	07/20/2020	07/01/2045
574300-MP-1	MARYLAND ST TRANSN AUTH CORPORATE MUNI			2	1.C FE	3,877,120	94.3920	3,067,733	3,250,000	3,734,925	0	(59,720)	0	0	4.000	1.859	JJ	65,000	130,000	07/29/2020	07/01/2050
575579-YB-7	MASSACHUSETTS BAY TRANSN AUTH CORPORATE			2	1.C FE	9,921,000	100.4630	10,046,312	10,000,000	9,939,711	0	2,564	0	0	4.000	4.050	JJ	200,000	400,000	04/16/2014	07/01/2039
57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1.E FE	4,684,029	102.4960	4,740,459	4,625,000	4,639,353	0	(11,943)	0	0	5.000	4.718	MS	77,083	231,250	01/14/2014	03/01/2039
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1.D FE	4,083,436	100.9970	4,039,861	4,000,000	4,009,194	0	(19,763)	0	0	5.000	4.478	JJ	100,000	200,000	01/28/2014	07/01/2044
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE				1.B FE	10,000,000	104.9720	10,497,192	10,000,000	10,000,000	0	0	0	0	5.715	5.715	FA	215,900	571,500	12/10/2009	08/15/2039
576000-RG-0	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			2	1.B FE	1,529,870	97.5140	1,404,207	1,440,000	1,463,138	0	(10,823)	0	0	4.000	3.179	JJ	26,560	57,600	04/01/2016	01/15/2045
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE				1.A FE	19,512,717	100.3750	19,347,377	19,275,000	19,373,000	0	(7,218)	0	0	5.192	5.079	FA	416,983	1,049,173	03/01/2012	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE				1.B FE	1,674,072	103.7910	1,707,357	1,645,000	1,665,819	0	(1,208)	0	0	5.731	5.585	JD	7,856	94,275	04/27/2015	06/01/2040
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE			2	1.B FE	6,573,220	96.9360	6,300,842	6,500,000	6,527,565	0	(8,198)	0	0	4.000	3.854	JD	21,667	260,000	12/07/2016	06/01/2046
590545-TZ-2	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1.D FE	20,098,400	100.3530	20,070,613	20,000,000	20,017,316	0	(10,993)	0	0	4.000	3.940	JJ	400,000	800,000	06/05/2014	07/01/2037
590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1.D FE	16,425,143	100.2430	16,424,877	16,385,000	16,392,094	0	(4,502)	0	0	4.000	3.970	JJ	327,700	655,400	06/05/2014	07/01/2038
591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1.C FE	13,875,480	100.4810	13,775,888	13,710,000	13,720,758	0	(20,911)	0	0	4.000	3.840	JJ	274,200	548,400	06/27/2014	07/01/2037
591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1.C FE	4,182,429	100.4800	4,164,882	4,145,000	4,147,437	0	(4,736)	0	0	4.000	3.880	JJ	82,900	165,800	06/27/2014	07/01/2038
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE				1.D FE	8,107,760	112.6210	9,009,641	8,000,000	8,074,186	0	(3,857)	0	0	6.731	6.618	JJ	269,240	538,480	07/19/2010	07/01/2043
59259N-8L-0	MTA BRIDGES AND TUNNELS CORPORATE MUNI			2	1.C FE	15,967,710	95.9650	14,989,790	15,620,000	15,823,754	0	(37,792)	0	0	4.000	3.703	MN	79,836	624,800	12/05/2017	11/15/2052
59259N-ZH-9	MTA BRIDGES AND TUNNELS CORP SINK FUND M				1.C FE	963,245	122.6230	772,522	630,000	885,488	0	(11,471)	0	0	7.336	3.886	MN	5,905	46,217	04/27/2015	11/15/2039
593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI			2	1.D FE	7,000,000	99.4800	6,963,631	7,000,000	7,000,000	0	0	0	0	4.000	3.999	MS	93,333	280,000	05/07/2014	09/01/2039
59447T-XX-6	MICHIGAN STATE FINANCE AUTHORI CORPORATE				1.D FE	2,515,000	79.6760	2,003,851	2,515,000	2,515,000	0	0	0	0	3.384	3.384	JD	7,092	85,108	12/05/2019	12/01/2040
605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK			2	1.C FE	5,317,320	101.1350	5,056,730	5,000,000	5,042,296	0	(71,283)	0	0	5.000	3.516	FA	104,167	250,000	05/25/2018	08/01/2043
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS CORPORATE				1.B FE	13,800,000	79.9070	11,027,214	13,800,000	13,800,000	0	0	0	0	3.651	3.651	JJ	232,325	503,838	02/19/2016	01/15/2046
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS CORPORATE				1.B FE	2,473,020	68.9420	2,068,254	3,000,000	2,520,752	0	8,743	0	0	3.086	4.030	MS	27,260	92,580	12/21/2016	09/15/2051
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS CORPORATE			2	1.B FE	12,851,606	75.6560	9,971,400	13,180,000	12,873,175	0	4,236	0	0	3.652	3.773	FA	181,837	481,334	07/14/2017	08/15/2057
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE				1.B FE	26,615,069	103.0680	26,204,975	25,425,000	26,410,298	0	(97,385)	0	0	5.445	4.788	MN	230,732	1,384,391	03/07/2022	05/01/2033
60637A-FC-1	MISSOURI ST HEALTH & EDL FACS CORP SINK			2	1.C FE	1,585,000	100.0520	1,585,828	1,585,000	1,585,000	0	0	0	0	4.500	4.498	JJ	35,663	71,325	03/07/2014	01/01/2039
645790-FA-9	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1.D FE	1,331,685	96.6930	1,213,497	1,255,000	1,295,517	0	(9,443)	0	0	4.000	3.128	JJ	25,100	50,200	09/27/2016	07/01/2041
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1.D FE	3,881,742	102.4080	3,435,800	3,355,000	3,691,062	0	(92,740)	0	0	5.000	2.003	JJ	83,875	167,750	07/07/2021	07/01/2043
645790-KF-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1.D FE	1,250,000	99.5400	1,244,245	1,250,000	1,250,000	0	0	0	0	4.000	4.000	JJ	25,000	50,000	04/06/2017	07/01/2040
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS				1.G FE	45,625,157	107.5820	48,713,050	45,280,000	45,379,638	0	(20,083)	0	0	7.425	7.360	FA	1,270,104	3,362,040	11/14/2000	02/15/2029
646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1.E FE	30,230,000	100.7820	30,466,530	30,230,000	30,230,000	0	0	0	0	4.000	4.000	JJ	604,600	1,209,200	05/14/2014	01/01/2035
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI				1.E FE	21,141,677	123.8330	18,267,234	14,751,500	19,709,221	0	(218,404)	0	0	7.414	4.404	JJ	546,838	1,093,676	01/21/2016	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI				1.E FE	29,721,105	120.3370	27,087,760	22,510,000	28,051,348	0	(244,602)	0	0	7.102	4.797	JJ	799,330	1,598,660	01/29/2016	01/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
647370-GW-9	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1.C FE	8,002,134	103.5420	8,490,446	8,200,000	8,034,910	0	5,016	0	0	4.125	4.274	FA	140,938	338,250	05/08/2015	08/01/2044
647370-GX-7	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1.C FE	3,180,966	105.6960	3,170,882	3,000,000	3,076,452	0	(27,624)	0	0	5.000	3.951	FA	62,500	150,000	05/21/2015	08/01/2044
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE				1.A FE	3,863,906	103.4370	3,232,401	3,125,000	3,505,974	0	(24,704)	0	0	5.767	3.905	FA	75,091	184,400	06/28/2012	08/01/2036
64971Q-6A-6	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1.A FE	3,065,537	100.6920	3,020,747	3,000,000	3,005,156	0	(16,180)	0	0	5.000	4.440	MN	25,000	150,000	12/11/2013	05/01/2038
64971W-BK-5	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1.A FE	441,627	102.7090	405,702	395,000	407,236	0	(8,912)	0	0	5.000	2.618	MN	3,292	19,750	04/01/2016	11/01/2040
64971W-D2-3	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	2,585,025	100.7890	2,519,725	2,500,000	2,531,786	0	(9,607)	0	0	4.000	3.560	FA	41,667	100,000	12/08/2016	02/01/2036
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	4,569,660	98.4580	4,174,633	4,240,000	4,372,672	0	(34,535)	0	0	4.000	3.071	FA	70,667	169,600	11/01/2016	08/01/2039
64971W-UD-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	486,218	102.7300	446,875	435,000	453,470	0	(8,520)	0	0	5.000	2.877	FA	9,063	21,750	04/01/2016	02/01/2041
64971W-WR-7	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	4,913,664	99.2960	4,766,226	4,800,000	4,833,751	0	(12,272)	0	0	4.000	3.711	FA	80,000	192,000	09/23/2015	08/01/2038
64971X-DU-9	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	12,114,453	93.0190	10,757,625	11,565,000	11,883,048	0	(53,547)	0	0	4.000	3.431	MN	77,100	462,600	05/31/2018	05/01/2045
64971X-FV-5	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	2,957,499	96.7640	2,757,783	2,850,000	2,914,689	0	(10,315)	0	0	4.000	3.548	FA	47,500	114,000	07/30/2018	08/01/2041
64971X-LV-8	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	6,214,632	85.2320	5,284,397	6,200,000	6,210,315	0	(1,497)	0	0	2.625	2.596	MN	27,125	162,750	01/10/2020	05/01/2030
64971X-U9-7	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	3,239,558	106.1080	3,236,306	3,050,000	3,229,202	0	(10,356)	0	0	5.000	3.559	FA	63,542	0	09/16/2022	02/01/2051
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1.B FE	7,000,000	107.5550	7,528,823	7,000,000	7,000,000	0	0	0	0	5.750	5.750	JD	17,889	402,500	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE				1.B FE	7,170,612	110.3960	7,838,112	7,100,000	7,157,075	0	(1,996)	0	0	5.952	5.876	JD	18,782	422,592	04/27/2015	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE				1.B FE	7,841,665	110.2050	8,210,241	7,450,000	7,764,091	0	(10,287)	0	0	6.011	5.631	JD	19,903	447,820	04/27/2015	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1.B FE	296,217	107.5930	242,085	225,000	282,848	0	(1,971)	0	0	5.724	3.836	JD	572	12,879	04/27/2015	06/15/2042
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1.B FE	14,068,364	103.7840	11,545,973	11,125,000	13,542,852	0	(76,222)	0	0	5.440	3.889	JD	26,898	605,200	04/27/2015	06/15/2043
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN CORPORATE				1.B FE	617,760	109.8970	494,536	450,000	588,798	0	(4,259)	0	0	5.882	3.752	JD	1,176	26,469	04/27/2015	06/15/2044
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI			2	1.B FE	1,360,944	101.3650	1,317,745	1,300,000	1,310,281	0	(6,711)	0	0	5.000	4.431	JD	2,889	65,000	01/29/2014	06/15/2047
64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	15,733,418	96.8480	15,224,579	15,720,000	15,698,726	0	(5,713)	0	0	4.000	3.968	JD	27,947	628,800	04/01/2016	06/15/2044
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	18,071,100	96.3150	17,336,735	18,000,000	18,012,001	0	(8,044)	0	0	4.000	3.951	JD	32,000	720,000	09/10/2014	06/15/2045
64972G-XP-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	23,314,600	94.0440	18,808,853	20,000,000	22,643,994	0	(301,411)	0	0	4.000	2.180	JD	35,556	800,000	09/24/2020	06/15/2050
64986D-BN-4	NEW YORK ST ENVIRONMENTAL FACS CORPORATE			2	1.A FE	6,195,000	100.0600	6,198,703	6,195,000	6,195,000	0	0	0	0	4.000	3.998	JD	11,013	247,800	12/02/2016	06/15/2046
64989K-LF-1	NEW YORK ST PWR AUTH REV & GEN CORPORATE			2	1.C FE	22,125,310	90.6770	18,815,513	20,750,000	21,804,047	0	(124,860)	0	0	4.000	3.220	MN	106,056	830,000	04/30/2020	11/15/2055
649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI				1.A FE	18,233,170	96.0740	17,053,143	17,750,000	18,040,314	0	(25,827)	0	0	4.802	4.577	JD	71,030	852,355	03/06/2014	12/01/2034
64990B-FM-0	NEW YORK ST DORM AUTH REVS ST CORPORATE			2	1.D FE	749,764	100.1700	721,226	720,000	732,181	0	(4,602)	0	0	4.000	3.289	JJ	14,400	28,800	04/01/2016	07/01/2038
64990B-ZK-2	NEW YORK ST DORM AUTH REVS ST CORPORATE				1.A FE	12,363,600	115.5300	9,242,416	8,000,000	12,184,059	0	(133,422)	0	0	5.000	2.170	AO	100,000	400,000	08/23/2021	10/01/2046
64990C-QE-4	NY ST DORM AUTH CORPORATE MUNI				1.A FE	41,851,060	115.0240	30,711,321	26,700,000	40,937,339	0	(429,173)	0	0	5.000	2.195	AO	333,750	1,335,000	10/07/2021	10/01/2047
64990F-MT-8	NY ST DORM AUTH CORPORATE MUNI				1.B FE	25,050,823	102.6480	24,635,442	24,000,000	24,935,357	0	(37,405)	0	0	5.628	5.261	MS	397,712	1,350,720	10/11/2019	03/15/2039
64990F-RB-2	NY ST DORM AUTH CORPORATE MUNI TAXABLE				1.B FE	5,490,000	78.5350	4,311,566	5,490,000	5,490,000	0	0	0	0	3.110	3.109	FA	64,501	170,739	12/19/2019	02/15/2039
64990G-A8-5	DORMITORY AUTHORITY OF STATE O CORPORATE				1.A FE	19,724,725	114.6440	14,330,465	12,500,000	19,415,799	0	(176,645)	0	0	5.000	2.294	AO	156,250	625,000	10/27/2021	10/01/2050
64990G-B4-3	DORMITORY AUTHORITY OF STATE O CORPORATE			2	1.C FE	13,141,810	106.6440	11,730,858	11,000,000	12,626,129	0	(192,301)	0	0	5.000	2.801	JJ	275,000	550,000	04/01/2020	07/01/2050
650035-VB-1	NEW YORK ST URBAN DEV CORP CORPORATE MUN				1.B FE	8,481,216	102.9580	6,589,291	6,400,000	8,212,582	0	(182,426)	0	0	5.838	2.290	MS	110,014	373,632	07/07/2021	03/15/2040
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE			2	1.B FE	2,240,416	101.0610	2,142,485	2,120,000	2,178,589	0	(14,498)	0	0	4.000	3.211	AO	21,200	84,800	10/18/2016	10/01/2039
65821D-WM-9	NORTH CAROLINA MED CARE COMMN CORPORATE			2	1.D FE	13,246,264	90.9200	11,083,198	12,190,000	12,976,501	0	(102,505)	0	0	4.000	2.950	MN	81,267	487,600	04/17/2020	11/01/2052
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE				1.E FE	63,870,156	120.0820	65,361,630	54,431,000	62,501,758	0	(223,308)	0	0	6.718	5.481	JJ	1,828,337	3,656,675	05/16/2018	01/01/2049
66285W-WC-6	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE			2	1.E FE	7,396,160	95.3980	6,916,347	7,250,000	7,331,249	0	(14,790)	0	0	4.000	3.748	JJ	145,000	290,000	04/10/2018	01/01/2043
663903-KQ-4	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1.B FE	2,790,000	102.2960	2,854,054	2,790,000	2,790,000	0	0	0	0	4.000	3.994	MN	14,260	111,600	12/14/2021	11/15/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec				1.B FE	867,554	95.1120	825,147	867,554	867,554	0	0	0	0	3.440	3.454	MJSD	2,487	29,844	10/04/2012	09/01/2027
677632-G8-8	OH ST UNIV GEN RCPTS CORPORATE MUNI				1.C FE	2,345,000	83.6500	1,961,594	2,345,000	2,345,000	0	0	0	0	3.798	3.798	JD	7,422	89,063	03/03/2016	12/01/2046
677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI TAXA				1.C FE	25,047,490	84.6460	19,523,676	23,065,000	24,944,458	0	(32,198)	0	0	4.048	3.611	JD	77,806	933,671	04/15/2020	12/01/2056
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI				1.C FE	21,010,276	101.3040	18,938,847	18,695,000	20,440,052	0	(68,516)	0	0	4.910	4.145	JD	76,494	917,925	02/04/2013	06/01/2040
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI				1.C FE	21,760,942	84.1620	18,429,872	21,898,000	21,757,333	0	(400)	0	0	4.800	4.829	JD	87,592	1,051,104	04/27/2015	06/01/2111
67766W-ZD-7	OHIO ST WTR DEV AUTH CORPORATE MUNI			2	1.A FE	622,935	107.0510	535,255	500,000	593,042	0	(11,410)	0	0	5.000	2.259	JD	2,083	25,000	04/23/2020	12/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67884X-BR-7	OKLAHOMA DEV FIN AUTH HOSP REV CORPORATE			2	1.G FE	2,202,367	92.5980	1,944,548	2,100,000	2,135,013	0	(12,601)	0	0	4.000	3.329	FA	31,733	84,000	04/01/2016	08/15/2038
679111-WT-7	OKLAHOMA TURNPIKE AUTHORITY CORPORATE MU			2	1.D FE	10,631,558	96.9650	10,254,080	10,575,000	10,600,472	0	(8,213)	0	0	4.000	3.910	JJ	211,500	423,000	02/21/2017	01/01/2047
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1.D FE	5,596,027	100.8630	5,557,571	5,510,000	5,529,555	0	(17,505)	0	0	4.000	3.660	FA	91,833	220,400	07/24/2014	02/01/2034
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG				1.B FE	2,099,780	107.1830	2,143,667	2,000,000	2,061,529	0	(4,067)	0	0	5.834	5.454	MN	14,909	116,680	04/28/2010	11/15/2034
686507-CW-2	ORLANDO FLA UTILS COMMN CORPORATE MUNI F				1.C FE	13,000,000	103.5980	13,467,750	13,000,000	13,000,000	0	0	0	0	5.662	5.662	AO	184,015	736,060	01/21/2010	10/01/2040
70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.D FE	14,989,910	89.8970	12,091,081	13,450,000	14,612,026	0	(160,384)	0	0	4.000	2.565	FA	203,244	538,000	09/16/2020	08/15/2049
70917S-6Z-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.D FE	3,065,620	102.3470	2,558,678	2,500,000	2,925,828	0	(59,091)	0	0	5.000	2.219	FA	47,222	125,000	09/29/2020	08/15/2049
70917S-QT-3	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.B FE	255,198	100.5580	241,339	240,000	246,542	0	(2,254)	0	0	4.000	2.959	AO	2,400	9,600	04/01/2016	10/01/2038
70917S-S6-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.D FE	2,877,513	94.2600	2,615,710	2,775,000	2,833,520	0	(11,556)	0	0	4.000	3.499	FA	41,933	111,000	07/13/2018	08/15/2042
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI				1.E FE	41,671,519	100.8000	37,038,871	36,745,000	40,740,759	0	(116,679)	0	0	5.511	4.674	JD	168,751	2,025,017	04/01/2016	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI				1.E FE	11,288,359	107.9250	12,055,172	11,170,000	11,260,893	0	(4,540)	0	0	6.105	6.014	JD	56,827	681,929	04/01/2016	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI				1.E FE	14,940,463	102.3780	11,184,833	10,925,000	14,595,039	0	(90,156)	0	0	5.561	3.529	JD	50,628	607,539	04/16/2020	12/01/2049
709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.F FE	15,776,021	101.6000	15,392,357	15,150,000	15,367,860	0	(108,191)	0	0	5.000	4.203	JD	63,125	757,500	05/15/2014	12/01/2038
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.D FE	2,958,668	102.0060	2,840,877	2,785,000	2,871,216	0	(23,129)	0	0	5.000	4.020	JD	11,604	139,250	12/06/2016	12/01/2046
709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.F FE	9,922,115	94.3850	8,966,550	9,500,000	9,713,928	0	(44,197)	0	0	4.000	3.445	JD	31,667	380,000	01/22/2018	06/01/2039
709225-AW-6	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.D FE	5,046,920	104.9190	4,196,775	4,000,000	4,835,177	0	(95,961)	0	0	5.000	2.120	JD	16,667	200,000	09/23/2020	12/01/2045
709235-T8-8	PENNSYLVANIA STATE UNIVERSITY CORPORATE				1.C FE	2,535,000	68.4860	1,736,126	2,535,000	2,535,000	0	0	0	0	2.840	2.840	MS	23,998	71,994	05/06/2020	09/01/2050
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE			2	1.C FE	20,942,561	101.7360	21,308,679	20,945,000	20,879,769	0	(19,105)	0	0	4.000	3.918	JJ	418,900	837,800	10/08/2014	07/01/2044
71883M-NW-0	PHOENIX ARIZ CIVIC IMPT CORP A CORPORATE			2	1.D FE	9,718,280	83.5630	8,356,253	10,000,000	9,741,644	0	6,172	0	0	4.000	4.171	JJ	200,000	400,000	11/16/2018	07/01/2048
72014T-AC-3	PIEDMONT HEALTHCARE INC CORPORATE			2	1.E FE	11,796,895	77.1810	9,338,859	12,100,000	11,829,224	0	26,760	0	0	2.044	2.321	JJ	123,662	196,485	10/12/2021	01/01/2032
73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN				1.D FE	7,500,000	105.0310	7,877,362	7,500,000	7,500,000	0	0	0	0	6.040	6.040	JD	37,750	453,000	06/17/2009	12/01/2029
73358W-CW-2	PORT AUTH N Y & N J CORP MUNI				1.D FE	3,627,060	105.2840	3,158,525	3,000,000	3,457,238	0	(20,563)	0	0	5.647	4.286	MN	28,235	169,410	02/01/2013	11/01/2040
73358W-CX-0	PORT AUTH N Y & N J CORP MUNI				1.D FE	14,873,672	105.2840	12,786,764	12,145,000	14,126,045	0	(89,770)	0	0	5.647	4.199	MN	114,305	685,828	04/27/2015	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J CORP MUNI				1.D FE	1,580,931	95.2350	1,266,632	1,330,000	1,549,769	0	(4,595)	0	0	4.926	3.922	AO	16,379	65,516	04/27/2015	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI				1.D FE	32,063,526	87.3760	27,931,850	31,967,500	32,054,974	0	(1,376)	0	0	4.458	4.441	AO	356,278	1,425,111	04/27/2015	10/01/2062
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI				1.D FE	62,271,530	97.0380	59,855,485	61,682,500	62,174,887	0	(14,192)	0	0	4.960	4.897	FA	1,274,772	3,059,452	04/01/2016	08/01/2046
73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			2	1.D FE	859,882	100.1680	811,364	810,000	825,259	0	(9,166)	0	0	5.310	4.067	FA	17,921	43,011	04/27/2015	08/01/2046
73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI			2	1.D FE	18,815,297	99.6160	18,663,067	18,735,000	18,754,943	0	(15,948)	0	0	4.000	3.908	JD	33,307	749,400	06/19/2014	12/15/2038
73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI			2	1.D FE	24,701,502	98.9870	24,370,537	24,620,000	24,639,297	0	(16,445)	0	0	4.000	3.928	JD	43,769	984,800	06/19/2014	12/15/2039
73358W-X9-0	PORT AUTH N Y & N J CORPORATE MUNI TAXAB				1.D FE	3,972,820	83.6400	3,345,613	4,000,000	3,974,636	0	562	0	0	4.031	4.071	MS	53,747	161,240	01/18/2019	09/01/2048
73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXAB				1.D FE	14,365,000	93.2420	13,394,263	14,365,000	14,365,000	0	0	0	0	4.810	4.810	AO	145,869	690,957	10/09/2015	10/15/2065
73358X-AZ-5	PORT AUTHORITY OF NEW YORK AND CORPORATE			2	1.D FE	8,491,825	102.3560	8,582,525	8,385,000	8,485,960	0	(5,865)	0	0	5.000	4.673	JJ	193,321	0	09/16/2022	07/15/2056
73358X-GN-6	PORT AUTHORITY OF NEW YORK AND CORPORATE			2	1.D FE	12,654,402	107.3360	12,767,575	11,895,000	12,615,676	0	(38,726)	0	0	5.500	4.079	FA	181,729	0	09/21/2022	08/01/2052
751100-LG-1	RALEIGH NC COMB ENTERPRISE SYS CORPORATE			2	1.A FE	5,279,363	101.0760	5,053,804	5,000,000	5,150,730	0	(33,529)	0	0	4.000	3.217	MS	66,667	200,000	12/07/2016	03/01/2041
759911-X2-1	REGIONAL TRANS AUTH CORP MUNI			2	1.C FE	1,060,550	102.8060	1,028,059	1,000,000	1,010,021	0	(6,746)	0	0	5.000	4.261	JD	4,167	50,000	03/21/2014	06/01/2035
765433-LK-1	RICHMOND VA PUBLIC UTILITY REV CORPORATE			2	1.C FE	7,193,945	93.1630	6,055,571	6,500,000	7,019,552	0	(66,085)	0	0	4.000	2.743	JJ	119,889	260,000	05/04/2020	01/15/2050
771902-HF-3	ROCHESTER MN MAYO MED CTR CORPORATE MUNI			2	1.C FE	10,007,600	95.4320	9,543,189	10,000,000	10,004,457	0	(792)	0	0	4.000	3.990	MN	51,111	400,000	09/19/2018	11/15/2048
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI				1.E FE	6,779,346	102.7580	7,064,591	6,875,000	6,809,084	0	3,370	0	0	5.665	5.771	MN	64,911	389,469	01/20/2011	05/01/2040
786005-C8-9	SACRAMENTO CALIF MUN UTIL DIST CORPORATE			2	1.C FE	10,240,152	98.4940	9,061,472	9,200,000	9,998,428	0	(93,072)	0	0	4.000	2.731	FA	139,022	368,000	04/29/2020	08/15/2045
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE				1.C FE	3,513,664	105.0740	3,572,504	3,400,000	3,475,098	0	(5,700)	0	0	6.156	5.854	MN	26,744	209,304	04/27/2015	05/15/2036
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE				1.B FE	6,859,291	97.7270	6,234,961	6,380,000	6,734,111	0	(14,268)	0	0	4.839	4.366	JJ	154,364	308,728	06/14/2012	01/01/2041
796253-6V-9	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1.D FE	10,829,266	93.2120	9,875,789	10,595,000	10,721,699	0	(28,341)	0	0	4.000	3.681	FA	176,583	423,800	04/05/2017	02/01/2047
796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI				1.D FE	5,643,405	107.7300	4,847,868	4,500,000	5,348,793	0	(45,451)	0	0	5.985	4.159	FA	112,219	269,325	12/19/2016	02/01/2039
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI				1.D FE	3,700,000	104.1140	3,852,233	3,700,000	3,700,000	0	0	0	0	5.718	5.718	FA	88,153	211,566	03/10/2010	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI				1.D FE	30,000,000	105.3230	31,597,012	30,000,000	30,000,000	0	0	0	0	5.808	5.808	FA	726,000	1,742,400	10/29/2010	02/01/2041

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI				1.D FE	1,110,000	91.2990	1,013,422	1,110,000	1,110,000	0	0	0	0	4.427	4.427	FA	20,475	49,140	03/20/2012	02/01/2042
79730C-KP-8	SAN DIEGO PUB FACS AUTH REV BD CORPORATE			2	1.C FE	1,675,965	97.1100	1,456,655	1,500,000	1,634,954	0	(15,853)	0	0	4.000	2.681	FA	25,000	60,000	05/01/2020	08/01/2045
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CORP MUNI				1.D FE	325,233	106.9300	267,325	250,000	302,459	0	(3,352)	0	0	6.000	3.819	MN	2,500	15,000	04/27/2015	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT CORP MUNI				1.D FE	330,800	121.8050	274,062	225,000	311,071	0	(2,924)	0	0	6.950	4.058	MN	2,606	15,638	04/27/2015	11/01/2050
803301-DK-3	SARASOTA CO PUBLIC HOSP DIST CORPORATE M			2	1.E FE	29,089,253	89.9370	26,756,245	29,750,000	29,151,424	0	15,971	0	0	4.000	4.138	JJ	595,000	1,190,000	09/13/2018	07/01/2048
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE				1.C FE	20,988,870	101.0510	21,220,770	21,000,000	20,993,516	0	142	0	0	5.570	5.572	FA	487,375	1,169,700	05/14/2010	02/01/2040
812643-LB-8	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1.C FE	769,867	100.4790	723,448	720,000	730,900	0	(6,294)	0	0	4.000	3.059	MS	9,600	28,800	04/01/2016	09/01/2037
812643-MG-6	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1.C FE	11,115,830	97.9740	10,860,397	11,085,000	11,093,778	0	(3,576)	0	0	4.000	3.964	MN	73,900	443,400	04/01/2016	05/01/2045
81728X-AA-6	Sentara Hlthcre CORPORATE			2	1.C FE	15,407,500	65.1310	9,899,952	15,200,000	15,401,687	0	(4,602)	0	0	2.927	2.858	MN	74,151	444,904	10/14/2021	11/01/2051
837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORPORATE			2	1.E FE	12,009,810	86.5250	10,382,960	12,000,000	12,005,607	0	(1,003)	0	0	4.000	3.987	JJ	240,000	480,000	05/31/2018	07/01/2055
837151-E8-8	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE			2	1.G FE	4,052,280	100.5690	4,022,760	4,000,000	4,029,852	0	(22,428)	0	0	5.125	4.282	JD	17,083	205,000	04/15/2022	12/01/2043
837151-F2-0	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE			2	1.G FE	25,418,250	100.6850	25,171,261	25,000,000	25,238,966	0	(179,284)	0	0	5.500	4.420	JD	114,583	1,375,000	04/15/2022	12/01/2053
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI				1.G FE	6,578,496	99.5730	6,452,346	6,480,000	6,555,476	0	(3,847)	0	0	5.784	5.657	JD	31,234	374,803	04/01/2016	12/01/2041
83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1.E FE	4,892,250	92.2060	4,610,315	5,000,000	4,915,529	0	3,183	0	0	4.125	4.262	JJ	103,125	206,250	06/18/2014	07/01/2041
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1.E FE	15,002,231	90.0000	13,500,041	15,000,000	15,000,417	0	(478)	0	0	4.000	3.995	MN	100,000	600,000	10/17/2014	11/01/2044
870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE MUNI			2	1.A FE	7,093,740	98.4070	6,839,275	6,950,000	7,011,944	0	(21,524)	0	0	4.000	3.649	MS	81,856	278,000	10/21/2015	09/15/2045
87515E-CA-0	TAMPA FL HEALTH SYSTEM REV BA CORPORATE			2	1.C FE	2,536,636	93.0490	2,298,301	2,470,000	2,502,563	0	(8,952)	0	0	4.000	3.580	MN	12,624	98,800	03/30/2016	11/15/2046
87638Q-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP MUNI			2	1.C FE	2,909,115	101.7350	2,746,839	2,700,000	2,723,210	0	(24,469)	0	0	5.000	4.031	JD	11,250	135,000	02/27/2014	12/01/2033
87638T-EY-5	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1.C FE	7,941,034	92.9820	7,591,998	8,165,000	7,962,017	0	3,232	0	0	4.250	4.400	MN	44,340	347,013	05/07/2015	11/15/2052
882667-AZ-1	TEXAS TRANSPORTATION COMMISSIO CORPORATE				2.B FE	1,120,000	74.8490	838,312	1,120,000	1,120,000	0	0	0	0	3.922	3.922	JD	122	43,926	12/11/2019	12/31/2049
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD CORPORATE M				1.A FE	11,147,800	100.5460	10,054,633	10,000,000	10,325,551	0	(176,741)	0	0	5.028	3.117	AO	125,700	502,800	01/22/2018	04/01/2026
88283L-KV-7	TEXAS TRANSN COMMN ST HWY FD CORPORATE M				1.A FE	2,975,712	91.7740	2,202,564	2,400,000	2,873,310	0	(38,065)	0	0	4.000	1.877	AO	24,000	96,000	06/11/2020	10/01/2033
882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	6,520,832	94.4350	6,043,811	6,400,000	6,468,928	0	(11,829)	0	0	4.000	3.769	AO	54,044	256,000	04/25/2018	04/15/2048
882854-XA-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	1,523,458	100.2400	1,443,458	1,440,000	1,476,284	0	(12,298)	0	0	4.000	3.049	AO	12,160	57,600	04/01/2016	10/15/2040
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	2,175,000	98.6530	2,145,703	2,175,000	2,175,000	0	0	0	0	5.500	5.500	MN	15,285	119,625	04/12/2011	11/15/2025
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	2,370,000	96.6850	2,291,446	2,370,000	2,370,000	0	0	0	0	4.670	4.669	MN	14,142	110,679	05/24/2012	11/15/2026
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI			2	1.D FE	18,544,247	103.4330	16,895,858	16,335,000	17,627,567	0	(334,746)	0	0	5.000	2.702	MS	272,250	816,750	07/07/2021	09/01/2041
91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUNI TAX			2	1.B FE	43,905,000	62.3560	27,377,428	43,905,000	43,905,000	0	0	0	0	3.555	3.555	MS	459,576	1,560,823	11/20/2019	09/15/2119
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR CORPORATE				1.D FE	724,192	114.0350	610,085	535,000	686,172	0	(5,671)	0	0	6.548	4.252	MN	4,476	35,032	04/27/2015	05/15/2048
913366-KB-5	UNIVERSITY CALIF REGTS MED CTR CORPORATE			2	1.D FE	10,980,589	66.1630	7,211,741	10,900,000	10,975,270	0	(1,823)	0	0	3.006	2.968	MN	41,867	327,654	04/21/2020	05/15/2050
913366-KC-3	UNIVERSITY CALIF REGTS MED CTR CORPORATE			2	1.D FE	1,510,995	64.7570	971,361	1,500,000	1,510,508	0	(147)	0	0	3.256	3.223	MN	6,241	48,840	02/28/2020	05/15/2060
913366-KW-9	UNIVERSITY CALIF REGTS MED CTR CORPORATE				1.D FE	5,137,560	86.9020	4,453,724	5,125,000	5,137,335	0	(225)	0	0	4.563	4.547	MN	29,881	119,525	04/28/2022	05/15/2053
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	4,186,950	101.6230	4,186,871	4,120,000	4,131,843	0	(7,532)	0	0	4.000	3.801	JJ	82,400	164,800	08/21/2014	07/01/2039
914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	6,589,892	101.6230	6,600,420	6,495,000	6,511,794	0	(10,678)	0	0	4.000	3.821	JJ	129,900	259,800	08/21/2014	07/01/2040
914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	6,802,195	101.6230	6,818,910	6,710,000	6,726,390	0	(10,419)	0	0	4.000	3.831	JJ	134,200	268,400	09/09/2014	07/01/2041
914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	7,141,086	101.6230	7,164,428	7,050,000	7,066,196	0	(10,295)	0	0	4.000	3.841	JJ	141,000	282,000	09/09/2014	07/01/2042
914119-F8-0	UNIVERSITY OF CINCINNATI CORPORATE MUNI			2	1.D FE	3,339,198	97.0700	3,077,124	3,170,000	3,264,379	0	(19,576)	0	0	4.000	3.270	JD	10,567	126,800	12/05/2017	06/01/2042
914119-YN-6	UNIVERSITY OF CINCINNATI CORP SINK FUND			2	1.D FE	2,027,742	101.8590	2,037,177	2,000,000	2,005,589	0	(5,916)	0	0	5.000	4.681	JD	8,333	100,000	12/05/2013	06/01/2039
91412F-7Y-7	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.C FE	32,620,276	105.8080	31,610,071	29,875,000	31,798,896	0	(96,055)	0	0	5.770	5.108	MN	220,262	1,723,788	04/27/2015	05/15/2043
91412G-C8-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.C FE	6,250,000	82.3310	5,145,690	6,250,000	6,250,000	0	0	0	0	4.767	4.767	MN	38,070	297,938	04/01/2015	05/15/2115
91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.D FE	4,360,024	107.1450	3,723,303	3,475,000	4,257,199	0	(33,003)	0	0	5.946	3.890	MN	26,402	206,624	03/30/2022	05/15/2045
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXAB				1.C FE	9,478,509	85.0230	7,814,047	9,190,500	9,477,699	0	(208)	0	0	4.858	4.708	MN	57,050	446,475	03/06/2018	05/15/2112
91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1.C FE	15,000,000	100.6990	15,104,853	15,000,000	15,000,000	0	0	0	0	4.250	4.250	MN	81,458	637,500	04/04/2014	05/15/2039
91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1.C FE	145,855	93.2000	130,480	140,000	141,606	0	(1,122)	0	0	4.765	3.895	MN	852	6,671	04/27/2015	05/15/2044
91412G-X9-1	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1.C FE	2,304,634	98.7840	2,222,635	2,250,000	2,280,320	0	(6,395)	0	0	4.000	3.658	MN	11,500	90,000	05/05/2017	05/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91412G-XE-0	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.C FE	366,278	88.6510	319,145	360,000	364,450	0	(301)	0	0	3.931	3.798	MN	1,808	14,152	04/01/2016	05/15/2045
91412G-XY-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.D FE	1,085,154	87.9040	931,782	1,060,000	1,079,613	0	(916)	0	0	4.131	3.968	MN	5,595	43,789	04/01/2016	05/15/2045
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG CORP MUNI				1.C FE	282,427	102.0570	229,628	225,000	266,455	0	(2,342)	0	0	5.450	3.698	MN	2,044	12,263	04/27/2015	11/01/2040
914440-QN-5	UNIV OF MASSACHUSETTS MA BLDG CORPORATE			2	1.C FE	6,118,003	97.0520	5,823,114	6,000,000	6,051,626	0	(17,462)	0	0	4.000	3.669	MN	40,000	240,000	02/25/2015	11/01/2045
914455-UJ-7	UNIV OF MICHIGAN MI CORPORATE MUNI TAXAB			2	1.A FE	69,000,000	81.3970	56,164,022	69,000,000	69,000,000	0	0	0	0	4.454	4.454	AO	768,315	1,664,682	03/10/2022	04/01/2122
914455-VJ-6	UNIV OF MICHIGAN MI CORPORATE MUNI TAXAB				1.A FE	5,710,786	84.7700	5,018,399	5,920,000	5,716,233	0	5,447	0	0	3.599	3.873	AO	53,265	100,020	04/21/2022	04/01/2047
914460-WT-3	UNIVERSITY OF MINNESOTA CORPORATE MUNI T				1.C FE	15,872,975	86.2810	13,658,358	15,830,000	15,872,190	0	(785)	0	0	4.048	4.032	AO	160,200	288,359	04/12/2022	04/01/2052
914639-KY-4	UNIV OF NEBRASKA NE FACS CORP CORPORATE				1.C FE	10,000,000	70.6030	7,060,253	10,000,000	10,000,000	0	0	0	0	3.037	3.037	AO	75,925	303,700	10/11/2019	10/01/2049
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN				1.A FE	11,782,133	101.9530	11,997,807	11,768,000	11,777,740	0	(434)	0	0	5.262	5.253	JJ	309,616	619,232	09/22/2009	07/01/2039
915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXABLE			2	1.A FE	9,178,856	78.6040	6,602,734	8,400,000	9,129,409	0	(23,678)	0	0	3.376	2.843	JJ	141,792	283,584	07/07/2020	07/01/2047
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI				1.A FE	10,732,859	99.1860	8,926,740	9,000,000	10,242,687	0	(57,373)	0	0	4.794	3.637	FA	162,996	431,460	01/01/2013	08/15/2046
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1.A FE	1,584,133	100.2300	1,518,481	1,515,000	1,536,131	0	(12,534)	0	0	4.000	3.110	FA	22,893	60,600	02/05/2015	08/15/2042
91514A-GU-3	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1.A FE	2,422,145	77.8210	2,140,086	2,750,000	2,425,549	0	3,404	0	0	3.354	4.121	FA	34,844	46,118	07/14/2022	08/15/2047
91514A-JV-8	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN				1.A FE	11,620,234	113.9090	8,315,348	7,300,000	11,378,807	0	(111,513)	0	0	5.000	2.211	FA	137,889	365,000	11/10/2021	08/15/2049
91514A-JY-2	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN				1.A FE	47,222,280	90.4590	33,401,910	36,925,000	46,642,348	0	(253,235)	0	0	3.500	2.219	FA	488,231	1,292,375	02/26/2021	08/15/2050
915217-WE-9	UNIVERSITY VA CORPORATE MUNI			2	1.A FE	526,747	99.8270	479,172	480,000	492,787	0	(5,441)	0	0	4.000	2.769	AO	4,800	19,200	04/01/2016	04/01/2045
915217-WX-7	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	16,796,470	73.9060	12,323,853	16,675,000	16,795,406	0	(106)	0	0	4.179	4.148	MS	232,283	696,848	04/10/2019	09/01/2117
915217-XF-5	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	14,000,000	59.9020	8,386,297	14,000,000	14,000,000	0	0	0	0	2.256	2.256	MS	105,280	315,840	07/15/2020	09/01/2050
915217-XM-0	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	10,465,000	63.8500	6,681,875	10,465,000	10,465,000	0	0	0	0	2.584	2.584	MN	45,069	345,531	07/14/2021	11/01/2051
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI			2	1.B FE	9,984,160	98.1510	9,358,699	9,535,000	9,770,771	0	(55,752)	0	0	4.000	3.319	JD	31,783	381,400	12/07/2016	12/01/2041
917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI			2	1.B FE	36,188,064	97.3920	35,197,305	36,140,000	36,153,084	0	(9,211)	0	0	4.000	3.971	MN	184,716	1,445,600	10/08/2014	05/15/2045
917393-DA-5	UTAH CNTY UTAH CORPORATE MUNI			2	1.B FE	589,907	95.9520	489,354	510,000	571,393	0	(6,956)	0	0	4.000	2.220	MN	2,607	20,400	06/26/2020	05/15/2043
93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE			2	1.B FE	6,410,925	100.5160	6,428,029	6,395,000	6,399,973	0	(2,899)	0	0	4.000	3.950	JD	21,317	255,800	07/25/2014	06/01/2038
93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.C FE	5,337,003	102.3160	5,115,815	5,000,000	5,130,094	0	(54,508)	0	0	5.000	3.780	AO	62,500	250,000	06/08/2015	10/01/2038
93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.E FE	11,981,153	90.3710	11,061,388	12,240,000	12,013,925	0	4,943	0	0	4.000	4.118	AO	122,400	489,600	04/01/2016	10/01/2045
956510-AY-7	WEST VIRGINIA ST PARKWAYS AUTH CORPORATE			2	1.D FE	3,461,197	93.0920	3,165,114	3,400,000	3,437,726	0	(6,188)	0	0	4.000	3.771	JD	11,333	136,000	08/01/2018	06/01/2047
97712D-7B-6	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1.D FE	11,516,538	90.0510	9,131,133	10,140,000	11,239,654	0	(129,892)	0	0	4.000	2.432	FA	153,227	405,600	11/05/2020	08/15/2050
97712D-E7-7	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1.D FE	15,838,509	92.2430	14,440,710	15,655,000	15,759,770	0	(20,833)	0	0	4.000	3.837	FA	236,564	626,200	08/29/2018	08/15/2047
97712D-J6-4	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1.C FE	813,705	90.6660	720,794	795,000	806,477	0	(1,902)	0	0	4.000	3.700	MN	4,063	31,800	04/12/2018	11/15/2043
982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE			2	1.F FE	4,741,692	100.0730	4,753,444	4,750,000	4,734,739	0	(2,880)	0	0	4.250	4.201	MS	67,292	201,875	07/29/2014	09/01/2039
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,256,610,436	XXX	2,969,391,541	3,064,780,554	3,217,082,383	0	(9,736,422)	0	0	XXX	XXX	XXX	39,315,973	139,584,417	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						5,176,391,447	XXX	5,065,633,340	5,463,771,392	5,423,606,417	0	12,046,056	0	0	XXX	XXX	XXX	45,054,260	201,697,825	XXX	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note				2.C YE	1,014,766	98.4230	994,759	1,010,699	1,013,575	0	(1,801)	0	0	4.360	4.009	JAJO	9,303	44,066	09/01/2021	10/15/2023
00023*-BE-2	AAA Cooper Transportation Senior Note				2.C YE	2,571,429	97.6300	2,510,488	2,571,429	2,571,429	0	0	0	0	4.400	4.423	JAJO	23,886	100,257	12/11/2015	01/15/2026
00023*-BF-9	AAA Cooper Transportation Senior Unsecur				2.C YE	8,571,429	95.6990	8,202,803	8,571,429	8,571,429	0	0	0	0	4.050	4.069	JAJO	73,286	347,143	12/01/2017	01/15/2028
00037B-AC-6	ABB FINANCE USA INC CORPORATE				1.G FE	7,139,970	86.4100	6,048,726	7,000,000	7,124,558	0	(4,123)	0	0	4.375	4.239	MN	45,087	306,250	01/08/2019	05/08/2042
00081T-AK-4	ACCO BRANDS CORP CORPORATE			2	3.C FE	1,506,582	82.5400	1,485,714	1,800,000	1,518,175	0	11,593	0	0	4.250	7.445	MS	22,525	38,250	08/31/2022	03/15/2029
00108W-AJ-9	AEP TEXAS INC CORPORATE			2	2.A FE	10,655,489	78.5740	8,383,838	10,670,000	10,655,953	0	279	0	0	4.150	4.158	MN	73,801	442,805	04/29/2019	05/01/2049
00115A-AF-6	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	100,708	79.2590	79,259	100,000	100,624	0	(16)	0	0	4.000	3.959	JD	333	4,000	05/24/2017	12/01/2046
00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	20,698,973	82.7840	15,699,964	18,965,000	20,579,780	0	(42,835)	0	0	4.250	3.704	MS	237,326	806,013	04/21/2020	09/15/2048
00115A-AL-3	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	2,646,024	69.6630	2,090,577	3,001,000	2,647,516	0	883	0	0	3.150	3.805	MS	27,834	59,693	11/22/2022	09/15/2049
00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE			2	1.G FE	7,412,331	76.9230	5,703,809	7,415,000	7,412,167	0	53	0	0	3.650	3.652	AO	67,662	270,648	03/30/2020	04/01/2050
00115A-AN-9	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	6,474,910	64.0790	4,165,164	6,500,000	6,475,606	0	569	0	0	2.750	2.769	FA	67,528	184,212	08/02/2021	08/15/2051
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL C AGL CAPIT				2.A FE	9,981,900	98.2610	9,826,074	10,000,000	9,988,026	0	621	0	0	6.000	6.013	AO	150,000	600,000	09/22/2004	10/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL C CORPORATE			2	2.A FE	2,638,135	100.0030	2,000,051	2,000,000	2,581,834	0	(23,081)	0	0	5.875	3.632	MS	34,597	117,500	06/26/2020	03/15/2041
00122#-AA-7	AEW Core Property Tr Hld LP Senior Unsec				2.A	70,800,000	92.7120	65,639,831	70,800,000	70,800,000	0	0	0	0	4.230	4.230	MON	58,233	2,994,840	09/24/2018	09/24/2028
00122@-AA-9	AES Southland Energy, LLC Senior Secure				2.C PL	103,120,000	88.9630	91,738,627	103,120,000	103,120,000	0	0	0	0	4.500	4.525	FMAN	399,590	4,640,400	02/28/2019	02/29/2040
00164V-AD-5	AMC NETWORKS INC CORPORATE			2	3.C FE	6,735,035	93.7650	6,252,222	6,668,000	6,668,000	0	(2,367)	0	0	5.000	4.796	AO	83,350	333,400	07/20/2016	04/01/2024
00175P-AC-7	AMN HEALTHCARE CORPORATE			2	3.C FE	432,188	86.1270	430,637	500,000	434,626	0	2,439	0	0	4.000	6.570	AO	4,222	10,000	09/13/2022	04/15/2029
001814-AQ-5	ANR Pipeline Company DEBENTURES				2.A FE	3,723,000	101.0570	3,789,634	3,750,000	3,747,149	0	1,966	0	0	7.375	7.435	FA	104,479	276,563	02/14/1994	02/15/2024
001814-C*-1	ANR Pipeline Company Senior Unsecured No				2.A	44,743,709	96.2920	43,084,466	44,743,709	44,743,709	0	0	0	0	4.140	4.140	JD	108,056	1,852,390	06/10/2016	06/10/2026
001814-D@-8	ANR Pipeline Company Sr. Unsecured				2.A	17,500,000	84.7590	14,832,890	17,500,000	17,500,000	0	0	0	0	3.730	3.730	MN	63,462	326,375	05/26/2022	05/26/2037
001957-BD-0	AT&T CORP SENIOR NOTES				2.B FE	14,498,474	118.8020	17,820,363	15,000,000	15,015,526	0	(4,791)	0	0	8.750	8.707	MN	167,708	1,312,500	10/28/2008	11/15/2031
00206R-BA-9	AT&T INC CORPORATE				2.B FE	3,104,250	96.5670	3,017,713	3,125,000	3,108,291	0	493	0	0	5.550	5.596	FA	65,521	173,438	08/15/2011	08/15/2041
00206R-CG-5	AT&T INC CORPORATE			2	2.B FE	1,884,514	86.6150	1,735,762	2,004,000	1,900,199	0	2,584	0	0	4.800	5.203	JD	4,275	96,192	12/07/2015	06/15/2044
00206R-DF-6	AT&T INC CORP			2	2.B FE	8,075,108	100.6440	7,694,239	7,645,000	8,004,965	0	(12,081)	0	0	6.000	5.573	FA	173,287	458,700	03/21/2016	08/15/2040
00206R-DJ-8	AT&T INC CORPORATE			2	2.B FE	13,073,870	81.3990	10,443,494	12,830,000	13,057,108	0	(5,047)	0	0	4.500	4.382	MS	179,620	577,350	06/27/2019	03/09/2048
00206R-DK-5	AT&T INC CORPORATE			2	2.B FE	55,472,514	81.9760	51,533,689	62,864,000	56,094,647	0	117,167	0	0	4.550	5.316	MS	889,875	2,860,312	12/20/2016	03/09/2049
00206R-GG-1	AT&T INC CORPORATE				2.B FE	3,449,013	102.4530	2,919,899	2,850,000	3,107,742	0	(87,837)	0	0	7.000	3.518	AO	49,875	199,500	11/26/2018	10/01/2025
00206R-GT-3	AT&T INC CORPORATE				2.B FE	9,435,150	110.3690	8,277,692	7,500,000	8,943,452	0	(128,396)	0	0	7.125	4.491	JD	23,750	534,375	11/26/2018	12/15/2031
00206R-GV-8	AT&T INC CORPORATE				2.B FE	13,715,340	122.2020	11,675,207	9,554,000	12,551,816	0	(302,433)	0	0	8.750	4.175	MS	278,658	835,975	11/26/2018	03/01/2031
00206R-HN-5	AT&T INC CORPORATE				2.B FE	5,518,783	100.2230	5,306,819	5,295,000	5,299,593	0	(67,405)	0	0	9.150	7.805	FA	201,872	484,493	06/05/2019	02/01/2023
00206R-HZ-8	AT&T INC CORP				2.B FE	11,858,613	110.2690	11,727,130	10,635,000	11,576,064	0	(85,200)	0	0	7.625	6.235	AO	171,194	810,919	06/05/2019	04/15/2031
00206R-JA-1	AT&T INC CORPORATE				2.B FE	1,619,168	115.5850	1,733,770	1,500,000	1,595,334	0	(7,144)	0	0	7.700	6.768	MN	19,250	115,500	06/05/2019	05/01/2032
00206R-JD-5	AT&T INC CORP				2.B FE	4,434,339	98.4840	4,185,556	4,250,000	4,416,052	0	(5,506)	0	0	6.200	5.836	MS	77,586	263,500	06/05/2019	03/15/2040
00206R-JE-3	AT&T INC CORP				2.B FE	7,787,625	99.9130	7,613,341	7,620,000	7,770,391	0	(5,241)	0	0	6.100	5.912	JJ	214,334	464,820	06/05/2019	07/15/2040
00206R-JF-0	AT&T INC CORP				2.B FE	842,232	98.4570	787,657	800,000	838,369	0	(1,160)	0	0	6.250	5.819	MS	12,778	50,000	06/05/2019	03/29/2041
00206R-JG-8	AT&T INC CORP				2.B FE	1,192,067	89.9740	1,079,684	1,200,000	1,192,764	0	214	0	0	5.375	5.426	AO	13,617	64,500	06/05/2019	10/15/2041
00206R-JJ-2	AT&T INC CORPORATE				2.B FE	6,689,248	90.7200	6,069,140	6,690,000	6,698,100	0	(236)	0	0	5.350	5.340	JD	15,907	357,915	06/05/2019	12/15/2043
00206R-LJ-9	AT&T INC CORPORATE			2	2.B FE	2,960,413	67.8480	2,002,868	2,952,000	2,960,140	0	(136)	0	0	3.550	3.535	MS	30,857	104,796	09/09/2021	09/15/2055
00206R-LV-2	AT&T INC CORPORATE			2	2.B FE	44,979,938	67.9970	29,582,181	43,505,000	44,952,357	0	(20,157)	0	0	3.650	3.486	MS	467,558	1,587,933	09/14/2021	09/15/2059
002819-AC-4	ABBOTT LABS CORPORATE				1.E FE	14,586,534	112.2530	14,146,106	12,602,000	14,031,834	0	(64,118)	0	0	6.150	5.049	MN	66,738	775,023	05/13/2019	11/30/2037
002824-AV-2	ABBOTT LABORATORIES CORPORATE				1.E FE	28,267,779	110.1630	25,194,345	22,870,000	26,876,513	0	(171,726)	0	0	6.000	4.447	AO	343,050	1,372,200	05/10/2019	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORPORATE				1.E FE	28,755,317	102.6420	28,380,515	27,650,000	28,579,697	0	(36,874)	0	0	5.300	4.995	MN	138,404	1,465,450	01/16/2018	05/27/2040
002824-BH-2	ABBOTT LABORATORIES CORPORATE			2	1.E FE	54,176,271	98.3160	44,980,674	45,751,000	53,567,631	0	(219,228)	0	0	4.900	3.766	MN	193,044	2,241,799	09/30/2021	11/30/2046
002824-BN-9	ABBOTT LABORATORIES CORPORATE			2	1.E FE	730,741	96.3950	642,951	667,000	721,521	0	(1,752)	0	0	4.750	4.140	AO	6,689	31,683	03/22/2017	04/15/2043
00287Y-AM-1	ABBVIE INC CORPORATE				2.A FE	26,846,466	87.3500	24,574,282	28,133,000	27,060,712	0	31,927	0	0	4.400	4.696	MN	189,116	1,237,852	01/07/2016	11/06/2042
00287Y-AS-8	ABBVIE INC CORPORATE			2	2.A FE	41,767,860	89.9690	35,088,048	39,000,000	41,650,949	0	(83,289)	0	0	4.700	4.196	MN	239,308	1,833,000	04/05/2021	05/14/2045
00287Y-AW-9	ABBVIE INC CORPORATE			2	2.A FE	45,747,879	86.7120	36,925,507	42,584,000	45,583,932	0	(86,273)	0	0	4.450	3.963	MN	247,401	1,894,988	02/23/2021	05/14/2046
00287Y-BD-0	ABBVIE INC CORPORATE			2	2.A FE	21,658,788	92.4540	17,524,703	18,955,000	21,492,218	0	(59,878)	0	0	4.875	4.013	MN	120,641	924,056	02/28/2020	11/14/2048
00287Y-CA-5	ABBVIE INC CORPORATE			2	2.A FE	6,918,823	86.1270	5,813,544	6,750,000	6,904,764	0	(6,681)	0	0	4.050	3.860	MN	30,375	273,375	11/19/2020	11/21/2039
00287Y-CB-3	ABBVIE INC CORPORATE			2	2.A FE	40,061,941	84.5090	29,780,181	35,239,000	39,869,780	0	(107,203)	0	0	4.250	3.481	MN	166,406	1,497,658	09/14/2021	11/21/2049
00287Y-CX-5	ABBVIE INC CORPORATE			2	2.C FE	6,577,680	97.5250	5,851,508	6,000,000	6,281,275	0	(141,092)	0	0	3.800	1.361	MS	67,133	228,000	11/19/2020	03/15/2025
00287Y-CY-3	ABBVIE INC CORPORATE			2	2.A FE	6,668,678	93.9370	5,401,406	5,750,000	6,552,123	0	(56,010)	0	0	4.550	3.118	MS	77,034	261,625	11/19/2020	03/15/2035
00287Y-CZ-0	ABBVIE INC CORPORATE			2	2.A FE	7,610,576	89.8720	5,886,614	6,550,000	7,537,232	0	(35,295)	0	0	4.625	3.538	AO	75,734	302,938	11/19/2020	10/01/2042
00287Y-DA-4	ABBVIE INC CORPORATE			2	2.A FE	7,146,802	91.8810	6,328,790	6,888,000	7,125,966	0	(9,182)	0	0	4.850	4.571	JD	14,847	334,068	05/23/2022	06/15/2044
00287Y-DB-2	ABBVIE INC CORPORATE			2	2.A FE	7,341,922	90.2920	5,471,670	6,060,000	7,275,642	0	(37,221)	0	0	4.750	3.431	MS	84,756	287,850	04/05/2021	03/15/2045
00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	10,033,475	110.8710	8,315,362	7,500,000	9,324,616	0	(99,277)	0	0	6.700	4.290	MN	64,208	502,500	09/10/2014	05/15/2036
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	2,542,065	99.5830	2,608,073	2,619,000	2,616,969	0	9,185	0	0	2.700	3.065	MS	21,214	70,713	08/26/2013	03/13/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	12,485,762	84.6700	10,963,959	12,949,000	12,569,116	0	11,486	0	0	4.150	4.370	MS	161,215	537,384	03/19/2020	03/13/2043
00440E-AR-8	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	5,421,978	97.8930	5,286,217	5,400,000	5,403,378	0	(2,467)	0	0	3.350	3.301	MN	23,115	180,900	07/08/2014	05/15/2024
00440E-AS-6	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	6,563,674	96.6030	6,337,142	6,560,000	6,560,919	0	(480)	0	0	3.150	3.142	MS	60,844	206,640	03/15/2017	03/15/2025
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE			2	1.F FE	22,809,617	95.9200	21,441,893	22,354,000	22,574,897	0	(67,464)	0	0	3.350	3.012	MN	120,650	748,859	06/11/2019	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE			2	1.F FE	83,281,666	87.3410	68,280,031	78,176,000	82,909,612	0	(142,973)	0	0	4.350	3.925	MN	547,883	3,400,656	10/25/2021	11/03/2045
00502*-AA-1	Across Finance LLC Sr. Secured				1.C	11,580,000	83.2770	9,643,477	11,580,000	11,580,000	0	0	0	0	3.950	3.969	MJSD	20,329	457,410	01/07/2021	01/07/2037
00653V-AA-9	ADAPTHEALTH LLC CORPORATE			2	4.B FE	317,250	92.4630	277,389	300,000	312,300	0	(4,950)	0	0	6.125	4.172	FA	7,656	18,375	01/13/2022	08/01/2028
00724P-AD-1	ADOBE INC CORPORATE			2	1.E FE	6,993,123	85.5440	5,906,813	6,905,000	6,981,694	0	(11,093)	0	0	2.300	2.121	FA	66,173	148,235	02/18/2022	02/01/2030
00737@-AB-4	AD Space Networks, Inc Sr. Secured				4.B IF	9,259,132	98.4200	9,112,838	9,259,132	9,259,132	0	0	0	0	12.719	11.737	MJSD	2,978	492,100	06/17/2022	06/17/2028
00774C-AB-3	AECOM CORPORATE			2	3.C FE	2,122,500	96.7890	1,935,783	2,000,000	2,095,309	0	(21,288)	0	0	5.125	3.809	MS	30,181	102,500	02/28/2022	03/15/2027
008016-A#-4	The Aerospace Corporation Senior Secured				2.B	4,928,413	97.1550	4,788,180	4,928,413	4,928,413	0	0	0	0	4.760	4.807	MON	14,988	234,592	04/08/2011	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured				2.B	7,064,960	103.0210	7,278,376	7,064,960	7,064,960	0	0	0	0	6.510	6.598	MON	35,772	459,929	07/03/2008	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured				2.B	1,690,513	93.8040	1,585,763	1,690,513	1,690,513	0	0	0	0	3.900	3.931	MON	5,311	65,930	07/02/2012	04/04/2033
008016-C*-6	The Aerospace Corporation Senior Note				2.B	1,986,684	92.2430	1,762,373	1,910,575	1,978,867	0	(5,880)	0	0	3.500	2.712	MON	5,387	66,870	09/01/2021	04/04/2033
008016-D@-3	The Aerospace Corporation Sr. Secured				2.B	8,700,640	84.2650	7,331,606	8,700,640	8,700,640	0	0	0	0	2.900	2.917	MON	16,120	252,318	02/18/2021	09/08/2042
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In				2.A FE	11,536,767	99.8110	11,514,951	11,536,767	11,536,767	0	0	0	0	5.750	5.748	MS	182,425	663,364	03/22/2013	03/22/2035
00802#-AC-0	Aerostar Airport Holdings, LLC Debit In				2.A FE	7,575,000	93.1710	7,057,692	7,575,000	7,575,000	0	0	0	0	4.920	4.920	MS	102,490	63,150	07/21/2022	03/22/2035
00817Y-AF-5	AETNA INC CORPORATE				2.B FE	9,989,050	106.6370	10,663,738	10,000,000	9,992,522	0	316	0	0	6.625	6.633	JD	29,444	662,500	07/11/2006	06/15/2036
00817Y-AG-3	AETNA INC CORPORATE				2.B FE	23,193,674	107.2320	24,628,977	22,968,000	23,127,655	0	(8,604)	0	0	6.750	6.665	JD	68,904	1,550,340	01/01/2013	12/15/2037
00817Y-AJ-7	AETNA INC CORPORATE			2	2.B FE	19,684,400	87.0970	17,419,496	20,000,000	19,746,931	0	7,931	0	0	4.500	4.599	MN	115,000	900,000	06/06/2013	05/15/2042
00817Y-AP-3	AETNA INC CORPORATE			2	2.B FE	7,004,494	88.4380	5,931,567	6,707,000	6,955,118	0	(7,247)	0	0	4.750	4.473	MS	93,805	318,583	04/04/2017	03/15/2044
00817Y-AZ-1	AETNA INC CORPORATE			2	2.B FE	12,788,247	77.5230	9,607,377	12,393,000	12,762,766	0	(9,404)	0	0	3.875	3.687	FA	181,420	480,229	03/13/2020	08/15/2047
009158-BA-3	AIR PRODS & CHEMS INC CORPORATE			2	1.F FE	40,676,543	69.7100	28,347,045	40,664,000	40,679,219	0	(1,193)	0	0	2.800	2.796	MN	145,487	1,138,592	10/15/2021	05/15/2050
010392-EC-8	ALABAMA POWER DEBENTURES				1.G FE	4,483,098	102.1940	4,803,102	4,700,000	4,582,251	0	8,031	0	0	5.700	6.030	FA	101,207	267,900	03/06/2014	02/15/2033
010392-EZ-7	ALABAMA POWER CORPORATE				1.G FE	6,185,269	106.8220	5,436,162	5,089,000	5,887,530	0	(35,346)	0	0	6.125	4.673	MN	39,829	311,701	04/01/2016	05/15/2038
010392-FB-9	ALABAMA POWER CORPORATE				1.G FE	14,462,140	104.4290	13,247,922	12,686,000	13,993,301	0	(51,644)	0	0	6.000	5.056	MS	253,720	761,160	04/27/2015	03/01/2039
010392-FD-5	ALABAMA POWER CORPORATE				1.G FE	11,150,377	96.1570	10,723,443	11,152,000	11,150,569	0	(241)	0	0	5.500	5.498	MS	180,600	613,360	04/27/2015	03/15/2041
010392-FF-0	ALABAMA POWER CORPORATE				1.G FE	18,929,050	94.3780	17,837,409	18,900,000	18,922,232	0	(789)	0	0	5.200	5.189	JD	81,900	982,800	04/27/2015	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE				1.G FE	3,412,461	80.5010	2,829,594	3,515,000	3,435,717	0	2,637	0	0	4.100	4.274	JJ	66,453	144,115	04/04/2012	01/15/2042
010392-FL-7	ALABAMA POWER CORPORATE			2	1.E FE	777,036	83.5680	660,184	790,000	778,737	0	312	0	0	4.150	4.251	FA	12,385	32,785	12/19/2016	08/15/2044
010392-FM-5	ALABAMA POWER CORPORATE			2	1.G FE	15,923,107	78.0420	13,391,996	17,160,000	16,099,559	0	28,595	0	0	3.750	4.180	MS	214,500	643,500	01/12/2016	03/01/2045
010392-FP-8	ALABAMA POWER CORPORATE			2	1.G FE	11,324,076	83.6250	9,533,199	11,400,000	11,334,033	0	1,645	0	0	4.300	4.340	JJ	243,738	490,200	01/08/2016	01/02/2046
010392-FT-0	ALABAMA POWER CORPORATE			2	1.E FE	3,210,724	72.4880	2,315,988	3,195,000	3,209,577	0	(358)	0	0	3.450	3.423	AO	27,557	110,228	10/22/2019	10/01/2049
012873-AH-8	OVINTIV INC NOTES				2.C FE	6,132,460	109.8730	5,521,095	5,025,000	5,551,506	0	(51,565)	0	0	8.125	6.380	MS	120,216	408,281	07/23/2004	09/15/2030
012873-AK-1	OVINTIV INC CORP FOREIGN				2.C FE	5,569,200	107.5330	5,376,645	5,000,000	5,306,444	0	(25,116)	0	0	7.375	6.452	MN	61,458	368,750	10/16/2006	11/01/2031
013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE			2	3.C FE	641,250	95.1320	570,792	600,000	623,118	0	(10,687)	0	0	5.875	3.690	FA	13,317	35,250	05/06/2021	02/15/2028
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE			2	3.C FE	1,173,250	93.0820	1,210,068	1,300,000	1,180,139	0	6,889	0	0	4.625	7.299	JJ	27,724	0	09/27/2022	01/15/2027
013092-AE-1	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE			2	3.C FE	2,453,883	89.2230	2,513,400	2,817,000	2,458,566	0	4,683	0	0	4.875	7.186	FA	51,880	0	11/17/2022	02/15/2030
013817-AJ-0	ARCONIC INC CORPORATE				3.A FE	5,922,273	99.6940	5,931,819	5,950,000	5,941,131	0	1,792	0	0	5.900	5.940	FA	146,271	351,050	01/23/2007	02/01/2027
01400E-AB-9	ALCON FINANCE CORP CORPORATE			2	2.B FE	8,508,302	86.9610	7,029,957	8,084,000	8,433,595	0	(49,748)	0	0	3.000	2.276	MS	66,019	242,520	07/06/2021	09/23/2029
01449*-AA-5	Alexander & Baldwin, LLC Senior Note				2.B	4,951,794	98.5600	4,880,493	4,951,794	4,951,794	0	0	0	0	5.530	5.528	JJ	118,661	273,834	07/25/2013	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note				2.B	16,038,000	98.4400	15,787,820	16,038,000	16,038,000	0	0	0	0	5.550	5.549	JJ	385,714	890,109	07/25/2013	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note				2.B	11,000,000	97.6340	10,739,738	11,000,000	11,000,000	0	0	0	0	5.560	5.559	JJ	265,027	611,600	07/25/2013	07/25/2026
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure				2.B	2,212,500	92.8250	2,053,764	2,212,500	2,212,500	0	0	0	0	3.880	3.879	JD	238	85,845	12/31/2015	12/31/2027
01449*-AH-0	Alexander & Baldwin, LLC Senior Unsecure				2.B	25,000,000	88.5950	22,148,866	25,000,000	25,000,000	0	0	0	0	4.160	4.160	JD	66,444	1,040,000	12/08/2017	12/08/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01449*-AJ-6	Alexander & Baldwin, LLC Senior Unsecure				2.B	762,548	95.9260	723,911	754,655	759,717	0	(2,130)	0	0	4.660	4.344	AO	7,131	35,167	09/01/2021	04/18/2025
01449*-AK-3	Alexander & Baldwin, LLC Senior Unsecure				2.B	2,638,393	93.4960	2,434,226	2,603,560	2,630,593	0	(5,874)	0	0	4.810	4.533	AO	25,394	125,231	09/01/2021	04/18/2027
01449*-AL-1	Alexander & Baldwin, LLC Senior Unsecure				2.B	1,378,074	92.5520	1,257,207	1,358,379	1,374,399	0	(2,768)	0	0	4.890	4.627	AO	13,469	66,425	09/01/2021	04/18/2028
015271-AN-9	ALEXANDRIA REAL EST EQUITIES CORPORATE			2	2.A FE	1,058,000	96.3200	1,107,679	1,150,000	1,059,326	0	1,326	0	0	4.700	6.022	JJ	27,025	0	11/09/2022	07/01/2030
015271-AR-0	ALEXANDRIA REAL EST EQUITIES CORPORATE			2	2.A FE	5,706,040	87.7990	5,092,327	5,800,000	5,712,725	0	6,685	0	0	3.375	3.579	FA	73,950	97,875	03/15/2022	08/15/2031
015823-A*-8	Algonquin Gas Transmission LLC Senior Un				1.G	134,500,000	87.6520	117,891,969	134,500,000	134,500,000	0	0	0	0	3.240	3.240	FA	1,767,330	4,357,800	08/05/2019	08/05/2029
015823-AA-5	Algonquin Gas Transmission LLC Senior No				1.G	4,547,911	96.4660	4,196,287	4,350,000	4,422,238	0	(45,392)	0	0	3.510	2.408	JJ	69,557	152,685	03/02/2020	07/17/2024
017175-AD-2	ALLEGHANY CORP CORPORATE			2	1.G FE	478,385	92.6660	463,329	500,000	481,181	0	460	0	0	4.900	5.190	MS	7,214	24,500	12/07/2015	09/15/2044
017475-AC-8	ALLEGIANCE CORP DEBENTURES				2.B FE	10,826,383	105.8950	11,330,741	10,700,000	10,731,609	0	(7,429)	0	0	7.000	6.906	AO	158,122	749,000	02/20/1997	10/15/2026
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec				2.A	7,656,568	91.6290	7,015,608	7,656,568	7,656,568	0	0	0	0	3.600	3.599	JJ	130,927	275,636	12/31/2012	01/10/2033
019512-AM-4	ALLIED SIGNAL INC. DEBENTURES				1.F FE	14,913,031	127.7500	13,765,022	10,775,000	13,172,802	0	(146,798)	0	0	9.065	6.140	JD	81,396	976,754	03/31/2006	06/01/2033
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE			2	4.B FE	4,763,650	91.7010	4,172,382	4,550,000	4,619,803	0	(92,925)	0	0	6.625	4.055	JJ	138,996	271,625	09/16/2022	07/15/2026
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC CORPORATE			2	4.B FE	255,638	82.6460	210,748	255,000	255,474	0	(128)	0	0	4.625	4.565	JD	983	11,794	08/03/2021	06/01/2028
020002-AP-6	ALLSTATE CORP SENIOR NOTES				1.G FE	1,636,625	104.7630	1,696,109	1,619,000	1,628,598	0	(690)	0	0	6.125	6.044	JD	4,407	99,164	09/12/2003	12/15/2032
020002-AS-0	ALLSTATE CORP BOND				1.G FE	35,264,158	102.5100	36,002,602	35,121,000	35,230,880	0	(7,789)	0	0	5.550	5.510	MN	281,553	1,949,216	09/23/2010	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE				1.G FE	9,873,700	105.3150	10,531,530	10,000,000	9,916,181	0	3,970	0	0	5.950	6.041	AO	148,750	595,000	03/29/2006	04/01/2036
020002-AZ-4	ALLSTATE CORP CORPORATE				1.G FE	611,018	99.1840	630,808	636,000	634,580	0	2,994	0	0	3.150	3.643	JD	890	20,034	12/11/2013	06/15/2023
020002-BA-8	ALLSTATE CORP CORP				1.G FE	57,527,554	89.0210	51,102,538	57,405,000	57,505,499	0	(3,032)	0	0	4.500	4.487	JD	114,810	2,583,225	11/18/2015	06/15/2043
020002-BG-5	ALLSTATE CORP CORPORATE			2	1.G FE	3,063,498	78.2840	2,415,057	3,085,000	3,065,071	0	419	0	0	3.850	3.889	FA	46,519	118,773	06/05/2019	08/10/2049
02079K-AF-4	Alphabet Inc CORPORATE			2	1.C FE	45,819,475	59.6370	27,519,588	46,145,000	45,838,433	0	8,123	0	0	2.050	2.082	FA	357,367	945,973	08/10/2020	08/15/2050
02112#-AG-2	Alsco Inc. Senior Unsecured Note				1.G	28,529,412	97.4040	27,788,821	28,529,412	28,529,412	0	0	0	0	3.250	3.263	JAJO	190,592	927,206	04/17/2015	04/17/2025
02112#-AH-0	Alsco Inc. Senior Unsecured Note				1.G	9,719,584	98.5370	9,295,224	9,433,190	9,565,279	0	(92,516)	0	0	3.550	1.539	MS	98,603	334,878	09/01/2021	03/15/2024
02112#-AJ-6	Alsco Inc. Sr. Unsecured				1.G	27,090,000	97.2960	26,357,578	27,090,000	27,090,000	0	0	0	0	4.600	4.625	JAJO	283,843	1,246,140	04/09/2020	04/09/2030
02112#-AK-3	Alsco Inc. Sr. Unsecured				1.G Z	17,404,000	95.9610	16,700,988	17,404,000	17,404,000	0	0	0	0	4.400	4.423	JAJO	170,172	0	10/11/2022	10/11/2031
021338-AA-2	Alta Realty Investments LLC Senior Secur				3.A	3,125,562	98.7520	3,086,599	3,125,562	3,125,562	0	0	0	0	7.000	7.061	JAJO	37,073	218,789	06/17/2011	01/31/2031
02154#-AC-0	Alticor, Inc. Sr. Unsecured				2.A	6,440,000	85.1080	5,480,968	6,440,000	6,440,000	0	0	0	0	2.330	2.330	JJ	69,607	150,052	01/14/2021	01/14/2028
023135-AP-1	Amazon.com, Inc. CORPORATE			2	1.E FE	4,410,960	100.3470	4,013,896	4,000,000	4,391,632	0	(19,328)	0	0	4.800	3.739	JD	13,867	192,000	04/12/2022	12/05/2034
023135-CH-7	Amazon.com, Inc. CORPORATE			2	1.D FE	3,094,327	92.0430	2,853,332	3,100,000	3,094,546	0	219	0	0	3.600	3.622	AO	24,180	55,800	04/11/2022	04/13/2032
023135-CJ-3	Amazon.com, Inc. CORPORATE			2	1.D FE	8,813,007	84.2790	7,458,652	8,850,000	8,813,054	0	47	0	0	3.950	3.974	AO	75,741	174,788	04/11/2022	04/13/2052
02343U-AH-8	AMCOR FINANCE (USA) INC CORPORATE			2	2.B FE	7,595,222	94.8110	6,262,247	6,605,000	7,288,274	0	(124,126)	0	0	4.500	2.345	MN	37,979	297,225	06/23/2020	05/15/2028
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA CORPORATE			2	2.B FE	2,677,873	81.5220	2,138,319	2,623,000	2,670,228	0	(5,179)	0	0	2.690	2.445	MN	7,056	70,559	07/01/2021	05/25/2031
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB				2.C FE	12,636,070	111.5090	12,266,004	11,000,000	11,741,054	0	(84,910)	0	0	7.875	6.618	AO	216,563	866,250	05/18/2006	10/01/2029
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO				1.F FE	5,062,029	97.1690	4,205,456	4,328,000	4,841,074	0	(25,065)	0	0	5.300	4.204	FA	95,577	229,384	04/12/2012	08/01/2037
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	31,381,760	85.8630	26,621,061	31,004,000	31,317,725	0	(9,866)	0	0	4.800	4.719	JD	66,142	1,488,192	09/20/2016	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	51,467,031	80.8520	41,618,362	51,475,000	51,477,877	0	(820)	0	0	4.300	4.298	JJ	1,106,713	2,213,425	11/21/2019	07/01/2044
02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	3,436,325	84.5170	2,928,519	3,465,000	3,439,860	0	626	0	0	4.150	4.199	MS	42,340	143,798	12/08/2015	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	2,836,453	79.7210	2,375,687	2,980,000	2,848,812	0	3,035	0	0	3.700	3.980	JD	9,188	110,260	08/31/2018	12/01/2047
02361D-AS-9	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	2,615,197	95.3600	2,445,995	2,565,000	2,595,287	0	(5,298)	0	0	3.800	3.546	MN	12,455	97,470	01/14/2019	05/15/2028
02361D-AT-7	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	23,680,498	92.5880	20,688,785	22,345,000	23,579,680	0	(26,543)	0	0	4.500	4.148	MS	296,071	1,005,525	01/07/2019	03/15/2049
02361D-AX-8	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	3,721,613	67.0090	2,489,403	3,715,000	3,721,335	0	(146)	0	0	2.900	2.891	JD	4,788	107,735	06/22/2021	06/15/2051
02361D-AZ-3	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	94,706	110.4260	104,905	95,000	94,700	0	(7)	0	0	5.900	5.922	JD	607	0	11/08/2022	12/01/2052
024010-AG-4	American Assets Trust, L.P. Senior Unsec				2.C	6,970,000	86.9020	6,057,068	6,970,000	6,970,000	0	0	0	0	3.910	3.910	JJ	114,310	272,527	07/30/2019	07/30/2030
02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE			2	4.B FE	2,147,125	80.2160	1,724,635	2,150,000	2,147,561	0	384	0	0	5.000	5.019	AO	26,875	120,042	09/16/2021	10/01/2029
02507*-AD-6	American Century Companies Inc Senior Un				2.C YE	8,750,000	91.3850	7,996,222	8,750,000	8,750,000	0	0	0	0	3.970	3.970	AO	62,720	347,375	10/26/2017	10/26/2027
02530#-AH-4	American Crystal Sugar Co. Sr. Secured				2.A	6,150,000	79.3160	4,877,917	6,150,000	6,150,000	0	0	0	0	3.240	3.253	FMAN	25,461	199,260	08/12/2020	08/12/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025816-AZ-2	AMERICAN EXPRESS CO CORPORATE				1.F FE	26,688,311	124.7590	23,201,414	18,597,000	24,383,226	0	(245,296)	0	0	8.150	5.170	MS	429,436	1,515,656	08/25/2010	03/19/2038
025816-BF-5	AMERICAN EXPRESS CO CORP				1.F FE	24,254,928	86.3220	22,555,865	26,130,000	24,595,809	0	45,435	0	0	4.050	4.494	JD	82,310	1,058,265	12/07/2015	12/03/2042
025816-BR-9	AMERICAN EXPRESS CO CORPORATE			2	1.F FE	4,809,700	96.8410	4,842,060	5,000,000	4,938,882	0	31,618	0	0	3.000	3.695	AO	25,417	150,000	08/27/2018	10/30/2024
025816-BS-7	AMERICAN EXPRESS CO CORPORATE			2	1.F FE	14,864,250	99.7790	14,966,913	15,000,000	14,994,101	0	30,254	0	0	3.400	3.612	FA	175,667	510,000	06/27/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO CORPORATE			2	1.F FE	21,064,950	99.2730	19,854,541	20,000,000	20,153,875	0	(299,514)	0	0	3.700	2.161	FA	304,222	740,000	11/19/2019	08/03/2023
025816-CF-4	AMERICAN EXPRESS CO CORPORATE			2	1.F FE	13,686,804	94.3650	12,550,560	13,300,000	13,496,240	0	(56,132)	0	0	3.125	2.655	MN	47,335	415,625	07/09/2019	05/20/2026
025816-CP-2	AMERICAN EXPRESS CO CORPORATE			2	1.F FE	7,540,812	93.7280	6,523,503	6,960,000	7,463,431	0	(77,381)	0	0	3.300	1.535	MN	37,004	229,680	04/27/2022	05/03/2027
025816-CV-9	AMERICAN EXPRESS CO CORPORATE				1.F FE	59,994,000	98.0610	58,836,774	60,000,000	59,994,088	0	88	0	0	3.375	3.380	MN	326,250	1,012,500	04/28/2022	05/03/2024
026351-AU-0	AMERICAN GENERAL CORP NOTES				2.B FE	3,338,148	104.8060	6,917,212	6,600,000	5,456,075	0	340,652	0	0	7.500	15.352	JJ	228,250	495,000	09/25/2002	07/15/2025
02665W-DY-4	AMERICAN HONDA FINANCE CORPORA CORPORATE				1.G FE	22,984,820	93.5690	21,520,793	23,000,000	22,991,561	0	5,175	0	0	0.750	0.773	FA	68,042	158,125	09/07/2021	08/09/2024
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE				2.B FE	6,590,904	106.0520	5,779,860	5,450,000	6,257,606	0	(42,924)	0	0	6.250	4.733	MN	56,771	340,625	04/01/2016	05/01/2036
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	10,409,618	86.9950	9,507,685	10,929,000	10,458,848	0	12,203	0	0	4.500	4.823	JJ	225,411	491,805	09/05/2018	07/16/2044
026874-DB-0	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	15,928,000	74.5300	11,924,733	16,000,000	15,934,068	0	922	0	0	4.375	4.399	JJ	322,778	700,000	01/12/2015	01/15/2055
026874-DE-4	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	814,920	90.0390	675,295	750,000	800,239	0	(3,200)	0	0	4.700	3.993	JJ	16,744	35,250	01/16/2018	07/10/2035
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	19,247,743	89.8010	15,763,664	17,554,000	19,158,219	0	(55,772)	0	0	4.800	4.124	JJ	400,231	679,104	09/16/2022	07/10/2045
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	64,401,246	89.7280	58,396,852	65,082,000	64,394,488	0	(9,114)	0	0	4.750	4.814	AO	772,849	2,312,063	11/22/2022	04/01/2048
02860#-AD-3	American National Red Cross Senior Note				1.G YE	29,200,000	91.8620	26,823,612	29,200,000	29,200,000	0	0	0	0	3.830	3.829	JD	80,770	1,118,360	06/05/2013	06/06/2033
02860#-AF-8	American National Red Cross Sr. Unsecure				1.G YE	30,000,000	83.9300	25,178,944	30,000,000	30,000,000	0	0	0	0	3.010	3.010	JJ	401,333	903,000	01/21/2020	01/22/2035
029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTES				1.F FE	1,852,196	108.6630	2,018,955	1,858,000	1,856,322	0	331	0	0	7.450	7.475	JD	6,152	138,421	03/14/1997	12/15/2026
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS CORPORATE			2	2.A FE	2,033,880	82.5430	1,650,854	2,000,000	2,030,683	0	(3,032)	0	0	2.650	2.455	JJ	24,439	32,978	12/09/2021	01/15/2032
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE				2.A FE	9,174,100	110.9500	11,094,976	10,000,000	9,385,082	0	22,535	0	0	6.593	7.277	AO	139,186	659,300	06/11/2008	10/15/2037
03040W-AP-0	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	5,369,437	78.2720	4,043,533	5,166,000	5,365,178	0	(4,259)	0	0	4.000	3.751	JD	17,220	206,640	02/28/2022	12/01/2046
03040W-AR-6	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	14,058,501	78.2610	11,097,342	14,180,000	14,058,015	0	(486)	0	0	3.750	3.795	MS	177,250	486,769	05/11/2022	09/01/2047
03040W-AS-4	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	4,958,750	94.5610	4,728,055	5,000,000	4,962,727	0	3,977	0	0	3.750	3.897	MS	62,500	93,750	04/20/2022	09/01/2028
03040W-AV-7	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	18,464,440	83.0800	14,770,708	17,779,000	18,445,698	0	(18,742)	0	0	4.150	3.903	JD	61,486	737,829	05/26/2022	06/01/2049
03040W-AW-5	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	781,789	86.6820	680,455	785,000	782,558	0	293	0	0	2.800	2.847	MN	3,663	21,980	04/08/2020	05/01/2030
03040W-AY-1	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	396,020	82.3170	329,266	400,000	396,601	0	360	0	0	2.300	2.412	JD	767	9,200	05/11/2021	06/01/2031
03063#-AC-8	Americold Rlty Op Partnrshp LP Senior Un				2.B FE	17,450,000	88.2630	15,401,901	17,450,000	17,450,000	0	0	0	0	4.100	4.100	JJ	343,813	715,450	05/07/2019	01/08/2030
03063#-AE-4	Americold Rlty Op Partnrshp LP Sr. Unsec				2.B FE	22,627,164	76.1280	15,726,316	20,657,691	20,657,691	0	0	0	(1,353,952)	1.650	1.650	JJ	164,745	343,614	12/30/2020	01/07/2033
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE				1.G FE	591,339	99.3150	576,025	580,000	581,041	0	(1,309)	0	0	4.000	3.761	AO	4,898	23,200	11/07/2013	10/15/2023
031100-H#-0	Ametek Inc Senior Unsecured Note				2.A	26,482,500	86.0600	22,082,294	25,659,054	25,659,054	0	0	0	(1,681,753)	1.530	1.530	AO	66,521	375,810	10/31/2016	10/31/2028
031162-AW-0	AMGEN INC CORPORATE				2.A FE	13,054,725	106.5820	12,422,091	11,655,000	12,641,650	0	(43,967)	0	0	6.375	5.515	JD	61,917	743,006	05/19/2010	06/01/2037
031162-BA-7	AMGEN INC CORPORATE				2.A FE	5,969,406	106.5200	5,324,955	4,999,000	5,705,514	0	(27,816)	0	0	6.400	5.101	FA	133,307	319,936	07/16/2010	02/01/2039
031162-BC-3	AMGEN INC CORPORATE				2.A FE	16,707,525	99.4510	16,608,299	16,700,000	16,704,229	0	(201)	0	0	5.750	5.747	MS	282,740	960,250	03/15/2010	03/15/2040
031162-BE-9	AMGEN INC CORPORATE				2.A FE	6,842,361	92.1180	5,729,723	6,220,000	6,703,705	0	(16,452)	0	0	4.950	4.339	AO	76,973	307,890	10/31/2012	10/01/2041
031162-BH-2	AMGEN INC CORPORATE			2	2.A FE	4,975,500	99.3400	4,966,987	5,000,000	4,979,971	0	548	0	0	5.650	5.684	JD	12,556	282,500	06/27/2011	06/15/2042
031162-BZ-2	AMGEN INC CORPORATE			2	2.A FE	13,741,800	84.0280	12,099,989	14,400,000	13,839,097	0	12,852	0	0	4.400	4.675	MN	105,600	633,600	09/16/2021	05/01/2045
031162-CD-0	AMGEN INC CORPORATE			2	2.A FE	8,953,428	86.2010	6,811,577	7,902,000	8,912,220	0	(26,486)	0	0	4.563	3.742	JD	16,025	360,568	09/14/2021	06/15/2048
031162-CF-5	AMGEN INC CORPORATE			2	2.A FE	83,217,762	86.1390	62,180,432	72,186,000	82,733,348	0	(223,836)	0	0	4.663	3.791	JD	149,601	3,366,033	09/14/2021	06/15/2051
031162-CS-7	AMGEN INC CORPORATE			2	2.A FE	33,253,318	70.1450	24,989,109	35,625,000	33,283,083	0	29,765	0	0	3.375	3.744	FA	434,180	1,046,250	05/03/2022	02/21/2050
031162-CT-5	AMGEN INC CORPORATE			2	2.A FE	15,268,504	89.9880	13,597,169	15,110,000	15,207,619	0	(23,348)	0	0	2.200	2.030	FA	120,041	332,420	05/04/2020	02/21/2027
031162-DA-5	AMGEN INC CORPORATE			2	2.A FE	1,814,081	69.7720	1,622,197	2,325,000	1,825,577	0	11,496	0	0	2.800	4.518	FA	24,593	32,550	04/25/2022	08/15/2041
031162-DC-1	AMGEN INC CORPORATE			2	2.A FE	42,809,177	64.4660	29,212,659	45,315,000	42,852,089	0	42,100	0	0	3.000	3.285	JJ	626,858	1,056,530	02/14/2022	01/15/2052
031162-DE-7	AMGEN INC CORPORATE			2	2.A FE	7,664,830	87.5530	6,689,037	7,640,000	7,662,641	0	(2,189)	0	0	3.350	3.309	FA	91,712	127,970	02/17/2022	02/22/2032
031162-DG-2	AMGEN INC CORPORATE			2	2.A FE	20,037,941	80.6040	16,330,334	20,260,000	20,038,770	0	829	0	0	4.400	4.459	FA	319,433	445,720	03/14/2022	02/22/2062

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03210@-AG-3	Amplifon USA Inc/Deutsch GMBH Senior Not				3.A	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	4.510	4.510	JJ	18,917	45,100	07/31/2013	07/31/2023
032177-AH-0	AMSTED INDUSTRIES INC CORPORATE			2	3.C FE	558,869	95.5260	577,933	605,000	560,771	0	1,902	0	0	5.625	7.572	JJ	17,016	0	10/06/2022	07/01/2027
032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE			2	3.C FE	2,633,878	85.4510	2,195,247	2,569,000	2,621,872	0	(8,650)	0	0	4.625	4.191	MN	15,182	118,816	08/18/2021	05/15/2030
032654-AT-2	ANALOG DEVICES INC CORP FLOATER				1.G FE	8,500,000	98.4950	8,372,036	8,500,000	8,500,000	0	0	0	0	3.210	0.300	JAJO	69,044	84,542	09/28/2021	10/01/2024
035229-BP-7	ANHEUSER BUSCH COS INC DEBENTURES				2.A FE	2,198,167	105.2430	1,999,615	1,900,000	1,994,857	0	(16,211)	0	0	6.750	5.582	JD	5,700	128,250	09/23/2002	12/15/2027
035229-BQ-5	ANHEUSER BUSCH COS INC DEBENTURES				2.A FE	6,351,185	106.2810	6,908,266	6,500,000	6,447,723	0	8,524	0	0	6.500	6.686	JJ	211,250	422,500	05/16/2002	01/01/2028
035229-CF-8	ANHEUSER BUSCH COS INC DEBENTURES				2.A FE	6,149,181	113.3840	6,179,441	5,450,000	5,776,984	0	(31,585)	0	0	7.550	6.548	AO	102,869	411,475	05/16/2002	10/01/2030
035229-CJ-0	ANHEUSER BUSCH COS INC CORPORATE				2.A FE	4,896,738	109.4200	4,595,619	4,200,000	4,606,310	0	(31,284)	0	0	6.800	5.493	FA	119,000	285,600	07/30/2010	08/20/2032
035229-CL-5	ANHEUSER BUSCH COS INC BONDS				2.A FE	24,753,250	96.8700	24,217,437	25,000,000	24,813,794	0	5,120	0	0	6.000	6.066	MN	250,000	1,500,000	11/01/2001	11/01/2041
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES				2.A FE	20,097,938	103.0880	20,975,324	20,347,000	20,154,707	0	4,423	0	0	6.500	6.584	MN	220,426	1,322,555	04/27/2015	05/01/2042
035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES				2.A FE	4,219,579	104.9050	4,196,191	4,000,000	4,187,081	0	(5,372)	0	0	6.500	6.076	FA	108,333	260,000	12/07/2015	02/01/2043
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE			2	2.A FE	101,759,498	91.7980	74,999,031	81,700,000	100,913,875	0	(560,159)	0	0	4.900	3.398	FA	1,668,042	4,003,300	12/09/2021	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE				2.A FE	47,800,261	124.8380	38,417,782	30,774,000	43,333,350	0	(521,262)	0	0	8.200	4.579	JJ	1,163,599	2,523,468	12/07/2015	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE				2.A FE	30,172,397	122.7390	24,114,512	19,647,000	28,037,535	0	(330,955)	0	0	8.000	4.387	MN	200,836	1,571,760	06/26/2020	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH COS INC CORPORATE			2	2.A FE	674,528	85.9580	550,131	640,000	671,127	0	(690)	0	0	4.439	4.127	AO	6,708	28,410	08/21/2017	10/06/2048
03523T-BV-9	ANHEUSER-BUSCH COS INC CORPORATE			2	2.A FE	5,255,400	99.8830	3,995,338	4,000,000	5,210,064	0	(28,025)	0	0	5.550	3.708	JJ	97,433	222,000	05/06/2021	01/23/2049
035240-AE-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2.A FE	2,052,095	109.5690	2,191,384	2,000,000	2,039,054	0	(2,520)	0	0	6.625	6.368	FA	50,056	132,500	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2.A FE	13,299,460	94.1330	11,058,741	11,748,000	13,055,694	0	(44,621)	0	0	4.950	4.102	JJ	268,148	581,526	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE			2	2.A FE	6,457,056	88.1200	4,677,419	5,308,000	6,407,139	0	(28,142)	0	0	4.600	3.360	AO	51,547	244,168	07/06/2021	04/15/2048
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE				2.A FE	60,043,151	90.2650	54,417,920	60,287,000	60,082,856	0	5,461	0	0	4.625	4.650	FA	1,161,781	2,788,274	04/27/2015	02/01/2044
036752-AD-5	ELEVANCE HEALTH INC CORPORATE			2	2.B FE	27,359,068	86.1040	19,252,951	22,360,000	27,176,938	0	(131,823)	0	0	4.375	3.103	JD	81,521	978,250	09/14/2021	12/01/2047
036752-AG-8	ELEVANCE HEALTH INC CORPORATE			2	2.B FE	5,998,315	96.0330	5,128,138	5,340,000	5,780,536	0	(83,663)	0	0	4.101	2.316	MS	72,998	218,993	05/04/2020	03/01/2028
036752-AH-6	ELEVANCE HEALTH INC CORPORATE			2	2.B FE	12,546,544	88.2740	10,892,993	12,340,000	12,540,913	0	(5,653)	0	0	4.550	4.431	MS	187,157	561,470	09/14/2021	03/01/2048
036752-AK-9	ELEVANCE HEALTH INC CORPORATE			2	2.B FE	1,490,835	76.6890	1,150,331	1,500,000	1,491,368	0	185	0	0	3.700	3.734	MS	16,342	55,500	09/04/2019	09/15/2049
036752-AN-3	ELEVANCE HEALTH INC CORPORATE			2	2.B FE	1,816,488	83.1100	1,495,978	1,800,000	1,814,201	0	(1,827)	0	0	2.250	2.130	MN	5,175	40,500	09/27/2021	05/15/2030
036752-AS-2	ELEVANCE HEALTH INC CORPORATE			2	2.B FE	54,305,707	75.6180	40,175,704	53,130,000	54,282,098	0	(23,828)	0	0	3.600	3.476	MS	563,178	1,912,680	02/10/2022	03/15/2051
036752-AX-1	ELEVANCE HEALTH INC CORPORATE			2	2.B FE	1,939,825	107.9870	2,094,939	1,940,000	1,939,635	0	(191)	0	0	6.100	6.101	AO	18,737	0	10/26/2022	10/15/2052
037389-AU-7	AON CORP CORPORATE				2.A FE	20,509,545	103.4010	21,197,234	20,500,000	20,504,847	0	(416)	0	0	6.250	6.246	MS	323,872	1,281,250	11/15/2010	09/30/2040
037389-BE-2	AON CORP CORPORATE			2	2.A FE	1,878,238	85.5740	1,805,607	2,110,000	1,894,270	0	16,032	0	0	2.800	4.441	MN	7,549	59,080	05/02/2022	05/15/2030
037411-AJ-4	APACHE CORP NOTES				3.A FE	3,525,009	100.4350	2,887,510	2,875,000	3,023,169	0	(40,951)	0	0	7.700	5.907	MS	65,183	221,375	09/23/2002	03/15/2026
037411-AK-1	APACHE CORP DEBENTURES				3.A FE	14,491,380	101.9510	11,724,411	11,500,000	12,196,361	0	(187,113)	0	0	7.950	5.893	AO	193,008	914,250	09/23/2002	04/15/2026
037411-AM-7	APACHE CORP DEBENTURES				3.A FE	6,905,920	99.8680	6,990,792	7,000,000	6,918,466	0	1,120	0	0	7.375	7.478	FA	195,028	516,250	08/08/1997	08/15/2047
037411-AR-6	APACHE CORP CORPORATE				3.A FE	13,089,029	92.7830	10,762,856	11,600,000	12,918,620	0	(67,369)	0	0	6.000	4.849	JJ	320,933	696,000	10/27/2021	01/15/2037
037411-AW-5	APACHE CORP CORPORATE			2	3.A FE	10,085,166	83.0460	7,367,819	8,872,000	9,787,800	0	(35,666)	0	0	5.100	4.247	MS	150,824	452,472	01/01/2013	09/01/2040
037411-AY-1	APACHE CORP CORPORATE			2	3.A FE	44,407,481	82.0000	37,023,000	45,150,000	44,569,062	0	17,038	0	0	5.250	5.358	FA	987,656	2,370,375	04/27/2015	02/01/2042
03764#-AA-4	Apollo Starmoon CEPF Co-Invest Sr Secure				3.B PL	12,336,883	91.2380	11,255,891	12,336,883	12,336,883	0	0	0	0	4.500	4.500	MJSD	1,542	426,090	09/30/2022	06/30/2032
03764#-AB-2	Apollo Starmoon CEPF Co-Invest Senior Su				4.B PL	6,513,824	88.8560	5,787,912	6,513,824	6,513,824	0	0	0	0	6.000	6.000	MJSD	1,086	298,298	09/30/2022	06/30/2032
037735-CK-1	APPALACHIAN PWR CO CORPORATE				2.A FE	898,494	104.4160	736,132	705,000	857,308	0	(7,144)	0	0	6.700	4.647	FA	17,844	47,235	06/20/2016	08/15/2037
037735-CM-7	APPALACHIAN PWR CO CORPORATE				2.A FE	5,366,754	112.1720	4,767,295	4,250,000	5,136,223	0	(37,942)	0	0	7.000	5.025	AO	74,375	297,500	12/22/2015	04/01/2038
037735-CT-2	APPALACHIAN PWR CO CORPORATE			2	2.A FE	8,822,137	82.6750	7,189,436	8,696,000	8,802,541	0	(3,457)	0	0	4.400	4.306	MN	48,891	382,624	06/15/2016	05/15/2044
037735-CV-7	APPALACHIAN PWR CO CORPORATE			2	2.A FE	463,552	82.6480	389,271	471,000	464,549	0	162	0	0	4.450	4.548	JD	1,747	20,960	01/14/2016	06/01/2045
037833-CD-0	APPLE INC CORPORATE			2	1.B FE	3,144,460	85.3080	2,345,960	2,750,000	3,125,481	0	(11,106)	0	0	3.850	3.024	FA	43,232	105,875	04/06/2021	08/04/2046
037833-CR-9	APPLE INC CORPORATE			2	1.B FE	2,707,146	94.9680	2,469,157	2,600,000	2,689,331	0	(17,815)	0	0	3.200	2.319	MN	11,556	83,200	02/16/2022	05/11/2027
037833-DK-3	APPLE INC CORPORATE			2	1.B FE	738,480	93.5750	701,811	750,000	743,838	0	1,150	0	0	3.000	3.183	MN	3,000	22,500	01/16/2018	11/13/2027
037833-DU-1	APPLE INC CORPORATE			2	1.B FE	3,948,363	82.2240	3,362,966	4,090,000	3,963,681	0	15,317	0	0	1.650	2.105	MN	9,373	67,485	01/06/2022	05/11/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-DZ-0	APPLE INC CORPORATE			2	1.B FE	8,831,550	63.5340	6,671,074	10,500,000	8,863,196	0	31,646	0	0	2.400	3.260	FA	91,700	252,000	02/10/2022	08/20/2050
03784Y-A@-0	Apple Hospitality REIT Inc Sr. Unsecured				2.C IF	21,055,000	93.4040	19,666,247	21,055,000	21,055,000	0	0	0	0	4.880	4.909	MJSD	2,854	593,657	06/02/2022	06/02/2029
03820C-B*-5	Applied Industrial Tech, Inc. Senior Not				2.B	11,795,692	97.4320	11,110,208	11,403,085	11,510,295	0	(127,845)	0	0	3.210	2.053	AO	62,023	366,039	09/01/2021	10/31/2023
038222-AL-9	APPLIED MATLS INC CORPORATE			2	1.F FE	996,450	95.1110	951,113	1,000,000	998,313	0	356	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
038336-AA-1	AptarGroup Inc CORPORATE			2	2.C FE	1,203,840	83.3450	1,250,177	1,500,000	1,208,561	0	4,721	0	0	3.600	6.428	MS	15,900	0	10/13/2022	03/15/2032
038336-D*-1	AptarGroup Inc Senior Note				2.C	4,928,997	94.9080	4,499,039	4,740,445	4,856,168	0	(67,287)	0	0	3.400	1.913	MS	51,934	161,175	12/01/2021	09/05/2024
03938J-AA-7	ARCH CAPITAL GRP LTD. CORPORATE				2.A FE	4,043,711	90.2480	3,379,783	3,745,000	4,003,264	0	(7,260)	0	0	5.144	4.624	MN	32,107	192,643	09/06/2018	11/01/2043
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE			2	2.A FE	489,790	95.7050	478,524	500,000	494,608	0	1,223	0	0	4.011	4.310	JD	891	20,055	10/17/2018	12/15/2026
03939C-AB-9	ARCH CAPITAL GRP LTD. CORPORATE			2	2.A FE	22,408,276	86.6600	15,334,528	17,695,000	22,248,672	0	(129,850)	0	0	5.031	3.404	JD	39,566	890,235	12/06/2021	12/15/2046
039482-AC-8	ARCHER DANIELS MIDLAND CO CORPORATE			2	1.F FE	69,719,018	66.8770	46,546,142	69,600,000	69,713,514	0	(3,157)	0	0	2.700	2.691	MS	553,320	1,905,300	10/12/2021	09/15/2051
039483-AN-2	ARCHER DANIELS MIDLAND C CORPORATE				1.F FE	2,131,960	106.2120	2,124,237	2,000,000	2,045,217	0	(7,591)	0	0	6.750	6.212	JD	6,000	135,000	06/22/2004	12/15/2027
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES				1.F FE	7,368,080	107.8020	7,546,116	7,000,000	7,160,745	0	(20,328)	0	0	6.625	6.179	MN	77,292	463,750	07/28/2009	05/01/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES				1.F FE	304,587	110.1790	330,537	300,000	302,216	0	(201)	0	0	7.000	6.878	FA	8,750	21,000	03/21/2001	02/01/2031
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES				1.F FE	36,532,078	107.3160	39,814,261	37,100,000	36,787,213	0	22,328	0	0	5.935	6.048	AO	550,471	2,201,885	08/26/2004	10/01/2032
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE				1.F FE	8,582,224	102.8870	9,531,469	9,264,000	8,830,390	0	21,936	0	0	5.375	5.898	MS	146,616	497,940	04/01/2016	09/15/2035
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE				1.F FE	16,708,879	102.7990	16,499,270	16,050,000	16,560,556	0	(17,458)	0	0	5.765	5.478	MS	308,428	925,283	01/01/2013	03/01/2041
039483-BE-1	ARCHER DANIELS MIDLAND C CORP				1.F FE	8,574,559	91.5290	7,883,411	8,613,000	8,580,563	0	975	0	0	4.535	4.564	MS	103,075	390,600	01/14/2014	03/26/2042
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate				1.F FE	11,653,569	84.9760	10,804,735	12,715,000	11,806,461	0	19,753	0	0	4.016	4.556	AO	106,382	420,274	12/12/2022	04/16/2043
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE			2	1.F FE	5,445,423	92.8430	5,338,475	5,750,000	5,611,348	0	35,632	0	0	2.500	3.212	FA	55,903	143,750	01/12/2018	08/11/2026
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC				1.G FE	982,341	92.9520	836,570	900,000	957,188	0	(3,215)	0	0	5.500	4.823	MS	16,500	49,500	06/26/2013	09/01/2035
040555-CM-4	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	14,180,595	89.4250	10,891,988	12,180,000	13,814,580	0	(60,666)	0	0	5.050	4.000	MS	205,030	615,090	04/22/2016	09/01/2041
040555-CP-7	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	6,807,142	82.0110	5,556,230	6,775,000	6,801,316	0	(803)	0	0	4.700	4.670	JJ	146,829	318,425	04/27/2015	01/15/2044
040555-CX-0	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	18,394,910	76.7440	11,511,559	15,000,000	18,163,738	0	(83,444)	0	0	4.200	2.999	FA	238,000	630,000	02/27/2020	08/15/2048
040555-CY-8	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	8,015,582	76.5760	4,935,321	6,445,000	7,911,202	0	(37,627)	0	0	4.250	2.976	MS	91,304	273,913	02/25/2020	03/01/2049
04070*-AQ-0	Arizona Water Company GEN MTG SER M				1.F	35,000,000	113.0470	39,566,623	35,000,000	35,000,000	0	0	0	0	6.670	6.670	MS	778,167	2,334,500	09/24/2008	09/01/2038
040850-A*-0	Arkansas Electric Cooperative First Mtge				1.D	6,912,488	97.4670	5,726,169	5,875,000	6,368,018	0	(56,905)	0	0	4.710	2.829	JD	769	276,713	01/01/2013	12/30/2030
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se				2.C YE	43,783,920	105.0850	46,010,146	43,783,920	43,783,920	0	0	0	0	6.400	6.451	MJSD	7,784	2,802,171	09/28/2012	09/30/2038
04317@-AC-2	Arthur J. Gallagher & Co Senior Note				2.B PL	11,893,861	99.8640	11,877,727	11,893,861	11,893,861	0	0	0	0	5.490	5.490	FA	255,748	652,973	02/10/2011	02/10/2023
04317@-AM-0	Arthur J. Gallagher & Co Senior Note				2.B PL	9,741,794	98.8180	9,592,722	9,707,489	9,716,743	0	(18,839)	0	0	4.130	3.930	JD	7,796	400,919	09/01/2021	06/26/2023
04317@-AP-3	Arthur J. Gallagher & Co Senior Note				2.B PL	8,000,000	94.6640	7,573,085	8,000,000	8,000,000	0	0	0	0	4.360	4.360	JD	6,782	348,800	06/24/2014	06/24/2026
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure				2.B PL	55,840,000	89.4010	49,921,742	55,840,000	55,840,000	0	0	0	0	3.460	3.460	JD	161,005	1,932,064	12/01/2016	12/01/2027
04317@-BB-3	Arthur J. Gallagher & Co Senior Unsecure				2.B PL	13,000,000	92.3950	12,011,389	13,000,000	13,000,000	0	0	0	0	4.140	4.140	FA	219,765	538,200	08/04/2017	08/04/2027
04317@-BP-2	Arthur J. Gallagher & Co Senior Unsecure				2.B PL	60,950,000	88.3670	53,859,776	60,950,000	60,950,000	0	0	0	0	4.480	4.480	JD	144,113	2,730,560	06/12/2019	06/12/2034
04472*-AJ-0	Ashley Furniture Industries, L Series D				2.B	6,622,566	99.1220	6,564,402	6,622,566	6,622,566	0	0	0	0	5.030	5.061	MJSD	925	333,115	06/30/2010	06/30/2025
04472*-AK-7	Ashley Furniture Industries, L Senior No				2.B	5,118,422	91.2910	4,672,655	5,118,422	5,118,422	0	0	0	0	3.570	3.585	JAJO	37,561	182,728	10/17/2014	10/17/2034
04472*-AL-5	Ashley Furniture Industries, L Senior Un				2.B	17,391,000	94.4430	16,424,585	17,391,000	17,391,000	0	0	0	0	3.990	3.990	MJSD	53,970	693,901	09/03/2015	09/03/2027
04472*-AM-3	Ashley Furniture Industries, L Senior Un				2.B	1,000,000	93.5890	935,889	1,000,000	1,000,000	0	0	0	0	4.250	4.250	MJSD	3,306	42,500	09/03/2015	09/03/2030
04472*-AN-1	Ashley Furniture Industries, L Senior Un				2.B	65,950,000	93.2660	61,509,058	65,950,000	65,950,000	0	0	0	0	4.370	4.370	MJSD	8,006	2,882,015	03/30/2018	03/31/2033
04472*-AP-6	Ashley Furniture Industries, L Sr. Unsec				2.B	113,640,000	81.7610	92,913,512	113,640,000	113,640,000	0	0	0	0	3.280	3.280	JAJO	735,125	3,727,392	07/20/2021	07/20/2036
045086-AP-0	ASHTON WOODS USA LLC / ASHTON CORPORATE			2	4.A FE	498,125	80.9340	404,672	500,000	498,332	0	191	0	0	4.625	4.679	AO	5,781	23,639	11/22/2021	04/01/2030
04560*-AL-8	Associated Electric Co., Inc. Sr. Secure				1.D	41,283,195	82.5090	34,062,433	41,283,195	41,283,195	0	0	0	0	3.300	3.313	JAJO	230,842	1,362,345	04/30/2020	05/02/2050
04636N-AC-7	ASTRAZENECA PLC CORPORATE			2	1.G FE	53,995,140	94.3270	50,936,461	54,000,000	53,997,656	0	1,615	0	0	0.700	0.703	MN	34,650	378,000	05/25/2021	05/28/2024
048303-CH-2	ATLANTIC CITY ELECTRIC COMPANY CORPORATE			2	1.F FE	6,983,150	95.4230	6,670,102	6,990,000	6,985,363	0	647	0	0	4.000	4.012	AO	59,027	279,600	10/09/2018	10/15/2028
049560-AA-3	ATMOS ENERGY CORP DEBENTURES				1.E FE	6,153,059	104.5490	6,490,422	6,208,000	6,188,141	0	2,827	0	0	6.750	6.819	JJ	193,224	419,040	07/22/1998	07/15/2028
049560-AG-0	ATMOS ENERGY CORP BOND				1.E FE	582,917	103.1680	495,207	480,000	554,323	0	(4,767)	0	0	5.950	4.264	AO	6,029	28,560	04/01/2016	10/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
049560-AV-7	ATMOS ENERGY CORP CORP FLOATER				1.G FE	34,250,000	99.9320	34,226,718	34,250,000	34,250,000	0	0	0	0	5.103	0.565	MJSD	111,673	629,685	03/04/2021	03/09/2023
05237*-AG-9	Austin Powder Holdings Co Senior Note				2.B PL	12,000,000	96.9120	11,629,380	12,000,000	12,000,000	0	0	0	0	4.600	4.600	MN	70,533	552,000	05/14/2015	05/15/2024
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE			2	1.D FE	5,593,896	97.0010	5,432,059	5,600,000	5,597,949	0	645	0	0	3.375	3.388	MS	55,650	189,000	09/08/2015	09/15/2025
05332*-BB-3	Automotive Rentals, Inc. Senior Secured				2.A YE	40,400,000	96.3290	38,917,002	40,400,000	40,400,000	0	0	0	0	3.320	3.320	MON	40,984	1,341,280	01/20/2015	01/20/2025
05332*-BC-1	Automotive Rentals, Inc. Senior Secured				2.A YE	18,221,144	96.7630	16,430,116	16,979,742	17,816,774	0	(304,224)	0	0	3.780	1.885	MON	5,349	641,834	09/01/2021	08/28/2025
05332*-BE-7	Automotive Rentals, Inc. Senior Secured				2.A YE	5,670,000	94.5870	5,363,069	5,670,000	5,670,000	0	0	0	0	3.500	3.500	MON	551	188,096	01/31/2017	01/31/2027
05332*-BG-2	Automotive Rentals, Inc. Senior Secured				2.A YE	19,957,584	96.1560	19,190,373	19,957,584	19,957,584	0	0	0	0	4.120	4.120	MON	25,124	822,252	07/20/2018	07/20/2028
05332*-BH-0	Automotive Rentals, Inc. Sr. Secured				1.G IF	40,000,000	98.0250	39,210,062	40,000,000	40,000,000	0	0	0	0	4.280	4.280	MON	14,267	856,000	06/28/2022	06/28/2025
053332-AT-9	AUTOZONE INC CORPORATE			2	2.B FE	4,383,495	94.5040	4,252,681	4,500,000	4,402,076	0	18,581	0	0	3.125	3.831	AO	27,344	70,313	04/21/2022	04/21/2026
053332-BA-9	AUTOZONE INC CORPORATE			2	2.B FE	563,282	77.6660	438,812	565,000	563,645	0	156	0	0	1.650	1.682	JJ	4,299	9,323	08/04/2020	01/15/2031
053484-AB-7	AvalonBay Communities, Inc. CORPORATE			2	1.G FE	819,200	78.9000	698,266	885,000	824,281	0	5,081	0	0	2.050	2.919	JJ	8,366	9,071	02/14/2022	01/15/2032
053484-AD-3	AvalonBay Communities, Inc. CORPORATE			2	1.G FE	1,727,887	99.0370	1,718,299	1,735,000	1,727,858	0	(29)	0	0	5.000	5.050	FA	5,783	0	11/28/2022	02/15/2033
053611-AB-5	AVERY DENNISON CORP BONDS				2.B FE	3,729,338	98.8420	3,706,566	3,750,000	3,738,703	0	790	0	0	6.000	6.040	JJ	103,750	225,000	01/14/2003	01/15/2033
053611-AJ-8	AVERY DENNISON CORP CORPORATE			2	2.B FE	18,571,094	97.5850	15,711,202	16,100,000	17,894,354	0	(283,622)	0	0	4.875	2.730	JD	54,505	784,875	04/18/2022	12/06/2028
053611-AK-5	AVERY DENNISON CORP CORPORATE			2	2.B FE	2,582,160	82.3010	2,469,031	3,000,000	2,601,522	0	19,362	0	0	2.650	4.822	AO	13,471	39,750	07/22/2022	04/30/2030
05464U-AA-9	Axium US Wind AcquisitionCo Debt in a Pr				2.C PL	1,237,589	99.1020	1,226,479	1,237,589	1,237,589	0	0	0	0	5.720	5.761	MJSD	197	70,790	01/14/2016	12/31/2038
05464U-AB-7	Axium US Wind AcquisitionCo Debt in a Pr				2.C PL	8,890,000	103.6740	9,216,592	8,890,000	8,890,000	0	0	0	0	6.500	6.551	MJSD	1,605	577,850	04/16/2015	06/30/2033
05508R-AE-6	B&G FOODS HLDG CORP CORPORATE			2	5.A FE	3,865,802	88.0990	3,464,923	3,933,000	3,842,887	0	(12,726)	0	0	5.250	5.275	AO	51,621	177,608	06/13/2022	04/01/2025
05508W-AB-1	B&G FOODS INC CORPORATE			2	5.A FE	2,354,570	76.7310	1,764,824	2,300,000	2,333,873	0	(15,230)	0	0	5.250	4.502	MS	35,554	120,750	02/14/2022	09/15/2027
05526D-BB-0	BAT CAPITAL CORP CORPORATE			2	2.B FE	5,327,600	91.1350	4,556,750	5,000,000	5,239,213	0	(51,447)	0	0	3.557	2.395	FA	67,188	177,850	04/05/2021	08/15/2027
05531F-BB-8	BB&T CORP CORPORATE			2	1.G FE	9,519,250	96.5030	9,650,324	10,000,000	9,842,838	0	81,801	0	0	2.850	3.750	AO	51,458	285,000	10/18/2018	10/26/2024
05531F-BE-2	BB&T CORP CORPORATE			2	1.G FE	19,230,263	97.3000	18,885,883	19,410,000	19,338,719	0	27,327	0	0	3.700	3.859	JD	51,868	718,170	10/15/2018	06/05/2025
05531F-BF-9	BB&T CORP CORPORATE			2	1.G FE	4,992,300	98.9880	4,949,416	5,000,000	4,998,351	0	1,601	0	0	3.750	3.784	JD	13,021	187,500	11/29/2018	12/06/2023
05531G-AB-7	BB&T CORP CORPORATE			2	1.G FE	7,794,372	92.0580	6,766,243	7,350,000	7,648,225	0	(43,578)	0	0	3.875	3.140	MS	80,697	284,813	07/10/2019	03/19/2029
05565E-AT-2	BMW US CAP CORP LLC CORPORATE			2	1.F FE	7,125,439	93.5050	6,405,074	6,850,000	7,078,702	0	(46,736)	0	0	3.300	2.422	AO	53,373	226,050	02/16/2022	04/06/2027
05565E-BM-6	BMW US CAP CORP LLC CORPORATE				1.F FE	20,978,370	99.7120	20,939,597	21,000,000	20,996,088	0	6,499	0	0	3.800	3.837	AO	188,417	798,000	04/06/2020	04/06/2023
05565E-BN-4	BMW US CAP CORP LLC CORP FLOATER				1.F FE	42,000,000	99.4200	41,756,220	42,000,000	42,000,000	0	0	0	0	4.830	0.540	JAJO	445,235	547,843	03/29/2021	04/01/2024
05565E-BZ-7	BMW US CAP CORP LLC CORP FLOATER				1.F FE	17,233,785	96.6400	16,670,338	17,250,000	17,237,121	0	3,336	0	0	3.250	3.283	AO	140,156	280,313	03/28/2022	04/01/2025
05598#-AA-1	BGO Div US Pprty Fund Op LP Sr. Unsecure				2.B	7,700,000	85.2660	6,565,493	7,700,000	7,700,000	0	0	0	0	3.220	3.220	AO	46,144	247,940	10/24/2019	10/24/2029
05598#-AB-9	BGO Div US Pprty Fund Op LP Sr. Unsecure				2.B	19,800,000	83.3280	16,498,938	19,800,000	19,800,000	0	0	0	0	3.320	3.320	AO	122,342	657,360	10/24/2019	10/24/2031
057224-AZ-0	Baker Hughes Inc CORPORATE				1.G FE	20,357,335	93.2580	18,374,568	19,703,000	20,219,362	0	(18,434)	0	0	5.125	4.899	MS	297,324	1,009,779	12/07/2015	09/15/2040
05825#-AM-0	Baldwin Richardson Foods Senior Secured				3.B	1,500,000	98.7640	1,481,461	1,500,000	1,500,000	0	0	0	0	5.750	5.788	MJSD	1,198	86,250	06/26/2018	06/26/2024
05825#-AN-8	Baldwin Richardson Foods Senior Secured				3.B	3,058,824	98.9200	3,025,795	3,058,824	3,058,824	0	0	0	0	6.050	6.095	FMAN	26,731	185,059	11/09/2018	11/12/2024
05825#-AP-3	Baldwin Richardson Foods Sr. Secured				3.B	5,000,000	90.8380	4,541,923	5,000,000	5,000,000	0	0	0	0	5.050	5.081	FMAN	34,368	252,500	05/12/2021	05/12/2031
058498-AS-5	BALL CORP CORPORATE				3.A FE	1,240,000	98.2660	1,218,503	1,240,000	1,240,000	0	0	0	0	4.000	4.000	MN	6,338	49,600	05/09/2013	11/15/2023
058498-AT-3	BALL CORP CORPORATE				3.A FE	3,045,000	98.7890	2,766,100	2,800,000	2,877,633	0	(28,928)	0	0	5.250	4.072	JJ	73,500	147,000	07/19/2016	07/01/2025
059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE				1.G FE	12,287,537	107.3550	13,338,859	12,425,000	12,336,329	0	2,096	0	0	6.350	6.414	AO	197,247	788,988	04/27/2015	10/01/2036
059165-EH-9	BALTIMORE GAS & ELEC CO CORPORATE			2	1.G FE	5,784,673	75.4390	4,367,897	5,790,000	5,785,217	0	124	0	0	3.500	3.505	FA	76,557	202,650	08/15/2016	08/15/2046
059165-EL-0	BALTIMORE GAS & ELEC CO CORPORATE			2	1.F FE	1,144,859	71.1270	821,520	1,155,000	1,145,524	0	219	0	0	3.200	3.246	MS	10,883	36,960	09/09/2019	09/15/2049
059165-EN-6	BALTIMORE GAS & ELEC CO CORPORATE			2	1.F FE	174,689	81.3790	142,413	175,000	174,732	0	28	0	0	2.250	2.270	JD	175	3,938	06/07/2021	06/15/2031
059438-AG-6	BANK ONE CORP SUB DEBENTURES				1.G FE	20,825,259	107.1670	19,799,061	18,475,000	18,941,633	0	(157,535)	0	0	7.750	6.649	JJ	660,225	1,187,300	03/31/2006	07/15/2025
059438-AH-4	BANK ONE CORP SUB DEBENTURES				1.G FE	12,206,050	109.4210	10,942,123	10,000,000	10,592,566	0	(136,269)	0	0	7.625	5.854	AO	160,972	762,500	02/04/2004	10/15/2026
059438-AK-7	BANK ONE CORP SUB DEBENTURES				1.G FE	2,529,990	111.9600	2,517,971	2,249,000	2,336,560	0	(16,879)	0	0	8.000	6.939	AO	30,986	179,920	05/15/2002	04/29/2027
06050T-JZ-6	BANK OF AMERICA NA CORPORATE				1.G FE	2,887,500	102.9810	2,574,536	2,500,000	2,826,330	0	(16,512)	0	0	6.000	4.702	AO	31,667	150,000	01/10/2019	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP CORPORATE				1.G FE	1,638,399	101.8970	1,381,725	1,356,000	1,589,997	0	(7,617)	0	0	5.875	4.515	FA	31,866	79,665	12/07/2015	02/07/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-EU-9	BANK OF AMERICA CORP CORPORATE				1.G FE	31,908,098	99.9610	30,845,897	30,858,000	30,867,373	0	(342,375)	0	0	3.300	2.172	JJ	480,871	1,018,314	11/19/2019	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP CORPORATE				1.G FE	25,853,068	92.6830	21,646,037	23,355,000	25,486,912	0	(61,249)	0	0	5.000	4.334	JJ	519,000	1,167,750	11/30/2016	01/21/2044
06051G-FF-1	BANK OF AMERICA CORP CORPORATE				1.G FE	5,953,952	98.7700	5,489,640	5,558,000	5,676,662	0	(92,684)	0	0	4.000	2.256	AO	55,580	222,320	12/05/2019	04/01/2024
06051G-FG-9	BANK OF AMERICA CORP CORPORATE				1.G FE	31,138,534	90.5890	25,068,569	27,673,000	30,695,086	0	(88,940)	0	0	4.875	4.096	AO	337,265	1,349,059	11/27/2017	04/01/2044
06051G-FQ-7	BANK OF AMERICA CORP CORPORATE				2.A FE	1,211,101	86.1680	996,959	1,157,000	1,206,545	0	(1,281)	0	0	4.750	4.445	AO	10,686	54,958	04/04/2019	04/21/2045
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	68,358,567	84.4020	56,372,207	66,790,000	68,200,012	0	(35,194)	0	0	4.443	4.298	JJ	1,327,123	2,967,480	06/19/2019	01/20/2048
06051G-GK-9	BANK OF AMERICA CORP CORP FLOATER				1.G FE	0	0.0000	0	0	0	0	0	0	0	5.346	0.000	AO	0	30,251	08/13/2019	04/24/2023
06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	11,590,244	85.8460	9,649,043	11,240,000	11,520,563	0	(14,679)	0	0	4.244	4.009	AO	88,780	477,026	07/25/2018	04/24/2038
06051G-HS-1	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	147,261,736	82.6450	110,993,978	134,302,000	146,491,666	0	(184,011)	0	0	4.330	3.763	MS	1,712,276	5,815,277	06/22/2021	03/15/2050
06051G-HT-9	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	44,095,519	93.8000	40,255,078	42,916,000	43,543,013	0	(94,664)	0	0	3.559	3.088	AO	288,505	1,527,380	10/25/2019	04/23/2027
06051G-HU-6	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	3,027,000	83.3060	2,499,180	3,000,000	3,023,304	0	5,460	0	0	4.078	4.008	AO	23,109	122,340	04/26/2019	04/23/2040
06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	46,845,075	79.3570	31,957,028	40,270,000	46,565,735	0	(144,572)	0	0	4.083	3.211	MS	461,296	1,644,224	03/23/2021	03/20/2051
06051G-JB-6	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	4,304,085	81.8150	3,518,041	4,300,000	4,303,326	0	707	0	0	2.592	2.542	AO	19,195	111,456	03/26/2021	04/29/2031
06051G-JN-0	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	2,000,000	71.5660	1,431,321	2,000,000	2,000,000	0	0	0	0	3.483	3.450	MS	20,898	69,660	03/08/2021	03/13/2052
06051G-KB-4	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	4,650,000	63.4230	2,949,184	4,650,000	4,650,000	0	0	0	0	2.972	2.945	JJ	61,421	138,198	07/15/2021	07/21/2052
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	6,658,279	92.1000	6,786,821	7,369,000	7,012,407	0	89,721	0	0	2.450	3.892	FA	67,201	180,541	11/05/2018	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	582,162	89.3810	536,286	600,000	588,352	0	1,777	0	0	3.000	3.369	AO	3,050	18,000	05/06/2019	10/30/2028
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE			2	1.F FE	4,442,148	98.6060	4,347,520	4,409,000	4,415,991	0	(6,703)	0	0	3.650	3.488	FA	65,712	160,929	01/17/2019	02/04/2024
06406R-AC-1	BANK OF NEW YORK MELLON CORP/T CORP FLOA				1.F FE	0	0.0000	0	0	0	0	0	0	0	5.278	0.000	FMAN	0	119,745	04/03/2019	05/16/2023
06406R-AF-4	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	19,504,000	93.2560	18,651,191	20,000,000	19,701,332	0	52,432	0	0	3.400	3.725	JJ	287,111	680,000	01/08/2019	01/29/2028
06406R-AG-2	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.F FE	7,813,201	99.5370	7,762,918	7,799,000	7,799,521	0	(3,416)	0	0	3.500	3.458	AO	47,769	272,965	06/27/2018	04/28/2023
06406R-AH-0	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.F FE	2,158,201	96.2180	2,049,434	2,130,000	2,146,663	0	(2,798)	0	0	3.850	3.686	AO	14,351	82,005	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.F FE	9,910,000	99.1650	9,916,525	10,000,000	9,987,463	0	19,496	0	0	3.450	3.655	FA	134,167	345,000	10/16/2018	08/11/2023
06406R-BC-0	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	99,986,000	96.8790	96,878,536	100,000,000	99,985,765	0	(235)	0	0	3.350	3.355	AO	614,167	1,665,694	04/19/2022	04/25/2025
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE				2.A FE	31,634,113	101.1200	27,787,756	27,480,000	31,031,002	0	(120,764)	0	0	5.700	4.629	MN	134,881	1,257,705	12/09/2022	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP				2.A FE	43,832,824	101.5560	43,778,689	43,108,000	43,670,844	0	(65,331)	0	0	5.750	5.595	MN	413,118	1,520,559	10/31/2022	05/01/2043
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG				1.F	68,666,667	102.5970	70,449,942	68,666,667	68,666,667	0	0	0	0	5.930	5.930	AO	995,361	4,094,555	10/16/2008	10/01/2038
070101-F#-2	Basin Electric Power Coop 1ST MTG OBLIG				1.F	25,398,392	92.2440	23,428,498	25,398,392	25,398,392	0	0	0	0	4.100	4.100	JD	46,282	1,041,334	07/07/2015	06/15/2034
070101-H*-4	Basin Electric Power Coop Sr. Secured				1.F	10,300,000	73.2190	7,541,507	10,300,000	10,300,000	0	0	0	0	3.190	3.190	FA	124,126	164,285	02/15/2022	08/15/2051
07132#-AN-2	Battelle Memorial Institute Sr. Unsecure				1.E	7,500,000	83.0430	6,228,216	7,500,000	7,500,000	0	0	0	0	2.750	2.750	AO	45,260	103,125	04/12/2022	04/12/2034
07132*-AG-1	Baton Rouge Wtr Wks Company Senior Note				1.F	1,224,945	86.4270	1,103,721	1,277,059	1,242,101	0	2,813	0	0	3.360	3.687	FA	17,879	42,909	04/01/2016	02/01/2033
07132*-AH-9	Baton Rouge Wtr Wks Company Senior Note				1.F	6,700,000	84.1820	5,640,203	6,700,000	6,700,000	0	0	0	0	3.710	3.710	FA	103,571	248,570	02/01/2013	02/01/2038
071813-AX-7	BAXTER INTL INC CORPORATE				2.B FE	7,285,110	102.3280	7,265,316	7,100,000	7,230,957	0	(5,541)	0	0	6.250	6.057	JD	36,979	443,750	10/22/2009	12/01/2037
071813-BG-3	BAXTER INTL INC CORPORATE			2	2.B FE	54,648,955	84.4610	47,004,053	55,652,000	54,820,478	0	22,956	0	0	4.500	4.612	JD	111,304	2,504,340	04/27/2015	06/15/2043
07274N-AQ-6	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	12,319,140	86.5710	8,375,696	9,675,000	12,235,720	0	(65,078)	0	0	4.875	3.310	JD	7,861	471,656	09/14/2021	06/25/2048
07274N-AY-9	BAYER US FINANCE II LLC CORPORATE				2.B FE	14,231,823	98.5720	14,554,129	14,765,000	14,539,079	0	76,695	0	0	5.500	6.137	FA	306,784	812,075	07/12/2018	08/15/2025
07274N-BA-0	BAYER US FINANCE II LLC CORPORATE				2.B FE	12,806,945	94.8000	12,039,611	12,700,000	12,743,080	0	(13,038)	0	0	5.500	5.383	JJ	292,982	698,500	07/13/2018	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC CORPORATE				2.B FE	6,004,231	94.0540	4,702,678	5,000,000	5,845,260	0	(38,271)	0	0	5.875	4.349	AO	62,014	293,750	07/12/2018	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	8,510,207	67.0180	6,701,771	10,000,000	8,501,763	0	45,524	0	0	3.600	4.789	JJ	166,000	360,000	07/12/2018	07/15/2042
07274N-BE-2	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	44,490,473	77.2640	34,505,919	44,660,000	44,502,611	0	4,130	0	0	4.650	4.676	MN	265,355	2,076,690	07/12/2018	11/15/2043
07274N-BF-9	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	1,492,584	79.1740	1,116,347	1,410,000	1,483,443	0	(2,185)	0	0	4.400	4.030	JJ	28,607	62,040	07/12/2018	07/15/2044
07274N-BH-5	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	947,748	79.8210	710,403	890,000	945,734	0	(482)	0	0	4.700	4.370	JJ	19,288	41,830	07/12/2018	07/15/2064
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP			2	1.F FE	6,672,214	94.9080	6,093,087	6,420,000	6,556,054	0	(33,710)	0	0	3.800	3.194	AO	41,338	243,960	06/07/2019	10/30/2026
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE			2	1.F FE	20,107,960	96.2320	19,246,457	20,000,000	20,030,614	0	(11,908)	0	0	3.625	3.558	MS	211,458	725,000	10/29/2015	09/16/2025
073730-AB-9	BEAM INC DEBENTURES				2.B FE	23,247,465	99.7070	23,303,490	23,372,000	23,368,700	0	14,694	0	0	7.875	7.950	JJ	848,696	1,840,545	10/09/1996	01/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se				2.C PL	7,154,315	96.9860	6,597,663	6,802,690	7,061,692	0	(86,535)	0	0	4.890	3.412	MJSD	924	332,652	12/01/2021	10/08/2025
07556Q-BR-5	BEAZER HOMES USA INC CORPORATE			2	4.B FE	3,880,375	88.3390	3,268,536	3,700,000	3,800,881	0	(57,700)	0	0	5.875	3.996	AO	45,890	217,375	08/23/2021	10/15/2027
075887-BG-3	BECTON DICKINSON & CO CORPORATE			2	2.B FE	9,900,639	89.8010	8,591,275	9,567,000	9,849,693	0	(7,874)	0	0	4.685	4.468	JD	19,921	448,214	11/04/2015	12/15/2044
075887-BM-0	BECTON DICKINSON & CO CORPORATE			2	2.B FE	2,496,185	84.2470	1,989,903	2,362,000	2,478,987	0	(3,326)	0	0	4.875	4.506	MN	14,713	115,148	04/06/2017	05/15/2044
075887-BX-6	BECTON DICKINSON & CO CORPORATE			2	2.B FE	29,696,994	88.4570	22,445,860	25,375,000	29,546,569	0	(116,992)	0	0	4.669	3.605	JD	82,275	1,184,759	09/14/2021	06/06/2047
080555-AE-5	BELO CORP DEBENTURES				3.C FE	10,489,856	97.6040	10,150,774	10,400,000	10,427,713	0	(5,287)	0	0	7.750	7.675	JD	67,167	806,000	06/30/1997	06/01/2027
081437-AT-2	BEMIS INC CORPORATE			2	2.B FE	686,501	81.3160	552,951	680,000	685,674	0	(708)	0	0	2.630	2.503	JD	596	17,884	10/21/2021	06/19/2030
084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE				2.A FE	15,505,689	87.7340	13,383,806	15,255,000	15,480,187	0	(6,015)	0	0	4.750	4.641	FA	301,922	724,613	03/28/2019	08/01/2044
084423-AU-6	BERKLEY (WR) CORPORATION CORPORATE			2	2.A FE	29,336,689	76.8050	22,313,527	29,052,000	29,257,737	0	(61,409)	0	0	4.000	3.882	MN	158,172	704,920	11/22/2022	05/12/2050
084423-AV-4	BERKLEY (WR) CORPORATION CORPORATE			2	2.A FE	13,498,558	69.1860	9,122,157	13,185,000	13,488,005	0	(6,127)	0	0	3.550	3.424	MS	118,317	468,068	04/09/2021	03/30/2052
084423-AW-2	BERKLEY (WR) CORPORATION CORPORATE			2	2.A FE	56,267,256	59.4710	33,921,098	57,038,000	56,278,358	0	10,240	0	0	3.150	3.210	MS	454,165	1,871,559	12/06/2021	09/30/2061
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	14,689,020	109.5510	13,144,990	11,999,000	14,030,714	0	(79,239)	0	0	5.750	4.334	JJ	318,140	689,943	01/01/2013	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	443,234	92.3880	371,399	402,000	435,401	0	(1,151)	0	0	4.400	3.790	MN	2,260	17,688	04/27/2015	05/15/2042
084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	1,500,373	94.4070	1,412,336	1,496,000	1,499,692	0	(113)	0	0	4.500	4.481	FA	26,180	67,320	12/07/2015	02/11/2043
08576P-AF-8	BERRY GLOBAL INC CORPORATE			2	2.C FE	3,557,491	85.4220	3,488,638	4,084,000	3,597,150	0	39,659	0	0	1.650	4.942	JJ	31,072	0	08/17/2022	01/15/2027
08576P-AH-4	BERRY GLOBAL INC CORPORATE			2	2.C FE	698,096	89.2900	625,028	700,000	698,619	0	439	0	0	1.570	1.637	JJ	5,068	10,990	10/25/2021	01/15/2026
086210-AA-8	Berwind Consolidated Holdings Senior Uns				2.C	2,480,000	94.8190	2,351,519	2,480,000	2,480,000	0	0	0	0	4.640	4.640	JD	5,114	115,072	12/12/2018	12/15/2028
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu				2.C PL	13,473,827	95.9150	12,923,367	13,473,827	13,473,827	0	0	0	0	5.125	5.156	MJSD	1,918	690,534	08/21/2012	03/31/2032
09172#-AE-9	Bissell, Inc Senior Unsecured				2.C	6,343,750	94.6400	6,003,754	6,343,750	6,343,750	0	0	0	0	4.090	4.110	MJSD	21,622	259,459	08/31/2017	09/01/2027
09172#-AG-4	Bissell, Inc Sr. Unsecured				2.C	8,930,000	85.8320	7,664,768	8,930,000	8,930,000	0	0	0	0	2.530	2.537	MJSD	18,827	225,929	03/02/2021	03/01/2031
09247X-AL-5	BLACKROCK INC CORPORATE				1.D FE	4,066,320	98.4700	3,938,794	4,000,000	4,014,291	0	(11,475)	0	0	3.500	3.195	MS	40,056	140,000	03/12/2018	03/18/2024
09247X-AN-1	BLACKROCK INC CORPORATE				1.D FE	25,263,068	94.8190	24,368,383	25,700,000	25,462,739	0	51,272	0	0	3.200	3.436	MS	242,151	822,400	01/07/2019	03/15/2027
09247X-AP-6	BLACKROCK INC CORPORATE			2	1.D FE	5,247,320	92.6510	4,856,742	5,242,000	5,245,353	0	(572)	0	0	3.250	3.236	AO	28,867	170,365	05/29/2019	04/30/2029
09247X-AQ-4	BLACKROCK INC CORPORATE			2	1.D FE	21,464,764	85.6490	18,827,326	21,982,000	21,515,460	0	50,697	0	0	2.400	2.721	AO	89,393	527,568	02/08/2022	04/30/2030
09247X-AR-2	BLACKROCK INC CORPORATE			2	1.D FE	13,763,945	81.1090	12,571,960	15,500,000	13,892,294	0	128,349	0	0	1.900	3.378	JJ	125,163	147,250	04/04/2022	01/28/2031
09247X-AS-0	BLACKROCK INC CORPORATE			2	1.D FE	14,935,590	80.5880	12,088,243	15,000,000	14,941,222	0	5,444	0	0	2.100	2.147	FA	110,250	223,125	12/13/2021	02/25/2032
09261#-AA-9	BlackRock US Core Prpty Fnd LP Senior Un				2.A	12,043,500	85.4100	10,286,301	12,043,500	12,043,500	0	0	0	0	2.300	2.300	JD	21,544	277,001	06/03/2021	06/03/2028
09534#-AA-0	Blue Cross Blue Shield of FL Senior Unse				1.E	8,450,000	95.4110	8,062,220	8,450,000	8,450,000	0	0	0	0	3.400	3.400	MJSD	798	287,300	03/31/2015	03/31/2025
09534#-AB-8	Blue Cross Blue Shield of FL Senior Unse				1.E	10,618,761	92.6510	9,818,994	10,597,773	10,606,777	0	(1,945)	0	0	3.430	3.410	MJSD	1,010	363,504	04/01/2016	03/31/2027
097023-AE-5	BOEING CO DEBENTURES				2.C FE	1,948,400	118.2670	2,120,535	1,793,000	1,872,629	0	(6,312)	0	0	8.750	8.020	MS	46,195	156,888	03/18/1997	09/15/2031
097023-AK-1	BOEING CO DEBENTURES				2.C FE	15,005,755	111.5120	16,726,801	15,000,000	15,003,065	0	(118)	0	0	7.875	7.871	AO	249,375	1,181,250	05/21/1993	04/15/2043
097023-AQ-8	BOEING CO CORPORATE				2.C FE	14,988,952	106.9110	13,315,819	12,455,000	14,424,611	0	(48,653)	0	0	7.500	6.105	FA	352,892	934,125	03/31/2006	08/15/2042
097023-AS-4	BOEING CO CORPORATE				2.C FE	14,080,985	103.7770	11,472,551	11,055,000	13,226,803	0	(102,463)	0	0	6.625	4.739	FA	276,682	732,394	04/27/2015	02/15/2038
097023-AU-9	BOEING CO CORPORATE				2.C FE	6,425,613	102.0450	5,265,522	5,160,000	5,963,447	0	(63,238)	0	0	6.125	4.207	FA	119,397	316,050	09/10/2014	02/15/2033
097023-AX-3	BOEING CO CORPORATE				2.C FE	9,242,325	106.0920	8,919,149	8,407,000	9,032,421	0	(22,101)	0	0	6.875	6.142	MS	170,183	577,981	04/27/2015	03/15/2039
097023-BA-2	BOEING CO CORPORATE				2.C FE	26,073,405	96.6780	24,130,711	24,960,000	25,826,733	0	(33,894)	0	0	5.875	5.542	FA	553,973	1,466,400	04/01/2016	02/15/2040
097023-BK-0	BOEING CO CORPORATE			2	2.C FE	2,307,990	74.5070	2,235,212	3,000,000	2,309,619	0	1,629	0	0	3.300	5.990	MS	33,000	0	12/14/2022	03/01/2035
097023-CH-6	BOEING CO CORPORATE			2	2.C FE	1,740,097	94.1760	1,643,375	1,745,000	1,742,483	0	692	0	0	3.100	3.145	MN	9,016	54,095	04/30/2019	05/01/2026
097023-CK-9	BOEING CO CORPORATE			2	2.C FE	8,522,263	70.7500	6,134,013	8,670,000	8,532,003	0	2,909	0	0	3.900	3.998	MN	56,355	338,130	04/30/2019	05/01/2049
097023-CR-4	BOEING CO CORPORATE			2	2.C FE	28,568,695	67.3980	19,333,045	28,685,000	28,572,113	0	1,263	0	0	3.950	3.970	FA	472,107	1,133,058	08/02/2019	08/01/2059
097023-CU-7	BOEING CO CORPORATE			2	2.C FE	1,639,042	99.0970	1,590,511	1,605,000	1,627,178	0	(4,716)	0	0	5.040	4.671	MN	13,482	80,892	05/21/2020	05/01/2027
097023-CW-3	BOEING CO CORPORATE			2	2.C FE	9,149,600	93.7060	9,370,629	10,000,000	9,150,302	0	702	0	0	5.805	6.471	MN	96,750	0	11/17/2022	05/01/2050
097023-CY-9	BOEING CO CORPORATE			2	2.C FE	4,397,546	97.8160	4,220,759	4,315,000	4,378,866	0	(7,370)	0	0	5.150	4.900	MN	37,037	222,223	05/20/2020	05/01/2030
09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE			2	3.C FE	884,000	88.6080	775,324	875,000	881,431	0	(1,692)	0	0	4.000	3.774	JJ	17,500	36,361	06/10/2021	07/01/2029
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE				2.A FE	20,956,762	84.2480	16,756,930	19,890,000	20,775,390	0	(30,811)	0	0	4.487	4.143	FA	337,153	892,464	12/06/2016	02/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
100743-AK-9	BOSTON GAS COMPANY INC CORPORATE			2	2.A FE	422,190	90.5950	384,123	424,000	423,061	0	186	0	0	3.150	3.202	FA	5,565	13,356	01/02/2018	08/01/2027
101137-AL-1	BOSTON SCIENTIFIC CORP CORPORATE				2.A FE	3,254,190	116.5310	3,495,919	3,000,000	3,253,013	0	(1,177)	0	0	7.375	6.546	JJ	102,021	0	10/21/2022	01/15/2040
101137-AT-4	BOSTON SCIENTIFIC CORP CORPORATE			2	2.A FE	5,208,600	90.1680	4,508,400	5,000,000	5,181,081	0	(8,022)	0	0	4.550	4.231	MS	75,833	227,500	05/10/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE			2	2.A FE	27,385,394	90.6820	23,113,929	25,489,000	27,319,460	0	(38,893)	0	0	4.700	4.228	MS	399,328	1,398,768	04/19/2022	03/01/2049
10240*-AA-7	Bowie Acquisitions LLC Sr. Secured				2.C PL	94,249,398	88.0810	83,015,987	94,249,398	94,249,398	0	0	0	0	3.920	3.919	JD	10,263	3,694,576	12/16/2019	09/30/2038
10334#-AM-4	Boyd Watterson GSA REIT Sr. Unsecured				2.C PL	1,350,000	84.1600	1,136,155	1,350,000	1,350,000	0	0	0	0	3.480	3.480	JD	1,044	46,980	12/22/2020	12/23/2030
10334#-AP-7	Boyd Watterson GSA REIT Sr. Unsecured				2.C PL	5,370,000	82.8720	4,450,236	5,370,000	5,370,000	0	0	0	0	2.940	2.940	JD	10,525	157,878	12/07/2021	12/07/2029
10373Q-AC-4	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	400,000	95.7590	383,036	400,000	400,000	0	0	0	0	3.937	3.937	MS	4,374	15,748	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	8,772,743	97.0220	8,088,732	8,337,000	8,614,652	0	(44,387)	0	0	4.234	3.569	MN	53,929	352,989	04/08/2019	11/06/2028
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	14,149,859	95.3670	12,941,246	13,570,000	13,901,795	0	(76,745)	0	0	3.588	2.939	AO	104,141	486,892	01/14/2020	04/14/2027
10373Q-BG-4	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	22,353,591	67.6060	15,366,734	22,730,000	22,375,868	0	8,227	0	0	3.000	3.085	FA	240,559	681,900	02/19/2020	02/24/2050
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not				2.C	3,537,143	99.2880	3,511,970	3,537,143	3,537,143	0	0	0	0	4.750	4.777	JAJO	34,536	168,014	01/17/2014	01/17/2024
10563*-AC-2	WHBraumInc,BraumInc,RetailBld Sr. Unsecu				2.C	5,000,000	90.2230	4,511,141	5,000,000	5,000,000	0	0	0	0	2.850	2.860	JAJO	35,229	142,500	04/02/2020	04/02/2030
10563*-AE-8	WHBraumInc,BraumInc,RetailBld Sr. Unsecu				2.B Z	19,535,000	94.7000	18,499,552	19,535,000	19,535,000	0	0	0	0	4.550	4.575	JAJO	155,547	222,211	07/28/2022	07/28/2032
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se				6. FE	4,179,675	99.4990	6,288,935	6,320,605	4,179,675	0	0	2,140,930	0	6.540	6.540	JD	0	0	11/04/2009	06/30/2024
10623O-AB-1	Brazos Securitization LLC Sr. Secured				1.A FE	13,430,000	97.9910	13,160,157	13,430,000	13,430,000	0	0	0	0	5.243	5.240	MS	33,251	0	12/14/2022	09/01/2042
109641-AG-5	BRINKER INTERNATIONAL CORPORATE				4.B FE	1,040,808	99.3840	1,051,483	1,058,000	1,056,614	0	3,355	0	0	3.875	4.212	MN	5,239	40,998	11/30/2017	05/15/2023
109641-AH-3	BRINKER INTERNATIONAL CORPORATE			2	4.A FE	1,060,125	96.5210	1,061,726	1,100,000	1,069,686	0	9,561	0	0	5.000	6.689	AO	13,750	27,500	05/23/2022	10/01/2024
109696-AA-2	BRINKS CO CORPORATE			2	3.C FE	2,278,450	91.4570	2,286,433	2,500,000	2,283,727	0	5,382	0	0	4.625	6.683	AO	24,410	69,375	10/12/2022	10/15/2027
109696-AB-0	BRINKS CO CORPORATE			2	3.C FE	3,161,250	98.2080	2,946,229	3,000,000	3,063,597	0	(63,671)	0	0	5.500	2.619	JJ	76,083	165,000	07/29/2021	07/15/2025
110122-AA-6	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	11,621,501	100.8850	9,911,958	9,825,000	10,048,323	0	(483,275)	0	0	7.150	2.106	JD	31,222	702,488	08/28/2019	06/15/2023
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	17,965,835	103.8700	17,137,539	16,499,000	17,494,811	0	(47,882)	0	0	5.875	5.256	MN	123,857	969,316	10/23/2009	11/15/2036
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	14,194,830	104.9690	13,645,975	13,000,000	13,854,040	0	(34,849)	0	0	6.125	5.485	MN	132,708	796,250	08/10/2009	05/01/2038
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	2,134,617	76.6770	1,720,629	2,244,000	2,158,144	0	2,959	0	0	3.250	3.520	FA	30,388	72,930	12/07/2015	08/01/2042
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	9,495,648	98.6970	9,474,867	9,600,000	9,589,620	0	11,741	0	0	3.250	3.379	MN	52,000	312,000	10/24/2013	11/01/2023
110122-AX-6	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	2,009,247	91.4870	1,619,316	1,770,000	1,970,516	0	(6,364)	0	0	4.500	3.710	MS	26,550	79,650	04/01/2016	03/01/2044
110122-CP-1	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	515,710	93.0850	484,043	520,000	516,741	0	433	0	0	3.400	3.507	JJ	7,612	17,680	07/17/2020	07/26/2029
110122-CQ-9	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	5,859,861	89.6150	5,260,410	5,870,000	5,860,842	0	378	0	0	4.125	4.138	JD	10,762	242,138	07/17/2020	06/15/2039
110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	21,065,794	86.5680	17,820,860	20,586,000	21,049,148	0	(9,896)	0	0	4.250	4.106	AO	157,969	874,905	02/01/2022	10/26/2049
110122-DH-8	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	3,831,060	92.4240	2,839,268	3,072,000	3,774,488	0	(23,568)	0	0	4.625	3.125	MN	18,155	142,080	07/17/2020	05/15/2044
110122-DJ-4	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	31,180,195	97.7090	23,191,157	23,735,000	30,666,434	0	(213,899)	0	0	5.000	3.156	FA	448,328	1,186,750	07/17/2020	08/15/2045
110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	79,999,043	91.0270	57,119,726	62,750,000	78,954,671	0	(436,969)	0	0	4.550	3.048	FA	1,038,948	2,988,482	03/28/2022	02/20/2048
110122-DW-5	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	3,766,385	78.4950	3,430,211	4,370,000	3,771,526	0	5,141	0	0	3.700	4.552	MS	47,609	86,684	06/23/2022	03/15/2052
110122-DX-3	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	34,708,236	78.5210	27,623,697	35,180,000	34,711,482	0	3,246	0	0	3.900	3.967	MS	403,984	735,555	03/11/2022	03/15/2062
11041R-AL-2	BRITISH AEROSPACE FINANCE, INC BRITISH A				2.B FE	3,866,242	108.1420	3,676,829	3,400,000	3,811,047	0	(55,195)	0	0	7.500	4.502	JJ	127,500	127,500	04/21/2022	07/01/2027
11133T-AE-3	BROADRIDGE FINANCIAL SOL CORPORATE			2	2.A FE	18,092,217	81.7230	14,791,847	18,100,000	18,092,910	0	717	0	0	2.600	2.605	MN	78,433	470,600	05/06/2021	05/01/2031
11134#-AA-0	Broadstone Net Lease, LLC Senior Unsecur				2.B FE	13,000,000	95.1770	12,372,955	13,000,000	13,000,000	0	0	0	0	4.840	4.840	AO	127,588	629,200	04/18/2017	04/19/2027
11135F-BG-5	BROADCOM INC CORPORATE			2	2.C FE	5,291,350	70.0890	3,504,459	5,000,000	5,284,904	0	(6,117)	0	0	3.750	3.429	FA	70,833	187,500	12/07/2021	02/15/2051
11135F-BK-6	BROADCOM INC CORPORATE			2	2.C FE	1,346,925	80.7300	1,255,349	1,555,000	1,356,525	0	9,600	0	0	3.419	5.022	AO	11,224	26,583	04/28/2022	04/15/2033
11135F-BR-1	BROADCOM INC CORPORATE			2	2.C FE	12,690,512	91.1960	11,536,312	12,650,000	12,686,226	0	(4,286)	0	0	4.000	3.946	AO	106,822	254,406	04/04/2022	04/15/2029
11135F-BT-7	BROADCOM INC CORPORATE			2	2.C FE	2,160,879	88.1270	1,894,723	2,150,000	2,160,126	0	(753)	0	0	4.150	4.087	AO	18,836	44,860	04/04/2022	04/15/2032
114259-AV-6	BROOKLYN UNION GAS CO CORPORATE			2	2.A FE	4,088,766	95.4270	3,912,516	4,100,000	4,089,415	0	649	0	0	4.632	4.694	FA	77,020	0	08/17/2022	08/05/2027
114474-B*-9	Brookshire Grocery Company Senior Note				3.B YE	2,389,144	100.3690	2,397,954	2,389,144	2,389,144	0	0	0	0	6.050	5.102	MON	12,045	144,543	11/16/2011	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note				3.B YE	478,801	99.5810	476,796	478,801	478,801	0	0	0	0	5.650	4.694	MON	2,254	27,052	11/20/2013	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note				3.B YE	2,585,964	98.7210	2,523,671	2,556,368	2,579,696	0	(4,720)	0	0	5.250	4.022	MON	11,184	134,209	08/31/2021	11/29/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2.B FE	5,480,875	110.3790	8,267,387	7,490,000	6,002,711	0	55,176	0	0	7.400	10.221	MS	163,199	554,260	01/25/2001	09/15/2035
116794-B#-4	Bruker Corporation Sr. Unsecured				2.C	157,090,405	84.3140	131,747,316	156,258,431	156,258,431	0	0	0	(3,401,773)	0.880	0.880	JD	91,672	1,331,491	12/07/2021	12/08/2031
116794-B@-6	Bruker Corporation Sr. Unsecured				2.C	1,646,594	88.2390	1,410,238	1,598,198	1,625,274	0	(3,821)	0	(25,082)	1.010	0.759	JD	897	15,560	09/01/2021	12/11/2029
116794-C*-7	Bruker Corporation Sr. Unsecured				2.C	46,733,234	78.0800	34,044,385	43,601,752	43,601,752	0	0	0	(3,642,161)	1.030	1.030	JD	29,940	446,237	12/07/2021	12/08/2031
117043-AE-9	BRUNSWICK CORP DEBENTURES				2.B FE	8,013,780	101.0570	7,676,303	7,596,000	7,632,588	0	(53,435)	0	0	7.375	6.604	MS	186,735	560,205	11/01/2013	09/01/2023
12015U-A@-0	Bulab Holdings, Inc. Senior Note				2.A	400,000	96.2350	384,939	400,000	400,000	0	0	0	0	3.390	3.390	MS	3,541	13,560	09/27/2012	09/27/2024
12015U-B@-9	Bulab Holdings, Inc. Sr. Unsecured				2.A	6,000,000	80.5130	4,830,791	6,000,000	6,000,000	0	0	0	0	2.950	2.950	MS	45,725	177,492	09/27/2021	09/28/2031
12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.G FE	17,498,809	95.1670	14,403,569	15,135,000	17,135,485	0	(61,328)	0	0	4.900	3.959	AO	185,404	741,615	06/21/2016	04/01/2044
12189L-AW-1	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.G FE	4,853,420	86.0970	4,477,047	5,200,000	4,900,135	0	7,642	0	0	4.150	4.565	AO	53,950	215,800	01/08/2016	04/01/2045
12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.D FE	6,919,990	85.4440	5,981,065	7,000,000	6,929,625	0	1,624	0	0	4.125	4.191	JD	12,833	288,750	03/06/2017	06/15/2047
12189Q-AB-6	BURLINGTON NORTHERN & SANTA FE CORPORATE				1.D FE	1,781,719	108.5370	1,845,128	1,700,000	1,756,467	0	(2,149)	0	0	6.530	6.180	JJ	51,188	55,505	03/31/2006	07/15/2037
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				1.D FE	8,045,405	106.7890	7,952,595	7,447,000	7,759,197	0	(100,911)	0	0	7.000	5.394	JD	23,168	521,290	04/03/2018	12/15/2025
12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES				1.D FE	22,108,085	114.8360	25,609,682	22,301,000	22,108,961	0	62	0	0	7.250	7.313	FA	673,676	1,616,823	09/25/2000	08/01/2097
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES				1.D FE	745,955	107.3290	809,259	754,000	751,308	0	435	0	0	6.875	6.960	JD	4,320	51,838	12/04/1997	12/01/2027
12189T-AK-0	BURLINGTON NORTH SANTA F CORPORATE				1.D FE	7,557,546	107.4350	6,838,232	6,365,000	6,838,076	0	(60,237)	0	0	7.082	5.673	MN	60,103	450,769	03/24/2004	05/13/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				1.D FE	4,406,486	116.2290	4,259,803	3,665,000	4,007,862	0	(34,212)	0	0	7.950	6.375	FA	110,072	291,368	11/14/2003	08/15/2030
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES				1.F FE	3,485,550	106.5110	3,298,646	3,097,000	3,164,707	0	(27,645)	0	0	8.200	7.103	MS	74,775	253,954	03/16/2001	03/15/2025
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE				1.F FE	2,299,980	109.6020	2,192,048	2,000,000	2,119,200	0	(15,478)	0	0	7.375	6.195	MS	49,167	147,500	09/29/2003	03/01/2029
12365*-AB-0	Butler Machinery Company Senior Note				2.C	7,500,000	98.3440	7,375,769	7,500,000	7,500,000	0	0	0	0	4.750	4.750	JD	12,865	356,250	12/18/2013	12/18/2023
124857-AJ-2	CBS CORP CORPORATE			2	2.B FE	13,105,988	74.5330	8,967,803	12,032,000	12,870,491	0	(28,042)	0	0	4.850	4.309	JJ	291,776	583,552	10/31/2012	07/01/2042
124857-AK-9	CBS CORP CORPORATE			2	2.B FE	464,278	73.3870	366,933	500,000	468,808	0	748	0	0	4.900	5.392	FA	9,256	24,500	12/07/2015	08/15/2044
124857-AN-3	CBS CORP CORPORATE			2	2.B FE	12,191,600	70.5940	7,059,399	10,000,000	12,105,499	0	(66,758)	0	0	4.600	3.235	JJ	212,111	460,000	09/09/2021	01/15/2045
124857-AT-0	CBS CORP CORPORATE			2	2.B FE	311,844	88.8020	266,407	300,000	307,682	0	(1,452)	0	0	3.375	2.809	FA	3,825	10,125	01/16/2020	02/15/2028
1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE			2	3.C FE	0	0.0000	0	0	0	0	(235)	0	0	4.500	0.000	JD	0	0	05/18/2021	06/01/2033
12513G-BA-6	CDW LLC FINANCE CORPORATE			2	2.C FE	4,844,090	99.6380	4,685,966	4,703,000	4,729,496	0	(17,751)	0	0	5.500	5.079	JD	21,555	258,665	06/08/2015	12/01/2024
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project				3.A	14,230,552	95.9770	13,658,115	14,230,552	14,230,552	0	0	0	0	4.800	4.524	JAJO	151,793	683,066	07/31/2017	12/31/2027
12527G-AE-3	CF INDUSTRIES INC CORPORATE				2.B FE	466,532	90.6320	453,161	500,000	470,621	0	685	0	0	5.375	5.862	MS	7,913	26,875	12/07/2015	03/15/2044
12527G-AF-0	CF INDUSTRIES INC CORPORATE				2.B FE	1,074,384	94.7940	1,023,778	1,080,000	1,076,094	0	246	0	0	5.150	5.192	MS	16,377	55,620	03/06/2014	03/15/2034
12541W-A#-7	CH Robinson Worldwide Inc Senior Note				2.B	8,457,225	92.5870	7,807,774	8,432,881	8,449,862	0	(1,225)	0	0	4.600	4.575	FA	133,614	387,913	04/01/2016	08/29/2033
12541W-A*-1	CH Robinson Worldwide Inc Senior Note				2.B	56,155,010	98.5270	53,342,623	54,139,858	54,712,952	0	(857,400)	0	0	3.970	2.337	FA	740,332	2,149,352	09/01/2021	08/28/2023
12541W-A@-9	CH Robinson Worldwide Inc Senior Note				2.B	16,543,355	93.3070	13,996,013	15,000,000	15,713,530	0	(113,059)	0	0	4.260	3.329	FA	220,100	639,000	12/03/2014	08/28/2028
12542R-H@-2	CHS Inc. Senior Note				2.C	3,138,653	94.5280	2,835,833	3,000,000	3,098,438	0	(37,171)	0	0	3.800	2.469	JAJO	25,017	114,000	12/01/2021	07/14/2025
12542R-L*-9	CHS Inc. Sr. Unsecured				2.C	19,574,241	88.4170	16,808,364	19,010,411	19,459,716	0	(86,262)	0	0	3.240	2.713	MN	100,945	615,937	09/01/2021	11/02/2027
12542R-L@-7	CHS Inc. Sr. Unsecured				2.C	1,520,000	85.0100	1,292,157	1,520,000	1,520,000	0	0	0	0	3.480	3.480	MN	8,669	52,896	11/02/2020	11/02/2030
12542R-M*-8	CHS Inc. Sr. Unsecured				2.C	32,625,000	81.1900	26,488,265	32,625,000	32,625,000	0	0	0	0	3.730	3.730	MN	199,438	1,216,913	11/02/2020	11/02/2035
125523-AK-6	CIGNA CORP NEW CORPORATE			2	2.A FE	82,137,977	91.1470	64,167,383	70,400,000	81,684,791	0	(277,926)	0	0	4.900	3.874	JD	153,316	3,449,600	09/14/2021	12/15/2048
125523-BD-1	CIGNA CORP NEW CORPORATE				2.A FE	8,529,031	104.5400	7,317,805	7,000,000	8,360,398	0	(70,597)	0	0	6.150	4.277	MN	55,008	430,500	07/14/2020	11/15/2036
125523-BF-6	CIGNA CORP NEW CORPORATE			2	2.A FE	931,469	99.6890	747,664	750,000	916,401	0	(6,296)	0	0	5.875	4.100	MS	12,974	44,063	07/14/2020	03/15/2041
125523-BH-2	CIGNA CORP NEW CORPORATE			2	2.A FE	11,864,557	94.0290	9,704,782	10,321,000	11,746,828	0	(49,219)	0	0	5.375	4.290	FA	209,574	554,754	07/14/2020	02/15/2042
125523-BK-5	CIGNA CORP NEW CORPORATE			2	2.A FE	20,104,885	77.4330	17,963,790	23,199,000	20,097,783	0	(4,735)	0	0	3.875	4.782	AO	189,781	85,211	12/09/2022	10/15/2047
125523-CF-5	CIGNA CORP NEW CORPORATE			2	2.A FE	2,740,388	90.0190	2,025,429	2,250,000	2,718,391	0	(13,075)	0	0	4.800	3.479	JJ	49,800	108,000	04/14/2021	07/15/2046
125523-CJ-7	CIGNA CORP NEW CORPORATE			2	2.A FE	4,199,040	75.9860	3,419,352	4,500,000	4,228,480	0	11,138	0	0	3.200	3.676	MS	42,400	144,000	04/02/2020	03/15/2040
125523-CK-4	CIGNA CORP NEW CORPORATE			2	2.A FE	69,383,358	71.4220	53,912,726	75,485,000	69,481,885	0	98,526	0	0	3.400	3.874	MS	755,689	2,566,490	03/03/2022	03/15/2050
125523-CL-2	CIGNA CORP NEW CORPORATE			2	2.A FE	4,637,541	83.9870	3,896,985	4,640,000	4,637,800	0	260	0	0	2.400	2.407	MS	32,789	111,360	01/05/2022	03/15/2030
125523-CQ-1	CIGNA CORP NEW CORPORATE			2	2.A FE	22,126,222	71.8360	18,341,147	25,532,000	22,174,066	0	47,844	0	0	3.400	4.200	MS	255,604	754,358	03/15/2022	03/15/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12610#-AA-1	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2.B	79,157,557	88.4380	69,819,071	78,946,961	79,125,743	0	(23,949)	0	0	3.380	3.342	AO	452,147	2,668,407	09/01/2021	10/30/2029
12610#-AB-9	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2.B	4,224,000	86.8760	3,669,636	4,224,000	4,224,000	0	0	0	0	3.480	3.480	AO	24,908	146,995	10/30/2019	10/30/2031
12610#-AF-0	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2.B	8,000,000	81.0290	6,482,348	8,000,000	8,000,000	0	0	0	0	2.910	2.910	FA	80,833	232,800	08/26/2021	08/26/2033
12610#-AM-5	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2.B	1,005,000	85.1510	855,769	1,005,000	1,005,000	0	0	0	0	3.610	3.610	JD	2,519	18,140	06/06/2022	06/06/2034
126117-AU-4	CNA FINANCIAL CORP CORPORATE			2	2.B FE	183,184	92.9680	185,937	200,000	190,233	0	1,853	0	0	3.450	4.635	FA	2,607	6,900	11/30/2018	08/15/2027
12626P-AF-0	CRH AMERICA INC BONDS				2.A FE	5,361,300	103.8730	5,453,316	5,250,000	5,364,476	0	(632)	0	0	6.400	6.117	AO	70,933	144,000	11/17/2022	10/15/2033
12626P-AN-3	CRH AMERICA INC CORPORATE			2	2.A FE	12,360,891	89.3000	9,546,200	10,690,000	12,325,689	0	(35,203)	0	0	5.125	4.062	MN	65,439	547,863	03/24/2022	05/18/2045
126307-AQ-0	CSC HOLDINGS LLC CORPORATE			2	4.A FE	6,060,194	84.1590	5,302,005	6,300,000	6,077,768	0	17,574	0	0	5.500	6.448	AO	73,150	173,250	09/20/2022	04/15/2027
126307-AZ-0	CSC HOLDINGS LLC CORPORATE			2	4.A FE	308,625	82.0530	246,160	300,000	307,237	0	(1,388)	0	0	6.500	5.826	FA	8,125	9,750	02/07/2022	02/01/2029
12636Y-AA-0	CRH AMERICA FINANCE INC CORPORATE			2	2.A FE	6,335,348	92.8650	6,163,472	6,637,000	6,354,954	0	19,606	0	0	3.400	4.484	MN	32,595	112,829	08/26/2022	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC CORPORATE			2	2.A FE	16,434,033	82.5390	12,587,214	15,250,000	16,409,687	0	(24,345)	0	0	4.400	3.906	MN	96,922	671,000	03/24/2022	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC CORPORATE			2	2.A FE	44,878,757	82.6090	35,396,382	42,848,000	44,813,463	0	(62,160)	0	0	4.500	4.175	AO	465,972	1,534,073	09/21/2022	04/04/2048
126408-BP-7	CSX CORP DEBENTURES				2.A FE	16,715,836	106.0220	17,493,622	16,500,000	16,562,650	0	(12,406)	0	0	7.250	7.143	MN	199,375	1,196,250	09/24/1997	05/01/2027
126408-GS-6	CSX CORP NOTES				2.A FE	3,969,507	108.7620	3,534,763	3,250,000	3,783,513	0	(19,369)	0	0	6.220	4.812	AO	34,253	202,150	07/14/2010	04/30/2040
126408-GU-1	CSX CORP CORPORATE			2	2.A FE	17,379,743	101.0840	15,118,136	14,956,000	16,958,693	0	(58,464)	0	0	5.500	4.405	AO	173,656	654,390	08/15/2022	04/15/2041
126408-GW-7	CSX CORP CORPORATE			2	2.A FE	16,729,842	91.9400	15,240,876	16,577,000	16,700,898	0	(4,095)	0	0	4.750	4.689	MN	67,805	787,408	11/19/2015	05/30/2042
126408-GX-5	CSX CORP CORPORATE			2	2.A FE	19,459,736	87.0440	17,669,875	20,300,000	19,589,193	0	20,828	0	0	4.400	4.669	MS	297,733	893,200	11/18/2015	03/01/2043
126408-HA-4	CSX CORP CORPORATE			2	2.A FE	34,066,648	85.2610	29,903,611	35,073,000	34,205,561	0	5,759	0	0	4.500	4.628	FA	657,619	1,460,655	03/16/2022	08/01/2054
126408-HC-0	CSX CORP CORPORATE			2	2.A FE	40,226,962	80.5320	32,695,891	40,600,000	40,431,948	0	(3,794)	0	0	3.950	3.947	MN	267,283	1,603,700	01/27/2022	05/01/2050
126408-HF-3	CSX CORP CORPORATE			2	2.A FE	3,481,362	79.0640	2,688,191	3,400,000	3,479,503	0	(1,859)	0	0	3.800	3.650	MN	21,533	129,200	02/14/2022	11/01/2046
126408-HG-1	CSX CORP CORPORATE			2	2.A FE	27,728,261	79.2550	19,163,822	24,180,000	27,688,289	0	(38,811)	0	0	4.250	3.568	MN	171,275	1,027,650	10/29/2021	11/01/2066
126408-HK-2	CSX CORP CORPORATE			2	2.A FE	13,191,251	85.6640	9,400,813	10,974,000	13,122,187	0	(56,013)	0	0	4.300	3.150	MS	157,294	471,882	01/18/2022	03/01/2048
126408-HL-0	CSX CORP CORPORATE			2	2.A FE	42,101,492	85.2400	31,867,973	37,386,000	42,042,510	0	(49,686)	0	0	4.650	4.014	MS	579,483	1,738,449	09/09/2021	03/01/2068
126408-HR-7	CSX CORP CORPORATE			2	2.A FE	4,562,460	72.4130	3,910,290	5,400,000	4,573,755	0	11,295	0	0	3.350	4.321	MS	53,265	90,450	04/18/2022	09/15/2049
126410-LL-1	CSX TRANSPORTATION CORP				1.G FE	14,540,401	120.4210	15,162,216	12,591,000	14,151,656	0	(33,347)	0	0	7.875	6.736	MN	126,697	991,541	03/31/2006	05/15/2043
12641L-BU-6	CSX CORP NOTES				2.A FE	14,682,225	105.6050	16,368,775	15,500,000	15,176,145	0	42,122	0	0	6.800	7.237	JD	87,833	1,054,000	05/14/1999	12/01/2028
126650-BJ-8	CVS HEALTH CORP CORPORATE				2.B FE	20,482,070	105.1080	22,072,628	21,000,000	20,820,995	0	33,640	0	0	6.250	6.473	JD	109,375	1,312,500	10/18/2007	06/01/2027
126650-BX-7	CVS HEALTH CORP CORPORATE			2	2.B FE	13,507,755	96.9150	11,969,016	12,350,000	13,382,289	0	(35,883)	0	0	5.750	5.028	MN	90,738	710,125	06/19/2019	05/15/2041
126650-CD-0	CVS HEALTH CORP CORPORATE			2	2.B FE	19,937,304	94.2260	18,319,392	19,442,000	19,811,470	0	(17,399)	0	0	5.300	5.137	JD	74,420	765,426	09/13/2022	12/05/2043
126650-CN-8	CVS HEALTH CORP CORPORATE			2	2.B FE	49,427,158	91.3690	42,819,971	46,865,000	49,107,345	0	(55,138)	0	0	5.125	4.770	JJ	1,074,152	2,039,878	05/24/2022	07/20/2045
126650-CZ-1	CVS HEALTH CORP CORPORATE			2	2.B FE	35,867,200	90.2210	27,066,226	30,000,000	35,644,583	0	(149,892)	0	0	5.050	3.825	MS	404,000	1,262,500	05/18/2022	03/25/2048
126650-DJ-6	CVS HEALTH CORP CORPORATE			2	2.B FE	4,656,105	90.9150	4,091,191	4,500,000	4,616,989	0	(14,658)	0	0	3.750	3.329	AO	42,188	168,750	04/03/2020	04/01/2030
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec				2.B	34,239,106	92.7160	31,745,286	34,239,106	34,239,106	0	0	0	0	4.850	4.878	MJSD	4,613	1,660,597	11/15/2019	12/31/2039
127097-E@-8	Coterra Energy Senior Note				2.B	970,743	95.6310	879,550	919,736	948,750	0	(16,534)	0	0	3.670	1.792	MS	9,657	33,754	09/01/2021	09/18/2024
12729#-AA-9	CPV Three Rivers, LLC Debt in a Project				3.B YE	32,850,000	90.3110	29,667,181	32,850,000	32,850,000	0	0	0	0	4.750	4.778	MJSD	4,334	1,560,375	08/21/2020	06/30/2028
12737#-AA-9	CSFV Core II, LLC Sr. Unsecured				1.G PL	3,550,000	82.9850	2,945,953	3,550,000	3,550,000	0	0	0	0	2.770	2.770	AO	24,584	98,335	04/01/2021	04/01/2031
12737#-AC-5	CSFV Core II, LLC Sr. Unsecured				1.G PL	3,000,000	88.3370	2,650,098	3,000,000	3,000,000	0	0	0	0	3.800	3.800	AO	28,500	50,983	04/20/2022	04/01/2032
12737#-AD-3	CSFV Core II, LLC Sr. Unsecured				1.G PL	13,850,000	85.2990	11,813,855	13,850,000	13,850,000	0	0	0	0	4.000	4.000	AO	138,500	247,761	04/20/2022	04/01/2037
12770R-AA-1	CAESARS RESORT COLLECTION LLC/ CORPORATE			2	4.A FE	1,515,775	98.0000	1,421,004	1,450,000	1,481,193	0	(23,700)	0	0	5.750	3.617	JJ	41,688	64,688	02/03/2022	07/01/2025
12806*-AH-4	Caithness Long Island, LLC Series H Seni				2.B PL	8,228,582	99.2490	8,166,798	8,228,582	8,228,582	0	0	0	0	5.710	5.709	JJ	216,654	469,852	01/15/2009	01/15/2032
130572-AA-8	California Ridge Wind Energy Senior Secu				2.C PL	38,842,984	98.5690	38,286,971	38,842,984	38,842,984	0	0	0	0	6.250	6.298	MJSD	6,744	2,427,686	04/27/2012	06/30/2032
131347-CN-4	CALPINE CORP CORPORATE			2	4.A FE	648,375	89.5130	581,835	650,000	648,693	0	205	0	0	5.125	5.168	MS	9,809	33,313	06/03/2021	03/15/2028
131347-CP-9	CALPINE CORP CORPORATE			2	4.A FE	3,462,063	86.1800	3,016,284	3,500,000	3,467,689	0	4,456	0	0	4.625	4.801	FA	67,448	161,875	09/28/2021	02/01/2029
131347-CQ-7	CALPINE CORP CORPORATE			2	4.A FE	2,082,500	84.2400	1,684,809	2,000,000	2,064,259	0	(9,042)	0	0	5.000	4.392	FA	41,667	100,000	12/03/2020	02/01/2031
131347-CR-5	CALPINE CORP CORPORATE			2	3.A FE	646,425	80.8290	565,804	700,000	651,155	0	4,359	0	0	3.750	4.789	MS	8,750	26,250	02/03/2022	03/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13342B-AF-2	Cameron International Corp CORPORATE			2	2.A FE	13,457,280	89.9910	9,404,028	10,450,000	12,742,287	0	(84,448)	0	0	5.950	4.196	JD	51,815	621,775	10/31/2012	06/01/2041
134429-BH-1	CAMPBELL SOUP CO CORPORATE			2	2.B FE	3,891,720	89.1370	2,674,101	3,000,000	3,848,905	0	(22,456)	0	0	4.800	3.144	MS	42,400	144,000	01/21/2021	03/15/2048
134429-BK-4	CAMPBELL SOUP CO CORPORATE			2	2.B FE	25,126,032	67.9530	17,260,050	25,400,000	25,134,774	0	5,621	0	0	3.125	3.181	AO	147,726	793,750	12/08/2021	04/24/2050
000000-00-0	CapCon Services, LLC Sr. Secured				4.B Z	10,082,999	99.3400	10,016,451	10,082,999	10,082,999	0	0	0	0	13.747	11.161	JAJO	53,276	0	12/13/2022	10/22/2026
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE				2.A FE	9,072,330	99.8030	8,982,226	9,000,000	9,008,358	0	(71,088)	0	0	3.375	2.580	FA	114,750	303,750	02/27/2020	02/15/2023
14149#-AH-2	Cardinal Glass Industries Senior Unsecur				2.A	9,373,921	97.8020	8,687,384	8,882,614	9,110,618	0	(197,963)	0	0	3.820	1.534	FMAN	39,587	339,316	09/01/2021	02/19/2024
14149Y-AW-8	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2.B FE	3,295,621	82.8700	2,734,720	3,300,000	3,296,375	0	100	0	0	4.600	4.608	MS	44,697	151,800	03/08/2013	03/15/2043
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2.B FE	1,393,190	99.6050	1,416,378	1,422,000	1,421,195	0	3,322	0	0	3.200	3.445	MS	13,398	45,504	05/29/2013	03/15/2023
14149Y-BB-3	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2.B FE	1,206,332	80.0880	918,607	1,147,000	1,196,777	0	(1,419)	0	0	4.500	4.190	MN	6,595	51,615	04/27/2015	11/15/2044
14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2.B FE	3,040,000	79.0190	2,402,167	3,040,000	3,040,000	0	0	0	0	4.368	4.368	JD	5,902	132,787	06/01/2017	06/15/2047
141781-AC-8	Cargill Inc NOTES 144A				1.F FE	7,035,165	105.2910	6,685,982	6,350,000	6,492,061	0	(46,096)	0	0	7.375	6.468	AO	117,078	468,313	08/21/2002	10/01/2025
141781-AE-4	Cargill Inc SENIOR NOTES 144A				1.F FE	6,288,114	106.9200	5,864,584	5,485,000	5,695,549	0	(49,745)	0	0	7.500	6.307	MS	137,125	411,375	09/09/2002	09/01/2026
141781-AT-1	Cargill Inc NOTES				1.F FE	8,598,812	105.3140	9,529,837	9,049,000	8,776,466	0	15,861	0	0	6.125	6.504	AO	110,850	554,251	06/09/2004	04/19/2034
141781-BC-7	Cargill Inc CORPORATE				1.F FE	30,124,951	81.9890	27,017,082	32,952,000	30,646,255	0	69,429	0	0	4.100	4.643	MN	225,172	1,351,032	04/01/2016	11/01/2042
141781-BF-0	Cargill Inc CORPORATE				1.F FE	13,644,941	91.9360	12,115,388	13,178,000	13,609,768	0	(11,328)	0	0	4.760	4.523	MN	66,212	627,273	01/04/2019	11/23/2045
141781-BJ-2	Cargill Inc CORPORATE			2	1.F FE	25,532,188	78.9180	20,250,244	25,660,000	25,543,555	0	1,388	0	0	3.875	3.898	MN	104,957	994,325	11/16/2020	05/23/2049
141781-BK-9	Cargill Inc CORPORATE			2	1.F FE	10,779,326	90.9000	9,819,970	10,803,000	10,786,595	0	2,086	0	0	3.250	3.275	MN	37,060	351,098	07/10/2019	05/23/2029
141781-BM-5	Cargill Inc CORPORATE			2	1.F FE	54,218,964	82.4290	45,040,671	54,642,000	54,184,992	0	39,352	0	0	2.125	2.240	AO	219,327	1,161,143	02/07/2022	04/23/2030
141781-BQ-6	Cargill Inc CORPORATE			2	1.F FE	3,430,184	77.6730	2,959,360	3,810,000	3,461,564	0	31,380	0	0	1.700	2.980	FA	26,808	40,205	03/10/2022	02/02/2031
141781-BS-2	Cargill Inc CORPORATE			2	1.F FE	469,858	79.2850	384,530	485,000	471,187	0	1,329	0	0	2.125	2.485	MN	1,460	10,306	01/12/2022	11/10/2031
141781-BU-7	Cargill Inc CORPORATE			2	1.F FE	35,151,653	97.0000	34,192,450	35,250,000	35,172,103	0	20,451	0	0	3.500	3.599	AO	236,469	616,875	04/19/2022	04/22/2025
141781-BX-1	Cargill Inc CORPORATE			2	1.F FE	3,817,439	87.3070	3,343,856	3,830,000	3,817,424	0	(16)	0	0	4.375	4.395	AO	32,116	83,781	05/04/2022	04/22/2052
141781-BY-9	Cargill Inc CORPORATE			2	1.F FE	30,223,380	99.7040	30,160,466	30,250,000	30,223,022	0	(358)	0	0	4.875	4.907	AO	327,708	0	10/05/2022	10/10/2025
141781-G*-9	Cargill Inc SRNT				1.F FE	30,490,164	104.6660	25,471,714	24,336,165	25,291,208	0	(447,574)	0	0	8.930	6.811	JD	132,808	2,173,220	12/01/1999	12/09/2024
14313*-AA-1	CarMax Auto Superstores, Inc. Senior Uns				2.B	4,093,346	99.1460	3,910,551	3,944,253	3,973,487	0	(90,127)	0	0	3.860	1.538	AO	27,066	152,248	09/01/2021	04/27/2023
14339#-AA-7	Carmeuse Lime Inc. Sr. Unsecured				2.C	63,000,000	78.6760	49,566,025	63,000,000	63,000,000	0	0	0	0	2.650	2.650	MS	449,838	1,669,500	03/24/2021	03/24/2033
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTGAGE				1.F FE	3,684,380	103.6530	3,627,847	3,500,000	3,602,924	0	(6,819)	0	0	6.125	5.752	MS	63,122	214,375	01/23/2004	09/15/2033
144141-CV-8	DUKE ENERGY PROGRESS INC CORPORATE				1.F FE	9,392,000	100.1930	10,019,308	10,000,000	9,613,928	0	18,780	0	0	5.700	6.152	AO	142,500	570,000	03/31/2006	04/01/2035
144141-CY-2	DUKE ENERGY PROGRESS INC CORPORATE				1.F FE	3,843,109	108.0200	4,158,768	3,850,000	3,844,683	0	185	0	0	6.300	6.313	AO	60,638	242,550	03/10/2008	04/01/2038
144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	6,072,692	84.2260	4,762,994	5,655,000	6,001,301	0	(12,150)	0	0	4.100	3.656	MS	68,268	231,855	10/18/2016	03/15/2043
14448C-AQ-7	CARRIER GLOBAL CORP CORPORATE			2	2.C FE	8,257,673	84.5090	8,094,225	9,578,000	8,265,407	0	7,734	0	0	2.722	5.035	FA	98,492	0	12/09/2022	02/15/2030
14448C-AS-3	CARRIER GLOBAL CORP CORPORATE			2	2.C FE	100,185,718	71.9570	72,995,086	101,442,000	100,144,352	0	(16,258)	0	0	3.577	3.630	AO	866,828	3,539,155	05/23/2022	04/05/2050
147528-F*-9	Casey's General Stores Inc Senior Note				2.B PL	4,905,000	94.3870	4,629,683	4,905,000	4,905,000	0	0	0	0	3.750	3.750	JD	7,153	183,937	12/17/2013	12/18/2028
147528-G*-8	Casey's General Stores Inc Senior Unsecu				2.B PL	3,742,561	94.9710	3,382,399	3,561,498	3,688,387	0	(50,040)	0	0	3.510	2.012	JD	6,250	125,009	12/01/2021	06/13/2025
147528-H*-7	Casey's General Stores Inc Sr. Unsecured				2.B PL	60,300,000	81.8240	49,339,598	60,300,000	60,300,000	0	0	0	0	2.960	2.960	FA	713,952	1,784,880	08/07/2020	08/06/2032
149123-BE-0	CATERPILLAR INC DEBENTURES			2	1.F FE	12,011,232	121.9440	14,594,234	11,968,000	11,981,166	0	(2,402)	0	0	7.375	7.345	MS	294,213	882,640	04/21/1998	03/01/2097
149123-BF-7	CATERPILLAR INC NOTES				1.F FE	2,773,440	107.8560	3,073,906	2,850,000	2,820,433	0	4,146	0	0	6.625	6.850	JJ	87,064	188,813	05/16/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC DEBENTURES				1.F FE	6,442,306	114.6390	7,426,325	6,478,000	6,458,718	0	1,548	0	0	7.300	7.346	MN	78,816	472,894	05/08/2001	05/01/2031
149123-BK-6	CATERPILLAR INC BONDS				1.F FE	16,166,888	114.2490	14,806,614	12,960,000	15,457,548	0	(81,286)	0	0	6.950	5.284	MN	150,120	900,720	06/13/2012	05/01/2042
149123-BL-4	CATERPILLAR INC CORPORATE				1.F FE	2,033,115	102.5400	1,538,093	1,500,000	1,957,578	0	(27,806)	0	0	5.300	2.485	MS	23,408	79,500	06/12/2020	09/15/2035
149123-BS-9	CATERPILLAR INC CORPORATE				1.F FE	48,084,738	102.2860	42,602,027	41,650,000	46,572,909	0	(179,313)	0	0	5.200	4.254	MN	204,548	2,165,800	12/04/2013	05/27/2041
149123-CB-5	CATERPILLAR INC CORP				1.F FE	10,503,100	85.6320	8,563,178	10,000,000	10,418,505	0	(14,631)	0	0	3.803	3.506	FA	143,669	380,300	08/31/2016	08/15/2042
149123-CC-3	CATERPILLAR INC CORPORATE			2	1.F FE	2,010,260	98.0920	1,961,846	2,000,000	2,002,444	0	(2,087)	0	0	3.400	3.289	MN	8,689	68,000	01/23/2019	05/15/2024
149123-CD-1	CATERPILLAR INC CORPORATE			2	1.F FE	20,910,419	91.5400	19,197,734	20,972,000	20,920,037	0	1,239	0	0	4.300	4.317	MN	115,229	901,796	04/27/2015	05/15/2044
149123-CE-9	CATERPILLAR INC CORPORATE			2	1.F FE	7,519,831	95.5870	5,052,731	5,286,000	7,485,788	0	(27,274)	0	0	4.750	2.982	MN	32,083	251,085	09/28/2021	05/15/2064

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
149123-CF-6	CATERPILLAR INC CORPORATE			2	1.F FE	12,333,417	76.0310	10,105,303	13,291,000	12,346,637	0	13,220	0	0	3.250	3.662	MS	122,388	269,945	04/28/2022	09/19/2049
149123-CJ-8	CATERPILLAR INC CORPORATE			2	1.F FE	25,510,658	76.5080	21,785,535	28,475,000	25,549,075	0	37,842	0	0	3.250	3.851	AO	210,794	631,313	05/02/2022	04/09/2050
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORPORATE				1.F FE	17,991,000	98.9410	17,809,307	18,000,000	17,997,850	0	1,869	0	0	3.650	3.661	JD	43,800	657,000	12/03/2018	12/07/2023
15135#-BX-9	Centennial Energy Holdings, In Senior Un				2.B	3,000,000	94.2670	2,828,010	3,000,000	3,000,000	0	0	0	0	4.530	4.530	AO	32,843	135,900	04/04/2019	04/04/2029
15135#-BY-7	Centennial Energy Holdings, In Senior Un				2.B	5,000,000	93.5970	4,679,844	5,000,000	5,000,000	0	0	0	0	4.630	4.630	AO	55,946	231,500	04/04/2019	04/04/2031
15137@-AA-0	Centennial Pipeline LLC Senior Note				2.B YE	600,000	100.9330	605,596	600,000	600,000	0	0	0	0	8.070	8.150	MJSD	135	48,420	05/04/2001	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note				2.B YE	200,000	100.8760	201,751	200,000	200,000	0	0	0	0	7.990	8.068	MJSD	44	15,980	06/28/2001	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note				2.B YE	200,000	100.8030	201,607	200,000	200,000	0	0	0	0	7.870	7.946	MJSD	44	15,740	08/23/2001	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note				2.B YE	150,000	100.9470	151,420	150,000	150,000	0	0	0	0	8.090	8.173	MJSD	34	9,101	11/01/2001	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note				2.B YE	50,000	100.8260	50,413	50,000	50,000	0	0	0	0	7.920	8.000	MJSD	11	3,960	11/16/2001	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note				2.B YE	220,000	100.9800	222,155	220,000	220,000	0	0	0	0	8.060	8.142	MJSD	49	17,732	12/10/2001	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note				2.B YE	200,000	100.8400	201,680	200,000	200,000	0	0	0	0	7.940	8.020	MJSD	44	15,880	01/25/2002	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se				2.B YE	260,000	100.9690	262,519	260,000	260,000	0	0	0	0	8.230	8.316	MJSD	59	21,398	03/04/2002	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT				2.B FE	614,458	100.6570	618,495	614,458	614,458	0	0	0	0	8.200	8.275	MJSD	140	50,386	03/30/2001	09/30/2023
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE				2.A FE	2,255,815	103.6110	3,419,157	3,300,000	2,451,131	0	24,288	0	0	6.625	9.983	MN	36,438	218,625	10/28/2008	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE			2	2.A FE	4,352,978	100.9660	3,493,427	3,460,000	4,224,681	0	(29,488)	0	0	5.850	4.072	JJ	93,334	202,410	06/26/2020	01/15/2041
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C CORPORATE			2	2.A FE	1,185,600	80.7570	807,567	1,000,000	1,176,310	0	(4,868)	0	0	4.100	3.062	MS	13,667	41,000	01/21/2021	09/01/2047
15189W-C@-7	CENTERPOINT ENERGY RESOURCES C Senior No				1.G FE	4,498,688	98.1670	4,131,164	4,208,312	4,242,029	0	(32,667)	0	0	3.720	2.837	JD	11,306	156,549	04/01/2016	12/05/2023
15189X-AD-0	CENTERPOINT ENERGY CORPORATE				1.F FE	23,490,123	112.6430	25,344,737	22,500,000	23,054,021	0	(37,923)	0	0	6.950	6.610	MS	460,438	1,563,750	02/13/2004	03/15/2033
15189X-AM-0	CENTERPOINT ENERGY CORPORATE			2	1.F FE	18,371,546	79.6620	15,675,170	19,677,000	18,621,704	0	33,975	0	0	3.550	3.939	FA	291,056	698,534	08/29/2018	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY CORPORATE			2	1.F FE	12,277,058	90.1320	10,865,451	12,055,000	12,251,668	0	(6,266)	0	0	4.500	4.375	AO	135,619	542,475	12/20/2018	04/01/2044
15189X-AS-7	CENTERPOINT ENERGY CORPORATE			2	1.F FE	5,341,609	82.3210	4,416,513	5,365,000	5,441,018	0	(1,768)	0	0	3.950	3.861	MS	70,639	211,918	02/26/2018	03/01/2048
15189X-AT-5	CENTERPOINT ENERGY CORPORATE			2	1.F FE	61,101,321	87.7370	53,080,820	60,500,000	61,051,135	0	(13,683)	0	0	4.250	4.190	FA	1,071,354	2,554,250	11/02/2022	02/01/2049
15189X-AU-2	CENTERPOINT ENERGY CORPORATE			2	1.F FE	3,458,035	67.7820	2,348,655	3,465,000	3,458,479	0	153	0	0	2.900	2.910	JJ	50,243	100,485	06/02/2020	07/01/2050
15189X-AW-8	CENTERPOINT ENERGY CORPORATE			2	1.F FE	21,712,250	74.5760	14,915,232	20,000,000	21,664,942	0	(39,139)	0	0	3.350	2.908	AO	167,500	670,000	11/01/2021	04/01/2051
15189X-AY-4	CENTERPOINT ENERGY CORPORATE			2	1.F FE	22,029,170	77.4720	17,291,750	22,320,000	22,032,916	0	3,746	0	0	3.600	3.672	MS	267,840	403,992	02/23/2022	03/01/2052
15189X-BA-5	CENTERPOINT ENERGY CORPORATE			2	1.F FE	12,295,882	95.7430	12,063,660	12,600,000	12,296,291	0	409	0	0	4.850	5.006	AO	179,935	0	09/27/2022	10/01/2052
15189Y-AD-8	CENTERPOINT ENERGY CORPORATE				2.A FE	1,545,555	101.8670	1,298,802	1,275,000	1,474,125	0	(9,774)	0	0	6.250	4.719	FA	33,203	79,688	04/16/2014	02/01/2037
15202@-AA-0	Centerspace, LP Sr. Unsecured				2.C	11,696,988	81.7460	9,393,003	11,490,519	11,668,341	0	(21,547)	0	0	2.700	2.479	MJSD	21,545	310,244	09/01/2021	06/06/2030
15232Q-AA-5	Centinela Solar Energy, LLC Senior Note				2.A PL	21,000,000	99.2870	20,850,205	21,000,000	21,000,000	0	0	0	0	5.800	5.841	FMAN	104,883	1,218,000	02/27/2013	05/31/2034
15232Q-AB-3	Centinela Solar Energy, LLC Senior Note				2.A PL	9,260,000	98.5590	9,126,545	9,260,000	9,260,000	0	0	0	0	5.650	5.689	FMAN	45,052	523,190	09/13/2012	05/31/2034
156504-AL-6	CENTURY COMMUNITIES INC CORPORATE			2	3.C FE	3,046,230	95.6200	2,781,580	2,909,000	2,975,799	0	(42,456)	0	0	6.750	4.265	JD	16,363	196,358	04/22/2022	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC CORPORATE			2	3.C FE	100,000	78.6010	78,601	100,000	100,000	0	0	0	0	3.875	3.875	FA	1,464	3,789	08/03/2021	08/15/2029
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES				4.B FE	9,004,879	97.0190	8,727,847	8,996,000	8,997,048	0	(556)	0	0	7.200	7.192	JD	53,976	647,712	09/25/2000	12/01/2025
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not				1.G	19,172,991	91.7300	17,587,294	19,172,991	19,172,991	0	0	0	0	4.470	4.511	MON	49,994	857,033	03/26/2015	03/10/2045
16115Q-AF-7	CHART INDUSTRIES INC CORPORATE			2	4.A FE	345,314	100.4150	351,453	350,000	345,314	0	1	0	0	7.500	7.750	JJ	656	0	12/08/2022	01/01/2030
161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	1,130,663	90.4180	904,175	1,000,000	1,116,844	0	(2,600)	0	0	6.484	5.563	AO	12,248	64,840	12/06/2016	10/23/2045
161175-BS-2	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	22,046,500	76.4130	16,810,826	22,000,000	22,043,543	0	(803)	0	0	5.125	5.111	JJ	563,750	1,127,500	06/26/2019	07/01/2049
161175-BV-5	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	5,263,606	61.0970	3,177,063	5,200,000	5,261,814	0	(1,279)	0	0	3.700	3.631	AO	48,100	192,400	09/14/2021	04/01/2051
161175-CA-0	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	80,640,234	63.0070	51,792,701	82,201,000	80,681,503	0	25,010	0	0	3.900	4.005	JD	267,153	3,205,839	08/04/2021	06/01/2052
165303-F*-4	Chesapeake Utilities Corp Senior Note				2.B	3,840,690	95.3460	3,337,120	3,500,000	3,625,383	0	(17,323)	0	0	3.880	2.742	MN	17,352	135,800	12/03/2014	05/15/2029
166754-AP-6	CHEVRON PHILLIPS CHEM CORPORATE			2	1.G FE	2,532,168	93.6390	2,247,328	2,400,000	2,472,781	0	(18,709)	0	0	3.400	2.529	JD	6,800	81,600	09/23/2019	12/01/2026
166754-AQ-4	CHEVRON PHILLIPS CHEM CORPORATE			2	1.G FE	14,178,580	99.3160	13,618,243	13,712,000	13,746,726	0	(144,136)	0	0	3.300	2.225	MN	75,416	452,496	12/06/2019	05/01/2023
166756-AT-3	CHEVRON USA INC. CORP			2	1.D FE	13,276,282	110.0970	12,501,493	11,355,000	13,149,832	0	(64,240)	0	0	6.000	4.675	MS	227,100	681,300	01/06/2021	03/01/2041
166756-AU-0	CHEVRON USA INC. CORP			2	1.D FE	913,920	100.7100	1,007,096	1,000,000	917,695	0	1,953	0	0	5.250	5.943	MN	6,708	52,500	01/06/2021	11/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171232-AQ-4	CHUBB CORPORATION CORPORATE				1.F FE	66,664,715	106.4630	66,282,508	62,259,000	65,420,781	0	(167,618)	0	0	6.000	5.446	MN	518,825	3,735,540	01/25/2016	05/11/2037
171232-AS-0	CHUBB CORPORATION CORPORATE				1.F FE	11,090,133	111.8140	10,566,428	9,450,000	10,629,919	0	(55,298)	0	0	6.500	5.242	MN	78,488	614,250	11/24/2015	05/15/2038
171239-AG-1	CHUBB INA HOLDINGS INC CORPORATE			2	1.F FE	11,172,649	77.9520	11,009,950	14,124,000	11,187,659	0	15,010	0	0	1.375	4.611	MS	57,183	0	12/12/2022	09/15/2030
171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE			2	1.F FE	22,962,306	65.1500	16,214,486	24,888,000	22,966,069	0	4,264	0	0	3.050	3.375	JD	33,737	712,755	09/22/2022	12/15/2061
17136M-AB-8	CHURCH & DWIGHT CO INC CORPORATE			2	2.A FE	17,531,405	94.1580	16,515,250	17,540,000	17,531,448	0	43	0	0	5.000	5.003	JD	38,978	470,169	05/18/2022	06/15/2052
17136M-AC-6	CHURCH & DWIGHT CO INC CORPORATE			2	2.A FE	164,695	103.8300	171,319	165,000	164,684	0	(10)	0	0	5.600	5.624	MN	1,514	0	10/31/2022	11/15/2032
17252M-A@-9	Cintas Corporation Senior Unsecured Note				1.G	1,047,035	94.9720	949,719	1,000,000	1,032,325	0	(13,586)	0	0	3.880	2.418	AO	8,191	38,800	12/01/2021	04/15/2025
17275R-AD-4	CISCO SYSTEMS INC CORPORATE				1.D FE	6,507,255	107.9860	5,399,324	5,000,000	6,104,341	0	(47,889)	0	0	5.900	4.024	FA	111,444	295,000	01/01/2013	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC CORPORATE				1.D FE	5,846,340	104.7020	6,282,150	6,000,000	5,883,573	0	3,966	0	0	5.500	5.679	JJ	152,167	330,000	11/09/2009	01/15/2040
172967-AS-0	CITIGROUP INC NOTES				1.G FE	3,653,838	103.7190	3,827,234	3,690,000	3,653,670	0	14	0	0	6.875	6.943	FA	95,838	253,688	02/17/1998	02/15/2098
172967-DR-9	CITIGROUP INC CORPORATE				2.B FE	13,557,500	100.5590	13,012,308	12,940,000	13,397,634	0	(23,588)	0	0	6.125	5.733	FA	277,401	792,575	04/27/2015	08/25/2036
172967-EW-7	CITIGROUP INC CORPORATE				1.G FE	5,290,402	123.4260	4,201,422	3,404,000	4,914,070	0	(61,388)	0	0	8.125	4.338	JJ	127,532	276,575	06/07/2017	07/15/2039
172967-FX-4	CITIGROUP INC CORPORATE				1.G FE	14,294,793	101.3700	11,740,675	11,582,000	13,869,132	0	(75,823)	0	0	5.875	4.341	JJ	285,408	680,443	04/07/2017	01/30/2042
172967-HA-2	CITIGROUP INC CORPORATE				2.B FE	3,792,627	108.8540	3,148,048	2,892,000	3,651,159	0	(21,383)	0	0	6.675	4.680	MS	57,912	193,041	04/27/2015	09/13/2043
172967-JU-6	CITIGROUP INC CORPORATE				1.G FE	4,019,738	86.6190	3,355,637	3,874,000	4,001,773	0	(3,257)	0	0	4.650	4.417	JJ	75,559	180,141	12/05/2016	07/30/2045
172967-KN-0	CITIGROUP INC CORPORATE				1.G FE	22,679,988	95.0480	21,035,947	22,132,000	22,414,393	0	(79,580)	0	0	3.400	2.994	MN	125,415	752,488	07/11/2019	05/01/2026
172967-KR-1	CITIGROUP INC CORPORATE				2.B FE	35,041,557	84.1010	27,546,345	32,754,000	34,864,705	0	(53,253)	0	0	4.750	4.305	MN	185,833	1,555,815	08/07/2019	05/18/2046
172967-KY-6	CITIGROUP INC CORPORATE			2	1.G FE	16,749,964	92.8190	15,482,173	16,680,000	16,717,202	0	(9,807)	0	0	3.200	3.133	AO	103,787	533,760	07/18/2019	10/21/2026
172967-LJ-8	CITIGROUP INC CORP FLOATER			2	1.G FE	94,560,809	82.8050	75,778,698	91,515,000	94,250,544	0	92,771	0	0	4.281	4.060	AO	729,138	3,917,757	04/19/2018	04/24/2048
172967-LU-3	CITIGROUP INC CORP FLOATER			2	1.G FE	5,752,100	83.0850	4,777,402	5,750,000	5,751,518	0	(102)	0	0	3.878	3.875	JJ	97,246	222,985	01/17/2018	01/24/2039
172967-LZ-2	CITIGROUP INC CORP FLOATER			2	1.G FE	6,142,080	99.3440	5,960,630	6,000,000	6,014,700	0	35,771	0	0	4.044	3.441	JD	20,220	242,640	02/22/2019	06/01/2024
172967-MD-0	CITIGROUP INC CORPORATE			2	1.G FE	139,302,816	87.6050	101,457,811	115,813,000	138,103,331	0	(561,167)	0	0	4.650	3.483	JJ	2,363,550	5,385,305	09/28/2021	07/23/2048
172967-ML-2	CITIGROUP INC CORP FLOATER			2	1.G FE	12,487,200	82.2520	12,337,830	15,000,000	12,512,140	0	24,940	0	0	2.666	5.478	JJ	168,847	0	11/28/2022	01/29/2031
172967-MM-0	CITIGROUP INC CORP FLOATER			2	1.G FE	2,035,095	96.6700	1,450,054	1,500,000	1,994,843	0	(21,909)	0	0	5.316	2.875	MS	21,043	79,740	02/18/2021	03/26/2041
172967-MY-4	CITIGROUP INC CORP FLOATER			2	1.G FE	1,115,000	79.2280	883,393	1,115,000	1,115,000	0	0	0	0	2.561	2.451	MN	4,759	28,555	04/27/2021	05/01/2032
17455@-AA-0	Citizens Entprs. Capital LLC Debt in a P				3.B YE	26,679,682	87.3120	23,294,518	26,679,682	26,679,682	0	0	0	0	2.800	2.809	MJSD	2,075	747,031	11/30/2021	12/31/2034
17858P-A#-8	CITY OF HOPE Sr. Secured				1.F Z	1,000,000	101.5820	1,015,815	1,000,000	1,000,000	0	0	0	0	5.900	5.900	MN	2,622	0	12/15/2022	11/15/2032
18055#-BH-4	Clarion Lion Prop Fd Hldg, L.P Senior Un				1.G	2,250,000	89.4680	2,013,021	2,250,000	2,250,000	0	0	0	0	3.750	3.750	JJ	38,906	84,375	07/15/2019	07/15/2029
18055#-BJ-0	Clarion Lion Prop Fd Hldg, L.P Senior Un				1.G	2,800,000	88.0110	2,464,304	2,800,000	2,800,000	0	0	0	0	3.850	3.850	JJ	49,708	107,800	07/15/2019	07/15/2031
185508-AG-3	Cleco Power LLC CORPORATE				2.A FE	10,729,340	96.2060	8,658,532	9,000,000	10,377,499	0	(48,089)	0	0	6.000	4.724	JD	45,000	540,000	04/23/2014	12/01/2040
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2.C FE	9,947,200	99.6120	9,961,160	10,000,000	9,964,011	0	1,597	0	0	5.950	5.988	JD	26,444	595,000	12/04/2006	12/15/2036
19104@-AA-1	Coborn's, Inc. Senior Unsecured				3.C	2,480,000	98.7550	2,449,135	2,480,000	2,480,000	0	0	0	0	5.700	5.739	MJSD	6,283	141,360	12/13/2018	12/15/2026
191216-AF-7	COCA COLA CO DEBENTURES				1.F FE	5,592,620	128.0140	7,040,772	5,500,000	5,592,177	0	(42)	0	0	7.375	7.252	JJ	171,264	405,625	12/22/2000	07/29/2093
191216-CP-3	COCA COLA CO CORPORATE				1.E FE	6,136,950	89.7050	4,485,274	5,000,000	6,014,056	0	(45,897)	0	0	4.125	2.651	MS	55,000	206,250	04/02/2020	03/25/2040
191216-CQ-1	COCA COLA CO CORPORATE				1.E FE	12,640,841	92.4300	9,016,513	9,755,000	12,467,872	0	(66,328)	0	0	4.200	2.743	MS	109,256	409,710	06/30/2020	03/25/2050
191216-CV-0	COCA COLA CO CORPORATE				1.E FE	2,903,580	81.9330	2,457,990	3,000,000	2,914,383	0	10,575	0	0	1.650	2.067	JD	4,125	49,500	12/21/2021	06/01/2030
191216-CX-6	COCA COLA CO CORPORATE				1.E FE	35,554,631	67.4570	26,189,491	38,824,000	35,668,147	0	72,883	0	0	2.600	3.039	JD	84,119	1,009,424	06/01/2021	06/01/2050
191216-DL-1	COCA COLA CO CORPORATE				1.E FE	15,427,853	73.5550	11,562,877	15,720,000	15,438,104	0	6,183	0	0	3.000	3.096	MS	151,960	471,600	05/04/2021	03/05/2051
191219-AW-4	Coca Cola Enterprises Inc CORPORATE				1.F FE	1,742,490	107.0070	1,605,106	1,500,000	1,573,687	0	(17,277)	0	0	7.000	5.528	AO	26,250	105,000	08/04/2009	10/01/2026
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES				1.F FE	11,796,392	110.6150	13,043,704	11,792,000	11,793,368	0	(133)	0	0	6.700	6.697	AO	166,791	790,064	04/23/1998	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES				1.F FE	1,735,230	106.3140	1,594,715	1,500,000	1,573,312	0	(16,579)	0	0	6.950	5.528	MN	13,321	104,250	08/04/2009	11/15/2026
191219-BC-7	Coca Cola Enterprises Inc DEBENTURES				1.F FE	16,733,238	110.5680	19,368,234	17,517,000	16,951,461	0	19,442	0	0	6.750	7.096	JJ	545,217	1,182,398	05/16/2002	01/15/2038
191219-BD-5	Coca Cola Enterprises Inc CORPORATE				1.F FE	144,467	120.0770	120,077	100,000	144,079	0	(58)	0	0	7.000	4.816	MN	894	7,000	04/27/2015	05/15/2098
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1.F FE	32,138,081	108.6570	36,237,033	33,350,000	32,869,132	0	64,579	0	0	6.750	7.055	MS	662,831	2,251,125	03/20/2001	09/15/2028
19123#-AA-6	Coca-Cola Sthwest Beverage LLC Senior Un				1.F FE	13,010,000	89.7390	11,674,994	13,010,000	13,010,000	0	0	0	0	3.490	3.490	JD	3,784	454,049	12/28/2017	12/28/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19416Q-EC-0	COLGATE PALMOLIVE CO CORPORATE				1.D FE	4,455,900	99.1820	4,959,124	5,000,000	4,977,903	0	63,887	0	0	2.100	3.429	MN	17,500	105,000	08/19/2013	05/01/2023
19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE				1.D FE	31,828,627	89.7690	28,609,407	31,870,000	31,834,078	0	923	0	0	4.000	4.007	FA	481,591	1,274,800	12/16/2015	08/15/2045
195869-AD-4	Colonial Pipeline Co. CORPORATE				1.G FE	9,418,647	114.8370	8,153,394	7,100,000	8,211,681	0	(100,197)	0	0	8.375	5.852	MN	99,104	594,625	03/31/2006	11/01/2030
195869-AG-7	Colonial Pipeline Co. CORPORATE				1.G FE	12,744,745	113.1460	9,877,680	8,730,000	11,020,308	0	(197,959)	0	0	7.630	4.191	MN	57,359	666,099	06/20/2012	04/15/2032
195869-AN-2	Colonial Pipeline Co. CORPORATE			2	1.G FE	307,591	79.0870	245,169	310,000	308,057	0	59	0	0	4.200	4.246	AO	2,749	13,020	04/03/2013	04/15/2043
195869-AP-7	Colonial Pipeline Co. CORPORATE			2	1.G FE	16,454,790	96.2910	15,888,076	16,500,000	16,485,186	0	4,774	0	0	3.750	3.783	AO	154,688	618,750	09/16/2015	10/01/2025
195869-AQ-5	Colonial Pipeline Co. CORPORATE			2	1.G FE	5,103,876	78.3010	3,993,349	5,100,000	5,103,372	0	(82)	0	0	4.250	4.245	AO	45,758	216,750	03/29/2018	04/15/2048
19612*-AH-3	Colonial Williamsburg Found. Senior Unse				2.C	22,083,479	89.9070	18,782,178	20,890,652	21,913,046	0	(110,361)	0	0	4.830	4.087	JD	2,803	1,009,018	06/01/2021	12/31/2033
196522-AE-6	COLORADO INTST GAS CO CORPORATE				2.B FE	12,735,569	101.2170	13,613,694	13,450,000	12,814,998	0	14,125	0	0	6.850	7.311	JD	40,948	921,325	10/28/2008	06/15/2037
196801-B*-4	Colorcon, Inc Sr. Unsecured				2.C	3,830,000	91.1410	3,490,715	3,830,000	3,830,000	0	0	0	0	4.070	4.070	JD	866	77,941	06/29/2022	06/29/2032
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES				3.A FE	1,751,839	104.9610	1,673,083	1,594,000	1,673,898	0	(31,019)	0	0	7.690	5.431	JD	5,448	122,579	08/05/2021	06/15/2025
197677-AJ-6	COLUMBIA/HCA HEALTHCARE CORP DEBENTURES				3.A FE	1,212,500	104.2110	1,042,114	1,000,000	1,166,273	0	(30,625)	0	0	7.050	3.353	JD	5,875	70,500	06/21/2021	12/01/2027
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE				2.A FE	2,129,828	105.7930	1,798,477	1,700,000	1,993,275	0	(22,362)	0	0	6.600	4.469	MS	37,400	112,200	01/20/2016	03/01/2033
20030N-AC-5	COMCAST CORP COMPANY GUARNT				1.G FE	16,197,846	115.5490	14,640,029	12,670,000	14,948,261	0	(169,796)	0	0	7.050	4.798	MS	263,008	893,235	04/27/2015	03/15/2033
20030N-AK-7	COMCAST CORP CORPORATE				1.G FE	8,951,497	111.7690	9,891,513	8,850,000	8,923,168	0	(4,467)	0	0	6.500	6.395	MN	73,504	575,250	04/27/2015	11/15/2035
20030N-AM-3	COMCAST CORP CORPORATE				1.G FE	4,825,710	110.2100	4,959,443	4,500,000	4,732,233	0	(10,232)	0	0	6.450	5.907	MS	85,463	290,250	06/30/2010	03/15/2037
20030N-AV-3	COMCAST CORP CORPORATE				1.G FE	11,203,978	114.5800	10,713,272	9,350,000	10,741,542	0	(67,997)	0	0	6.950	5.396	FA	245,489	649,825	04/27/2015	08/15/2037
20030N-AX-9	COMCAST CORP CORPORATE				1.G FE	1,009,589	107.0570	805,068	752,000	948,687	0	(9,041)	0	0	6.400	4.091	MN	6,150	48,128	04/27/2015	05/15/2038
20030N-AY-7	COMCAST CORP CORPORATE				1.G FE	1,557,010	110.6940	1,261,907	1,140,000	1,466,026	0	(13,546)	0	0	6.550	4.141	JJ	37,335	74,670	04/27/2015	07/01/2039
20030N-BB-6	COMCAST CORP CORPORATE				1.G FE	1,325,714	104.6260	1,046,264	1,000,000	1,248,369	0	(9,587)	0	0	6.400	4.333	MS	21,333	64,000	05/10/2013	03/01/2040
20030N-BE-0	COMCAST CORP CORPORATE				1.G FE	618,991	90.8210	501,329	552,000	606,611	0	(1,832)	0	0	4.650	3.920	JJ	11,836	25,668	04/27/2015	07/15/2042
20030N-BK-6	COMCAST CORP CORPORATE				1.G FE	902,583	91.5590	723,312	790,000	883,636	0	(2,799)	0	0	4.750	3.920	MS	12,508	37,525	04/27/2015	03/01/2044
20030N-BQ-3	COMCAST CORP CORPORATE			2	1.G FE	1,551,053	88.8310	1,332,470	1,500,000	1,543,876	0	(1,157)	0	0	4.600	4.392	FA	26,067	69,000	12/07/2015	08/15/2045
20030N-CE-9	COMCAST CORP CORPORATE			2	1.G FE	1,786,503	79.7490	1,425,119	1,787,000	1,786,560	0	7	0	0	3.999	4.000	MN	11,910	71,462	12/15/2017	11/01/2049
20030N-CG-4	COMCAST CORP CORPORATE			2	1.G FE	4,375,681	80.1620	3,438,167	4,289,000	4,369,040	0	(1,434)	0	0	4.049	3.941	MN	28,944	173,662	12/15/2017	11/01/2052
20030N-CZ-2	COMCAST CORP CORPORATE			2	1.G FE	648,447	73.3710	476,910	650,000	648,508	0	33	0	0	3.450	3.463	FA	9,344	22,425	10/29/2019	02/01/2050
200339-EX-3	COMERICA BK CORP FLOATER			2	2.A FE	22,060,000	96.0810	21,195,375	22,060,000	22,060,000	0	0	0	0	5.332	5.308	FA	411,684	0	08/18/2022	08/25/2033
200340-AS-6	COMERICA INC CORPORATE			2	2.A FE	17,310,270	99.1060	16,847,937	17,000,000	17,038,298	0	(75,225)	0	0	3.700	3.239	JJ	263,831	629,000	04/03/2019	07/31/2023
200340-AT-4	COMERICA INC CORPORATE			2	2.A FE	7,991,696	93.9650	7,178,893	7,640,000	7,873,071	0	(35,930)	0	0	4.000	3.415	FA	127,333	305,600	07/31/2019	02/01/2029
201615-CY-5	COMMERCIAL CREDIT GROUP NOTES				1.G FE	25,371,338	104.7250	23,741,217	22,670,000	23,100,869	0	(187,140)	0	0	7.875	6.875	FA	743,859	1,785,263	09/25/2000	02/01/2025
202795-HG-8	COMMONWEALTH EDISON SECURED				1.F FE	995,640	103.5130	1,035,134	1,000,000	997,608	0	165	0	0	5.875	5.906	FA	24,479	58,750	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CORPORATE				1.F FE	10,761,135	104.7760	9,109,218	8,694,000	10,139,210	0	(80,259)	0	0	5.900	4.242	MS	151,034	512,946	12/07/2016	03/15/2036
202795-HT-0	COMMONWEALTH EDISON CORPORATE				1.F FE	6,516,633	110.3220	5,344,016	4,844,000	6,029,029	0	(55,399)	0	0	6.450	4.234	JJ	144,069	312,438	04/13/2012	01/15/2038
202795-JD-3	COMMONWEALTH EDISON CORPORATE			2	1.F FE	13,420,624	91.4460	12,202,493	13,344,000	13,408,316	0	(1,900)	0	0	4.700	4.663	JJ	289,194	627,168	12/19/2016	01/15/2044
202795-JG-6	COMMONWEALTH EDISON CORPORATE			2	1.F FE	7,129,640	85.9550	5,324,909	6,195,000	7,062,174	0	(25,383)	0	0	4.350	3.447	MN	34,434	269,483	04/02/2020	11/15/2045
202795-JJ-0	COMMONWEALTH EDISON CORPORATE			2	1.F FE	1,778,383	76.5420	1,370,104	1,790,000	1,779,912	0	266	0	0	3.650	3.686	JD	2,904	65,335	06/20/2016	06/15/2046
202795-JP-6	COMMONWEALTH EDISON CORPORATE			2	1.F FE	5,228,650	81.4890	4,074,470	5,000,000	5,224,088	0	(4,562)	0	0	4.000	3.727	MS	66,667	200,000	02/23/2022	03/01/2049
202795-JS-0	COMMONWEALTH EDISON CORPORATE			2	1.F FE	19,972,400	69.1320	13,826,376	20,000,000	19,973,664	0	608	0	0	3.000	3.007	MS	200,000	600,000	02/18/2020	03/01/2050
20373#-AH-6	Community Loan Fund of NJ Senior Note				4.B YE	4,270,030	99.5860	4,398,384	4,416,669	4,410,819	0	33,656	0	0	4.400	5.258		532	194,333	07/03/2018	03/02/2023
20449E-EE-2	COMPASS BANK CORPORATE				1.G FE	1,651,532	100.6630	1,667,978	1,657,000	1,655,467	0	368	0	0	5.900	5.928	AO	24,441	97,763	03/14/2006	04/01/2026
20451N-AE-1	Compass Minerals International CORPORATE			2	4.A FE	2,017,500	96.0490	1,920,979	2,000,000	2,003,244	0	(2,180)	0	0	4.875	4.753	JJ	44,958	97,500	05/26/2015	07/15/2024
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES				2.C FE	8,943,750	104.9130	9,442,184	9,000,000	8,983,742	0	3,339	0	0	7.125	7.176	AO	160,313	641,250	09/30/1996	10/01/2026
205887-AX-0	CONAGRA FOODS INC NOTES				2.C FE	15,907,203	113.8240	15,861,389	13,935,000	14,873,764	0	(90,226)	0	0	8.250	7.090	MS	338,504	1,149,638	04/06/2004	09/15/2030
205887-BS-0	CONAGRA FOODS INC CORPORATE			2	2.C FE	888,111	78.1330	781,332	1,000,000	903,806	0	2,595	0	0	4.650	5.444	JJ	20,150	46,500	12/07/2015	01/25/2043
20647@-AC-9	Concord Purchaser Corp. Revolver			4	4.C	0	0.0000	0	0	0	0	0	0	0	11.937	0.000	MJSD	0	13,516	06/30/2022	03/16/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20647@-AD-7	Concord Purchaser Corp. Sr. Secured			4	4.C	30,484,705	99.2700	30,262,166	30,484,705	30,484,705	0	0	0	0	7.585	11.540	MJSD	86,554	2,597,678	03/04/2022	03/16/2026
207528-AA-4	ConnectAmerica.com LLC Sr. Secured			4	5.A YE	9,372,715	97.7700	9,163,703	9,372,715	9,372,715	0	0	0	0	12.205	11.590	MJSD	3,134	880,387	12/14/2022	06/30/2026
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE				1.E FE	12,675,169	104.6250	12,931,682	12,360,000	12,577,102	0	(10,680)	0	0	6.350	6.151	JD	65,405	784,860	01/06/2011	06/01/2036
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	5,255,650	86.3960	4,319,807	5,000,000	5,227,441	0	(6,938)	0	0	4.300	3.976	AO	45,389	215,000	08/30/2018	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	5,165,117	84.1370	4,471,872	5,315,000	5,185,913	0	3,357	0	0	4.150	4.320	JD	18,381	220,573	11/13/2015	06/01/2045
207597-EL-5	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	32,780,853	83.7670	24,683,528	29,467,000	32,600,832	0	(82,785)	0	0	4.000	3.355	AO	294,670	1,178,680	10/20/2021	04/01/2048
207597-EN-1	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	438,812	80.8920	355,925	440,000	438,975	0	109	0	0	2.050	2.080	JJ	4,510	9,045	06/21/2021	07/01/2031
208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES				1.F FE	15,105,888	110.9160	15,478,350	13,955,000	14,699,680	0	(101,117)	0	0	6.950	5.887	AO	204,751	969,873	12/04/2018	04/15/2029
20825C-AP-9	Conocophillips CORPORATE				1.F FE	8,018,005	105.9870	6,507,583	6,140,000	7,501,216	0	(63,310)	0	0	5.900	3.960	MN	46,289	362,260	04/27/2015	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE				1.F FE	9,454,410	113.1860	8,834,164	7,805,000	9,063,786	0	(51,904)	0	0	6.500	5.005	FA	211,385	507,325	04/27/2015	02/01/2039
20825C-AW-4	Conocophillips CORPORATE			2	1.F FE	2,294,000	93.4270	1,868,538	2,000,000	2,257,845	0	(36,155)	0	0	3.750	0.826	AO	18,750	37,500	05/09/2022	10/01/2027
20825C-AY-0	Conocophillips CORPORATE			2	1.F FE	1,310,595	95.8590	1,054,451	1,100,000	1,288,648	0	(21,947)	0	0	4.300	1.012	FA	17,869	23,650	05/09/2022	08/15/2028
20825C-BC-7	Conocophillips CORPORATE			2	1.F FE	46,465,949	92.8240	33,049,964	35,605,000	46,276,552	0	(189,397)	0	0	4.875	3.106	AO	433,936	867,872	05/09/2022	10/01/2047
20825C-BE-3	Conocophillips CORPORATE			2	1.F FE	13,021,100	90.4780	9,047,765	10,000,000	12,971,416	0	(49,684)	0	0	4.850	3.132	FA	183,222	242,500	05/09/2022	08/15/2048
20826F-AC-0	CONOCOPHILLIPS CO CORPORATE			2	1.F FE	659,627	86.8700	535,985	617,000	652,508	0	(1,049)	0	0	4.300	3.900	MN	3,390	26,531	04/27/2015	11/15/2044
20826F-AR-7	CONOCOPHILLIPS CO CORPORATE			2	1.F FE	12,642,400	107.7240	10,772,416	10,000,000	12,396,069	0	(61,444)	0	0	5.950	4.288	MS	175,194	595,000	09/18/2018	03/15/2046
20826F-BD-7	CONOCOPHILLIPS CO CORPORATE			2	1.F FE	3,661,528	80.0710	3,017,893	3,769,000	3,661,675	0	147	0	0	4.025	4.173	MS	44,668	0	10/04/2022	03/15/2062
209111-EF-6	CONS EDISON CO OF NY CORPORATE				2.A FE	4,632,389	99.1220	4,311,796	4,350,000	4,524,766	0	(12,101)	0	0	5.700	5.203	FA	103,313	247,950	01/06/2012	02/01/2034
209111-EH-2	CONS EDISON CO OF NY CORPORATE				2.A FE	2,071,360	98.8140	1,976,278	2,000,000	2,046,725	0	(2,734)	0	0	5.300	5.040	MS	35,333	106,000	06/01/2011	03/01/2035
209111-EL-3	CONS EDISON CO OF NY CORPORATE				2.A FE	8,525,845	101.8430	8,656,691	8,500,000	8,515,936	0	(826)	0	0	5.850	5.828	MS	146,413	497,250	03/06/2006	03/15/2036
209111-EM-1	CONS EDISON CO OF NY CORPORATE				2.A FE	3,064,830	105.4510	3,163,540	3,000,000	3,044,786	0	(2,114)	0	0	6.200	6.036	JD	8,267	186,000	07/17/2009	06/15/2036
209111-EQ-2	CONS EDISON CO OF NY CORPORATE				2.A FE	7,777,186	97.1290	5,827,726	6,000,000	7,667,362	0	(93,739)	0	0	5.700	3.208	JD	28,500	342,000	10/27/2021	12/01/2036
209111-ES-8	CONS EDISON CO OF NY CORPORATE				2.A FE	754,444	106.7800	695,137	651,000	724,861	0	(3,312)	0	0	6.300	5.183	FA	15,494	41,013	06/15/2011	08/15/2037
209111-EY-5	CONS EDISON CO OF NY CORPORATE				2.A FE	21,823,057	98.3740	21,248,865	21,600,000	21,770,219	0	(6,177)	0	0	5.500	5.427	JD	99,000	1,188,000	04/27/2015	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE				2.A FE	18,032,574	99.5750	16,065,404	16,134,000	17,580,993	0	(52,402)	0	0	5.700	4.922	JD	40,873	919,638	04/27/2015	06/15/2040
21017#-AB-9	Consolidated Terminals, LLC Debt in Infr				2.C PL	4,500,000	96.8750	4,359,391	4,500,000	4,500,000	0	0	0	0	4.930	4.930	JD	11,709	221,850	12/12/2013	12/12/2025
21036P-AZ-1	CONSTELLATION BRANDS INC CORPORATE			2	2.B FE	7,268,842	80.4120	5,045,824	6,275,000	7,236,120	0	(25,359)	0	0	4.100	3.196	FA	97,193	257,275	09/14/2021	02/15/2048
21036P-BD-9	CONSTELLATION BRANDS INC CORPORATE			2	2.B FE	11,533,050	94.2500	9,424,990	10,000,000	11,431,129	0	(30,616)	0	0	5.250	4.316	MN	67,083	525,000	06/26/2019	11/15/2048
21036P-BF-4	CONSTELLATION BRANDS INC CORPORATE			2	2.C FE	2,589,325	85.2800	2,132,005	2,500,000	2,577,422	0	(9,914)	0	0	2.875	2.397	MN	11,979	71,875	10/15/2021	05/01/2030
21036P-BH-0	CONSTELLATION BRANDS INC CORPORATE			2	2.C FE	4,017,044	79.6760	3,214,944	4,035,000	4,019,335	0	1,632	0	0	2.250	2.300	FA	37,828	92,048	07/21/2021	08/01/2031
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES				2.B FE	17,274,874	113.2200	17,092,758	15,097,000	16,244,769	0	(89,069)	0	0	7.600	6.488	AO	286,843	1,147,372	05/11/2004	04/01/2032
210518-CP-9	Consumers Energy CORPORATE				1.F FE	548,939	101.6510	559,080	550,000	549,308	0	33	0	0	5.800	5.813	MS	9,393	31,900	08/08/2005	09/15/2035
210518-CU-8	Consumers Energy CORPORATE			2	1.F FE	29,974,185	82.8570	24,933,260	30,092,000	29,996,003	0	2,205	0	0	3.950	3.970	MN	151,881	1,188,634	10/17/2016	05/15/2043
210518-CX-2	Consumers Energy CORPORATE			2	1.E FE	9,832,299	79.4120	7,436,897	9,365,000	9,807,490	0	(4,301)	0	0	4.350	4.109	FA	136,924	407,378	06/22/2016	08/31/2064
210518-CY-0	Consumers Energy CORPORATE			2	1.F FE	15,112,807	80.7600	11,449,275	14,177,000	14,999,637	0	(25,323)	0	0	4.100	3.702	MN	74,272	581,257	04/16/2020	11/15/2045
210518-CZ-7	Consumers Energy CORPORATE			2	1.E FE	2,914,602	72.7280	2,455,281	3,376,000	2,970,023	0	10,114	0	0	3.250	4.045	FA	41,450	109,720	12/12/2016	08/15/2046
210518-DA-1	Consumers Energy CORPORATE			2	1.F FE	2,142,079	82.0460	1,722,965	2,100,000	2,137,248	0	(933)	0	0	3.950	3.836	JJ	38,249	82,950	07/06/2017	07/15/2047
210518-DB-9	Consumers Energy CORPORATE			2	1.E FE	5,876,812	83.6900	4,477,420	5,350,000	5,841,430	0	(12,523)	0	0	4.050	3.489	MN	27,686	216,675	03/18/2020	05/15/2048
210518-DD-5	Consumers Energy CORPORATE			2	1.E FE	20,650,556	88.4620	14,530,761	16,426,000	20,418,262	0	(99,465)	0	0	4.350	2.990	AO	150,845	714,531	01/27/2022	04/15/2049
210518-DE-3	Consumers Energy CORPORATE			2	1.E FE	11,410,560	79.0780	7,559,084	9,559,000	11,297,696	0	(43,778)	0	0	3.750	2.777	FA	135,419	358,463	09/15/2020	02/15/2050
210518-DF-0	Consumers Energy CORPORATE			2	1.E FE	11,295,860	70.1240	7,363,068	10,500,000	11,244,967	0	(18,401)	0	0	3.100	2.728	FA	122,967	325,500	02/28/2020	08/15/2050
210518-DH-6	Consumers Energy CORPORATE			2	1.F FE	20,069,277	76.3220	13,890,656	18,200,000	19,954,555	0	(43,081)	0	0	3.500	2.972	FA	265,417	637,000	04/15/2020	08/01/2051
210518-DJ-2	Consumers Energy CORPORATE			2	1.E FE	2,808,843	57.1550	1,723,218	3,015,000	2,812,718	0	3,047	0	0	2.500	2.790	MN	12,563	75,375	09/16/2021	05/01/2060
210518-DN-3	Consumers Energy CORPORATE			2	1.E FE	6,414,607	63.3890	4,069,582	6,420,000	6,414,671	0	119	0	0	2.650	2.654	FA	64,271	171,548	08/02/2021	08/15/2052
21246#-AQ-9	Convenience Store Investments Senior Sec				2.C PL	560,290	98.1370	549,851	560,290	560,290	0	0	0	0	3.750	3.767	FMAN	2,159	21,011	01/31/2012	11/24/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21246#-AR-7	Convenience Store Investments Senior Sec				2.C PL	1,845,096	91.9120	1,695,869	1,845,096	1,845,096	0	0	0	0	3.690	3.706	FMAN	6,998	68,084	04/22/2013	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not				2.C PL	5,466,534	94.4950	5,064,004	5,358,993	5,428,735	0	(5,755)	0	0	4.360	4.129	FMAN	24,014	233,652	03/15/2016	02/24/2034
217020-C#-1	Coorstek, Inc Senior Secured Note				2.C PL	50,000,000	95.9710	47,985,549	50,000,000	50,000,000	0	0	0	0	4.900	4.900	JD	61,250	2,450,000	12/22/2014	12/22/2026
217020-C*-5	Coorstek, Inc Senior Secured Note				2.C PL	33,190,000	98.6170	32,731,113	33,190,000	33,190,000	0	0	0	0	5.150	0.000	JJ	854,643	1,709,285	07/01/2011	07/01/2024
217020-D#-0	Coorstek, Inc Senior Secured Note				2.C PL	6,300,000	91.1100	5,739,939	6,300,000	6,300,000	0	0	0	0	4.210	4.210	JD	19,156	265,230	06/05/2018	06/05/2028
217020-E*-3	Coorstek, Inc Sr. Secured				2.C PL	14,653,406	94.2170	13,224,803	14,036,587	14,448,632	0	(154,331)	0	0	3.750	2.554	JJ	235,405	526,372	09/01/2021	07/20/2025
217020-E@-1	Coorstek, Inc Sr. Secured				2.C PL	20,000,000	94.0250	18,805,005	20,000,000	20,000,000	0	0	0	0	3.750	3.750	FA	252,083	750,000	08/31/2020	08/31/2025
21871X-AC-3	COREBRIDGE FINANCIAL INC CORPORATE			2	2.B FE	4,329,336	93.3260	4,106,328	4,400,000	4,338,306	0	8,970	0	0	3.650	4.010	AO	38,366	80,300	04/18/2022	04/05/2027
21887*-AB-0	Corix Regulated Utilities Sr. Secured				2.B	26,100,000	81.3520	21,232,828	26,100,000	26,100,000	0	0	0	0	3.350	3.350	MN	85,006	874,350	05/26/2020	05/26/2035
22056*-AA-5	Cortez Expansion Capital Corp. Senior Un				2.B	6,620,000	96.7050	6,401,903	6,620,000	6,620,000	0	0	0	0	4.570	4.570	MJSD	840	302,534	09/30/2015	09/30/2025
22160K-AM-7	COSTCO WHOLESALE CORP CORPORATE			2	1.D FE	11,363,013	94.2780	11,272,826	11,957,000	11,626,112	0	68,317	0	0	3.000	3.689	MN	42,846	358,710	12/06/2018	05/18/2027
22211#-AA-3	Coughlan Companies, Inc. Senior Secured				4.C YE	879,412	96.0370	844,563	879,412	879,412	0	0	0	0	6.850	6.908	MJSD	167	60,240	07/31/2019	07/31/2026
224044-AN-7	COX COMMUNICATIONS INC CORPORATE				2.B FE	2,009,488	103.1920	1,960,644	1,900,000	1,940,849	0	(5,950)	0	0	6.800	6.335	FA	53,833	129,200	10/07/2003	08/01/2028
224044-BT-3	COX COMMUNICATIONS INC CORPORATE				2.B FE	6,982,570	101.9050	7,133,339	7,000,000	6,986,318	0	463	0	0	6.950	6.970	JD	40,542	486,500	05/29/2008	06/01/2038
224044-BY-2	COX COMMUNICATIONS INC CORPORATE				2.B FE	7,223,477	82.9100	7,047,372	8,500,000	7,383,157	0	26,740	0	0	4.700	5.749	JD	17,756	399,500	04/02/2013	12/15/2042
224044-CA-3	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	4,840,802	99.0590	5,427,446	5,479,000	5,429,263	0	96,499	0	0	2.950	4.399	JD	449	161,631	06/20/2013	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	12,040,802	81.4430	12,053,525	14,800,000	12,387,715	0	55,980	0	0	4.500	5.805	JD	1,850	666,000	06/06/2013	06/30/2043
224044-CL-9	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	4,983,151	75.8910	4,147,430	5,465,000	5,029,850	0	46,699	0	0	1.800	2.957	AO	24,593	98,370	01/18/2022	10/01/2030
224044-CM-7	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	42,231,256	60.2050	27,001,441	44,849,000	42,312,753	0	54,942	0	0	2.950	3.260	AO	330,761	1,323,046	10/07/2021	10/01/2050
224044-CN-5	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	15,798,242	79.6680	13,696,567	17,192,000	15,843,965	0	46,797	0	0	2.600	3.657	JD	19,866	311,831	08/16/2022	06/15/2031
224044-CP-0	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	77,749,074	69.5550	54,142,617	77,841,000	77,709,400	0	(26,752)	0	0	3.600	3.592	JD	124,546	2,802,276	05/25/2022	06/15/2051
22704*-AB-9	Croda, Inc. Senior Unsecured Note				2.B	1,000,000	89.6720	896,724	1,000,000	1,000,000	0	0	0	0	3.700	3.700	JD	2,569	37,000	06/06/2019	06/06/2029
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur				2.C PL	23,090,760	95.0770	21,954,099	23,090,760	23,090,760	0	0	0	0	4.770	4.769	AO	244,762	1,101,429	04/11/2018	04/11/2033
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur				2.C PL	8,270,121	96.5050	7,981,053	8,270,121	8,270,121	0	0	0	0	4.540	4.538	AO	83,436	375,464	04/11/2018	04/11/2028
22802P-AD-0	Crowley Alaska Tankers, LLC Subordinated				3.C PL	2,713,200	92.4710	2,508,924	2,713,200	2,713,200	0	0	0	0	6.560	6.560	AO	39,552	177,986	04/11/2018	04/11/2033
22802P-AE-8	Crowley Alaska Tankers, LLC Subordinated				3.C PL	2,688,459	95.2030	2,559,487	2,688,459	2,688,459	0	0	0	0	6.560	6.560	AO	39,192	176,363	04/11/2018	04/11/2028
22861#-AA-6	Crown Two, Inc. Promissory Note				6. *	4	0.0000	1	209,549	1	0	0	0	0	4.000	8,888.000	MON	0	0	07/31/2014	07/01/2024
22889#-AB-2	Oatey Co. Senior Unsecured Note				3.A	1,833,351	96.5020	1,706,855	1,768,723	1,821,674	0	(17,695)	0	0	3.260	1.209	MJSD	1,281	57,660	09/01/2021	12/23/2024
23157#-AF-6	Curtiss-Wright Corp. Senior Note				2.A PL	5,850,000	99.5990	5,826,546	5,850,000	5,850,000	0	0	0	0	3.700	3.700	FA	75,156	216,450	02/26/2013	02/26/2023
23157#-AL-3	Curtiss-Wright Corp. Sr. Unsecured				2.A PL	23,420,000	82.2830	19,270,718	23,420,000	23,420,000	0	0	0	0	3.200	3.200	FA	287,285	749,440	08/13/2020	08/13/2032
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj				3.A	13,772,618	95.8060	13,195,030	13,772,618	13,772,618	0	0	0	0	5.300	5.031	JAJO	162,211	729,949	02/24/2017	12/09/2036
232806-B*-9	CYPRESS SEMICONDUCTOR CO Sr. Unsecured				2.B FE	18,900,000	84.9290	16,051,542	18,900,000	18,900,000	0	0	0	0	3.270	3.270	JD	25,751	618,030	06/16/2021	06/16/2033
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note				2.A FE	370,444	101.7860	377,061	370,444	370,444	0	0	0	0	8.960	8.962	JD	1,475	33,192	09/12/2003	12/15/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec				2.C YE	19,584,417	104.4180	20,449,688	19,584,417	19,584,417	0	0	0	0	7.900	7.901	JD	68,763	1,547,169	09/04/2007	06/15/2027
23311R-AA-4	DCP MIDSTREAM LP CORPORATE				2.C FE	10,274,700	103.1380	10,313,771	10,000,000	10,196,075	0	(7,805)	0	0	6.750	6.539	MS	198,750	675,000	10/18/2007	09/15/2037
23311V-AH-0	DCP MIDSTREAM OPERATING LP CORPORATE			2	2.C FE	1,470,255	96.7090	1,450,637	1,500,000	1,471,515	0	1,260	0	0	5.125	5.481	MN	9,823	38,438	08/30/2022	05/15/2029
23312*-AA-3	DATC Path 15 LLC Senior note				1.F FE	2,497,685	107.2090	2,677,740	2,497,685	2,497,685	0	0	0	0	8.000	7.999	JD	8,881	199,815	06/10/2004	12/15/2028
23331A-BH-1	D.R. HORTON INC CORPORATE			2	2.A FE	2,586,000	100.0900	2,588,321	2,586,000	2,586,000	0	0	0	0	5.750	5.750	FA	56,174	148,695	07/31/2013	08/15/2023
233331-BD-8	DTE ENERGY COMPANY CORPORATE				2.B FE	24,751,733	98.4240	24,360,015	24,750,000	24,749,200	0	(2,532)	0	0	4.220	4.219	MN	174,075	251,632	08/03/2022	11/01/2024
23338V-AA-4	DTE ELECTRIC CO CORPORATE			2	1.F FE	18,316,417	83.8780	15,546,799	18,535,000	18,354,044	0	5,491	0	0	4.000	4.070	AO	185,350	741,400	06/10/2015	04/01/2043
23338V-AD-8	DTE ELECTRIC CO CORPORATE			2	1.E FE	2,036,060	86.9960	1,739,910	2,000,000	2,030,528	0	(893)	0	0	4.300	4.190	JJ	43,000	86,000	12/15/2015	07/01/2044
23338V-AE-6	DTE ELECTRIC CO CORPORATE			2	1.E FE	22,145,623	79.7220	18,929,987	23,745,000	22,386,508	0	36,066	0	0	3.700	4.091	MS	258,689	878,565	06/13/2019	03/15/2045
23338V-AF-3	DTE ELECTRIC CO CORPORATE			2	1.E FE	29,103,941	77.9760	21,327,116	27,351,000	28,976,604	0	(48,705)	0	0	3.700	3.320	JD	84,332	1,011,987	09/30/2020	06/01/2046
23338V-AG-1	DTE ELECTRIC CO CORPORATE			2	1.E FE	15,534,928	79.1850	11,153,230	14,085,000	15,430,165	0	(37,819)	0	0	3.750	3.172	FA	199,537	528,188	04/16/2020	08/15/2047
23338V-AH-9	DTE ELECTRIC CO CORPORATE			2	1.E FE	28,370,443	83.6280	22,160,463	26,499,000	28,256,276	0	(47,604)	0	0	4.050	3.626	MN	137,132	1,073,210	12/01/2020	05/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23338V-AJ-5	DTE ELECTRIC CO CORPORATE			2	1.E FE	53,012,796	82.6310	40,170,456	48,614,000	52,715,392	0	(105,498)	0	0	3.950	3.438	MS	640,084	1,920,253	02/10/2020	03/01/2049
23338V-AL-0	DTE ELECTRIC CO CORPORATE			2	1.F FE	16,532,513	68.9050	10,647,172	15,452,000	16,466,905	0	(26,145)	0	0	2.950	2.606	MS	151,945	455,834	10/13/2020	03/01/2050
23338V-AM-8	DTE ELECTRIC CO CORPORATE			2	1.E FE	4,231,477	85.0330	3,421,748	4,024,000	4,200,635	0	(20,406)	0	0	2.625	2.021	MS	35,210	105,630	06/22/2021	03/01/2031
233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT				1.G FE	8,759,394	123.5140	10,872,905	8,803,000	8,779,171	0	1,928	0	0	8.500	8.546	JJ	338,793	748,255	04/20/2001	01/18/2031
233851-DW-1	DAIMLER FINANCE NORTH AMERICA CORPORATE				1.G FE	8,808,393	88.3980	7,347,639	8,312,000	8,715,526	0	(55,805)	0	0	3.100	2.305	FA	97,343	257,672	04/23/2021	08/15/2029
233851-EB-6	DAIMLER FINANCE NORTH AMERICA CORPORATE				1.G FE	89,838,000	95.0320	85,528,350	90,000,000	89,936,321	0	53,977	0	0	0.750	0.811	MS	225,000	675,000	02/25/2021	03/01/2024
23404@-AB-8	Daisy Brand, LLC Senior Note				2.C	11,613,240	97.7920	11,213,681	11,466,915	11,550,651	0	(47,051)	0	0	4.410	3.988	MJSD	2,809	505,691	09/01/2021	09/30/2024
23404@-AC-6	Daisy Brand, LLC Senior Note				2.C	5,251,879	96.7080	5,002,518	5,172,817	5,204,666	0	(7,774)	0	0	4.480	4.304	MJSD	1,287	231,742	04/01/2016	09/29/2026
235825-AF-3	Dana Holding Corp CORPORATE			2	3.B FE	2,743,125	92.7360	2,642,964	2,850,000	2,754,510	0	11,385	0	0	5.375	6.180	MN	19,574	153,188	04/18/2022	11/15/2027
235825-AG-1	Dana Holding Corp CORPORATE			2	3.B FE	1,614,375	90.9640	1,364,467	1,500,000	1,561,534	0	(41,723)	0	0	5.625	2.678	JD	3,750	84,375	09/21/2021	06/15/2028
235851-AQ-5	DANAHER CORP CORPORATE			2	1.G FE	2,711,118	96.3930	2,617,058	2,715,000	2,713,727	0	410	0	0	3.350	3.367	MS	26,780	90,953	09/10/2015	09/15/2025
235851-AR-3	DANAHER CORP CORPORATE			2	1.G FE	20,778,111	89.4210	18,411,730	20,590,000	20,755,563	0	(4,950)	0	0	4.375	4.315	MS	265,239	900,813	11/16/2017	09/15/2045
235851-AW-2	DANAHER CORP CORPORATE			2	1.G FE	21,558,592	66.9000	14,613,537	21,844,000	21,562,797	0	4,614	0	0	2.800	2.862	JD	35,679	611,632	01/28/2022	12/10/2051
23852P-A#-2	The Davey Tree Expert Company Senior Uns				2.B	1,000,000	93.8260	938,261	1,000,000	1,000,000	0	0	0	0	4.000	3.999	MS	11,111	40,000	02/05/2019	09/21/2028
23918K-AS-7	DAVITA HEALTHCARE PARTNERS INC CORPORATE			2	4.A FE	2,447,063	80.6180	2,035,607	2,525,000	2,453,800	0	6,738	0	0	4.625	5.085	JD	9,732	116,781	03/01/2022	06/01/2030
23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORPORATE			2	4.A FE	3,297,125	74.5950	3,132,971	4,200,000	3,307,557	0	10,129	0	0	3.750	7.229	FA	59,500	18,750	12/15/2022	02/15/2031
239753-DJ-2	DAYTON HUDSON CORP DEBENTURES				1.F FE	12,207,800	106.7160	11,738,815	11,000,000	11,396,442	0	(66,358)	0	0	6.750	5.907	JJ	371,250	742,500	09/23/2002	01/01/2028
239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATION				1.F FE	4,026,583	106.5800	4,103,349	3,850,000	3,916,340	0	(9,688)	0	0	6.650	6.278	FA	106,677	256,025	05/24/2004	08/01/2028
24001#-AA-3	Dayton Power & Light Co Sr. Secured				2.A	86,265,000	76.8340	66,281,103	86,265,000	86,265,000	0	0	0	0	3.200	3.200	JJ	1,157,868	2,760,480	07/31/2020	07/31/2040
240019-BV-0	Dayton Power & Light Co CORPORATE			2	2.A FE	26,571,444	78.0570	20,240,128	25,930,000	26,536,227	0	(13,664)	0	0	3.950	3.807	JD	45,522	1,024,235	04/15/2020	06/15/2049
244199-BA-2	DEERE & CO NOTES				1.F FE	13,452,147	114.8700	14,992,778	13,052,000	13,252,750	0	(18,880)	0	0	7.125	6.867	MS	304,819	929,955	05/17/2006	03/03/2031
244199-BF-1	DEERE & CO CORPORATE			2	1.F FE	41,067,537	89.0970	38,078,313	42,738,000	41,371,902	0	43,124	0	0	3.900	4.136	JD	101,859	1,666,782	12/07/2015	06/09/2042
244199-BG-9	DEERE & CO CORPORATE			2	1.F FE	22,569,878	71.9730	16,930,116	23,523,000	22,577,346	0	14,946	0	0	2.875	3.089	MS	214,157	556,658	03/24/2022	09/07/2049
244199-BK-0	DEERE & CO CORPORATE			2	1.F FE	19,895,695	85.0230	14,975,099	17,613,000	19,787,466	0	(51,862)	0	0	3.750	3.070	AO	139,436	660,488	05/04/2021	04/15/2050
24422E-TG-4	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	4,999,700	99.6840	4,984,188	5,000,000	4,999,765	0	(58)	0	0	2.800	2.801	MS	44,722	140,000	04/18/2019	03/06/2023
24422E-UH-0	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	10,165,200	99.4090	9,940,886	10,000,000	10,017,322	0	(39,888)	0	0	3.450	3.038	JD	23,000	345,000	02/11/2019	06/07/2023
24422E-UR-8	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	14,283,714	98.7280	14,103,307	14,285,000	14,284,618	0	266	0	0	3.450	3.452	JJ	234,095	492,833	01/04/2019	01/10/2024
24422E-UX-5	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	2,183,260	97.4480	2,131,196	2,187,000	2,185,969	0	811	0	0	2.600	2.639	MS	18,006	56,862	06/04/2019	03/07/2024
24422E-UY-3	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	5,595,632	89.1680	4,993,396	5,600,000	5,596,958	0	411	0	0	2.800	2.809	JJ	70,996	156,800	07/15/2019	07/18/2029
24422E-WE-5	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	9,287,352	92.7800	8,628,533	9,300,000	9,288,179	0	827	0	0	3.350	3.372	AO	63,175	155,775	04/12/2022	04/18/2029
24618#-AS-9	Delaware North Companies, Inc. Senior No				2.C	1,900,000	98.2740	1,867,208	1,900,000	1,900,000	0	0	0	0	3.930	3.930	JJ	31,320	74,670	07/31/2013	07/31/2023
24618#-AZ-3	Delaware North Companies, Inc. Senior Un				2.C	9,226,335	95.6220	8,433,891	8,820,000	8,964,491	0	(94,509)	0	0	3.630	2.499	JD	4,447	320,166	03/02/2020	06/26/2024
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT				2.B FE	17,319,223	121.2650	20,091,147	16,568,000	17,053,659	0	(44,893)	0	0	9.000	8.467	AO	314,792	1,491,120	04/03/2018	04/15/2031
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE			2	1.F FE	18,836,952	77.0220	14,029,617	18,215,000	18,693,926	0	(17,235)	0	0	4.000	3.803	JD	60,717	728,600	07/11/2016	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO CORPORATE			2	1.F FE	9,023,614	81.3410	6,983,970	8,586,000	8,958,804	0	(11,040)	0	0	4.150	3.851	MN	45,530	356,319	12/05/2016	05/15/2045
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior				1.F	4,545,455	100.2440	4,556,534	4,545,455	4,545,455	0	0	0	0	6.730	6.729	FA	111,317	305,909	08/20/2008	08/20/2023
24715@-AQ-7	Deloitte LLP Senior Note				1.G	707,489	98.5870	697,492	707,489	707,489	0	0	0	0	4.400	4.400	AO	5,880	31,130	10/23/2013	10/23/2023
24715@-AT-1	Deloitte LLP Sr. Unsecured				1.F	14,358,286	91.5320	12,814,486	14,000,000	14,279,482	0	(59,422)	0	0	3.460	2.967	MN	72,660	484,400	09/01/2021	05/07/2027
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured				2.B	5,000,000	93.3860	4,679,190	5,010,563	5,010,563	0	0	0	(328,404)	2.250	2.250	FA	42,590	113,826	08/15/2016	08/15/2026
24906P-C@-6	Dentsply Sirona Inc. Senior Unsecured				2.B	3,362,100	87.4630	2,800,356	3,201,750	3,201,750	0	0	0	(209,850)	1.310	1.310	AO	7,457	40,312	10/27/2016	10/27/2027
24906P-D#-3	Dentsply Sirona Inc. Senior Unsecured				2.B	3,132,770	82.9590	2,474,957	2,983,358	2,983,358	0	0	0	(195,536)	1.580	1.580	AO	8,380	45,304	10/27/2016	10/27/2030
24906P-D*-7	Dentsply Sirona Inc. Senior Unsecured				2.B	2,241,400	84.2870	1,799,100	2,134,500	2,134,500	0	0	0	(139,900)	1.500	1.500	AO	5,692	30,773	10/27/2016	10/27/2029
24906P-E@-4	Dentsply Sirona Inc. Senior Unsecured				2.B	7,844,900	81.7600	6,108,102	7,470,750	7,470,750	0	0	0	(489,650)	1.650	1.650	AO	21,914	118,474	10/27/2016	10/27/2031
250847-DU-1	DTE Electric Company CORPORATE				1.F FE	2,824,374	106.2660	3,044,521	2,865,000	2,841,643	0	1,641	0	0	6.350	6.462	AO	38,407	181,928	07/24/2006	10/15/2032
250847-EA-4	DTE Electric Company CORPORATE				1.F FE	941,689	99.8790	855,963	857,000	916,589	0	(2,676)	0	0	5.700	5.026	AO	12,212	48,849	10/26/2010	10/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
250847-EB-2	DTE Electric Company CORPORATE				1.F FE	9,669,844	109.0960	10,417,610	9,549,000	9,630,325	0	(3,760)	0	0	6.625	6.528	JD	52,718	632,621	07/25/2006	06/01/2036
250847-EH-9	DTE Electric Company CORPORATE			2	1.F FE	11,122,856	83.2150	9,326,746	11,208,000	11,143,563	0	2,012	0	0	4.500	4.544	MS	168,120	504,360	04/01/2016	09/01/2041
250847-EK-2	DTE Electric Company CORPORATE			2	1.F FE	19,490,908	79.2640	15,673,571	19,774,000	19,544,051	0	6,611	0	0	3.950	4.032	JD	34,714	781,073	05/23/2017	06/15/2042
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES				2.B FE	20,288,990	114.4560	19,457,435	17,000,000	18,779,184	0	(136,866)	0	0	7.950	6.432	AO	285,317	1,351,500	02/15/2007	04/15/2032
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT				2.B FE	25,781,275	113.5940	24,422,803	21,500,000	23,711,014	0	(184,787)	0	0	7.875	6.323	MS	427,984	1,693,125	08/24/2006	09/30/2031
25239*-AA-8	DeZurik, Inc. Senior Note				4.B	910,005	99.9740	897,882	898,117	898,208	0	(10,032)	0	0	6.500	4.691	MJSD	162	58,378	09/01/2021	01/03/2023
25239*-AD-2	DeZurik, Inc. Senior Secured				4.B	1,000,000	97.3210	973,214	1,000,000	1,000,000	0	0	0	0	6.650	6.704	MJSD	185	66,500	05/29/2020	12/31/2026
25239*-AE-0	DeZurik, Inc. Sr. Secured				4.B	18,820,000	91.1310	17,150,897	18,820,000	18,820,000	0	0	0	0	5.450	5.486	MJSD	2,849	1,025,690	12/31/2020	12/31/2028
254687-AH-9	WALT DISNEY COMPANY DEBENTURES			2	2.A FE	1,997,070	103.9090	2,007,520	1,932,000	1,981,701	0	(1,266)	0	0	7.550	7.293	JJ	67,260	145,866	12/05/1996	07/15/2093
254687-CP-9	WALT DISNEY COMPANY CORPORATE				1.G FE	12,131,000	101.0760	10,107,586	10,000,000	10,205,792	0	(636,894)	0	0	8.875	2.347	AO	160,243	887,500	11/26/2019	04/26/2023
254687-CV-6	WALT DISNEY COMPANY CORPORATE				1.G FE	6,635,858	102.6350	5,696,226	5,550,000	5,843,328	0	(263,322)	0	0	7.750	2.761	FA	179,219	430,125	11/26/2019	02/01/2024
254687-CX-2	WALT DISNEY COMPANY CORPORATE				1.G FE	2,589,100	106.3950	2,127,905	2,000,000	2,203,708	0	(127,971)	0	0	9.500	2.697	JJ	87,611	190,000	11/26/2019	07/15/2024
254687-DF-0	WALT DISNEY COMPANY CORPORATE				1.G FE	4,996,040	106.9180	4,276,725	4,000,000	4,497,898	0	(165,966)	0	0	7.700	3.072	AO	52,189	308,000	11/26/2019	10/30/2025
254687-DP-8	WALT DISNEY COMPANY CORPORATE				2.A FE	4,300,200	110.2080	3,705,195	3,362,000	3,986,285	0	(104,981)	0	0	7.300	3.455	AO	41,586	245,426	11/26/2019	04/30/2028
254687-DT-0	WALT DISNEY COMPANY CORPORATE				1.G FE	6,575,100	112.8640	5,643,196	5,000,000	6,088,286	0	(162,890)	0	0	7.625	3.516	MN	32,830	381,250	11/26/2019	11/30/2028
254687-DZ-6	WALT DISNEY COMPANY CORPORATE				1.G FE	2,872,709	109.5490	2,406,795	2,197,000	2,761,269	0	(37,318)	0	0	6.200	3.545	JD	6,054	136,214	11/26/2019	12/15/2034
254687-EB-8	WALT DISNEY COMPANY CORPORATE				1.G FE	8,221,556	109.8710	6,735,077	6,130,000	7,905,142	0	(106,000)	0	0	6.400	3.586	JD	17,436	392,320	11/26/2019	12/15/2035
254687-ED-4	WALT DISNEY COMPANY CORPORATE				1.G FE	7,616,756	123.4410	6,048,599	4,900,000	7,235,776	0	(127,728)	0	0	8.150	3.704	AO	82,089	399,350	11/26/2019	10/17/2036
254687-EH-5	WALT DISNEY COMPANY CORPORATE				2.A FE	15,330,889	112.9930	12,502,668	11,065,000	14,780,065	0	(184,566)	0	0	6.650	3.695	MN	94,022	735,823	11/26/2019	11/15/2037
254687-EP-7	WALT DISNEY COMPANY CORPORATE				1.G FE	1,421,970	109.2760	1,092,765	1,000,000	1,374,715	0	(15,875)	0	0	6.900	3.831	FA	26,067	69,000	11/26/2019	08/15/2039
254687-ER-3	WALT DISNEY COMPANY CORPORATE				1.G FE	11,980,530	108.7590	9,788,303	9,000,000	11,680,788	0	(100,729)	0	0	6.150	3.851	FA	209,100	553,500	11/26/2019	02/15/2041
254687-ET-9	WALT DISNEY COMPANY CORPORATE				2.A FE	2,789,996	100.8120	2,280,359	2,262,000	2,745,529	0	(14,933)	0	0	5.400	3.889	AO	30,537	122,148	11/26/2019	10/01/2043
254687-EZ-5	WALT DISNEY COMPANY CORPORATE				1.G FE	21,180,146	126.4290	16,468,652	13,026,000	20,580,984	0	(201,155)	0	0	7.750	3.899	JD	84,126	1,009,515	11/26/2019	12/01/2045
254687-FD-3	WALT DISNEY COMPANY CORPORATE				1.G FE	64,218,548	127.6430	42,214,257	33,072,000	64,002,732	0	(72,089)	0	0	7.900	3.966	JD	217,724	2,612,688	11/26/2019	12/01/2095
254687-FR-2	WALT DISNEY COMPANY CORPORATE			2	1.G FE	7,796,791	93.9270	7,340,371	7,815,000	7,797,919	0	617	0	0	4.625	4.643	MS	98,393	361,444	03/19/2020	03/23/2040
25468P-BW-5	WALT DISNEY CO SENIOR NOTES				2.A FE	16,808,800	113.3670	17,764,622	15,670,000	16,274,158	0	(48,359)	0	0	7.000	6.429	MS	365,633	1,096,900	10/28/2010	03/01/2032
25468P-CP-9	WALT DISNEY CO CORPORATE				2.A FE	18,035,688	89.0320	15,763,062	17,705,000	17,962,310	0	(9,594)	0	0	4.375	4.257	FA	290,473	774,594	04/01/2016	08/16/2041
25468P-CR-5	WALT DISNEY CO CORPORATE				2.A FE	423,317	86.5140	359,034	415,000	421,825	0	(238)	0	0	4.125	4.000	JD	1,427	17,119	12/17/2015	12/01/2041
25468P-CX-2	WALT DISNEY CO CORPORATE				2.A FE	20,769,838	81.3490	18,221,467	22,399,000	21,091,487	0	40,708	0	0	3.700	4.129	JD	69,064	828,763	11/19/2013	12/01/2042
25468P-DB-9	WALT DISNEY CO CORPORATE				2.A FE	10,548,358	86.9470	8,747,771	10,061,000	10,473,201	0	(12,344)	0	0	4.125	3.841	JD	34,585	415,016	03/23/2016	06/01/2044
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE				2.C FE	12,133,873	90.7320	8,937,147	9,850,000	11,899,008	0	(79,681)	0	0	6.350	4.566	JD	52,123	625,475	06/26/2020	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE				2.C FE	8,265,843	74.5790	6,339,216	8,500,000	8,299,824	0	5,152	0	0	4.875	5.057	AO	103,594	414,375	12/07/2015	04/01/2043
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	2,882,974	86.8730	2,258,708	2,600,000	2,825,849	0	(33,638)	0	0	4.125	2.582	MN	13,704	107,250	04/22/2021	05/15/2029
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	3,214,100	76.0220	1,900,560	2,500,000	3,197,058	0	(16,037)	0	0	5.300	3.629	MN	16,931	132,500	12/07/2021	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	1,918,734	69.0510	1,111,725	1,610,000	1,910,271	0	(6,580)	0	0	4.650	3.565	MN	9,566	74,865	09/14/2021	05/15/2050
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	38,340,498	60.4670	21,443,992	35,464,000	38,284,706	0	(46,096)	0	0	4.000	3.582	MS	417,687	1,418,560	12/13/2021	09/15/2055
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE			2	4.C FE	16,239,576	95.8910	14,770,150	15,403,000	15,920,390	0	(315,169)	0	0	9.750	6.651	JD	66,746	2,136,030	03/10/2022	06/15/2025
25525P-AB-3	DIVERSIFIED HEALTHCARE TR CORPORATE			2	4.C FE	2,621,500	63.7260	1,784,315	2,800,000	2,638,032	0	15,505	0	0	4.375	5.254	MS	40,833	122,500	12/03/2021	03/01/2031
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A				2.C	8,570,876	101.9320	8,736,494	8,570,876	8,570,876	0	0	0	0	7.000	6.999	MS	151,657	599,961	09/15/2010	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A				2.C	16,474,900	101.9320	16,793,250	16,474,900	16,474,900	0	0	0	0	7.000	6.999	MS	291,514	1,153,243	09/15/2010	03/30/2033
256677-AG-0	DOLLAR GENERAL CORP CORPORATE			2	2.B FE	11,903,297	90.0370	9,997,668	11,104,000	11,769,935	0	(88,231)	0	0	3.500	2.548	AO	95,001	388,640	03/15/2022	04/03/2030
256677-AJ-4	DOLLAR GENERAL CORP CORPORATE				2.B FE	21,480,005	98.7130	21,223,357	21,500,000	21,481,511	0	1,506	0	0	4.250	4.299	MS	256,358	0	09/06/2022	09/20/2024
25746U-AV-1	DOMINION ENERGY INC CORPORATE				2.B FE	4,714,700	101.0460	5,052,307	5,000,000	4,814,890	0	9,485	0	0	5.950	6.385	JD	13,222	297,500	09/11/2006	06/15/2035
25746U-BM-0	DOMINION ENERGY INC CORPORATE			2	2.B FE	1,629,695	88.8540	1,470,532	1,655,000	1,635,252	0	631	0	0	4.900	4.999	FA	33,790	81,095	08/02/2011	08/01/2041
25746U-CC-1	DOMINION ENERGY INC CORPORATE			2	2.B FE	1,172,891	85.4320	909,852	1,065,000	1,155,414	0	(2,597)	0	0	4.700	4.100	JD	4,171	50,055	04/27/2015	12/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
260003-AK-4	DOVER CORP CORPORATE			2	2.A FE	54,242,688	96.9450	45,724,158	47,165,000	52,487,595	0	(204,723)	0	0	5.375	4.428	MS	845,040	2,535,119	11/12/2013	03/01/2041
260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES				2.A FE	24,915,700	111.3250	25,604,784	23,000,000	23,847,950	0	(95,714)	0	0	7.375	6.691	MN	282,708	1,696,250	07/20/2006	11/01/2029
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE			2	2.A FE	2,946,827	93.6610	2,122,352	2,266,000	2,916,179	0	(25,724)	0	0	5.250	3.176	MN	15,201	118,965	11/01/2021	11/15/2041
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE			2	2.A FE	23,468,962	83.1080	19,981,602	24,043,000	23,594,189	0	12,349	0	0	4.375	4.512	MN	134,407	1,051,881	10/14/2021	11/15/2042
260543-CL-5	DOW CHEMICAL CO/THE CORPORATE			2	2.A FE	1,241,630	83.6220	836,224	1,000,000	1,233,369	0	(7,650)	0	0	4.625	3.115	AO	11,563	46,250	11/30/2021	10/01/2044
260543-CR-2	DOW CHEMICAL CO/THE CORPORATE			2	2.A FE	2,540,311	94.0930	1,839,519	1,955,000	2,516,210	0	(13,390)	0	0	5.550	3.766	MN	9,343	108,503	09/14/2021	11/30/2048
260543-CV-3	DOW CHEMICAL CO/THE CORPORATE			2	2.A FE	25,887,296	85.3180	21,430,139	25,118,000	25,860,331	0	(12,709)	0	0	4.800	4.603	MN	154,057	1,205,664	04/13/2022	05/15/2049
260543-DB-6	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	8,975,951	65.7070	5,890,566	8,964,900	8,864,570	0	4,926	0	(580,754)	1.875	1.943	MAR	134,474	172,833	02/18/2020	03/15/2040
260543-DD-2	DOW CHEMICAL CO/THE CORPORATE			2	2.A FE	60,970,035	72.7400	42,960,853	59,061,000	60,893,948	0	(52,745)	0	0	3.600	3.412	MN	271,681	2,126,196	03/28/2022	11/15/2050
260543-DG-5	DOW CHEMICAL CO/THE CORPORATE			2	2.A FE	2,967,983	105.6760	3,077,297	2,912,000	2,967,689	0	(293)	0	0	6.300	6.036	MS	33,124	0	12/19/2022	03/15/2033
260543-DH-3	DOW CHEMICAL CO/THE CORPORATE			2	2.A FE	28,188,660	109.3960	28,442,950	26,000,000	28,184,615	0	(4,045)	0	0	6.900	6.273	MN	323,917	0	11/30/2022	05/15/2053
26138E-AT-6	KEURIG DR PEPPER INC CORPORATE			2	2.B FE	8,936,827	85.4830	6,270,171	7,335,000	8,872,813	0	(47,405)	0	0	4.500	3.173	MN	42,176	330,075	09/21/2021	11/15/2045
26138E-AU-3	KEURIG DR PEPPER INC CORPORATE			2	2.B FE	10,549,110	91.7590	10,093,493	11,000,000	10,755,524	0	61,142	0	0	2.550	3.190	MS	82,592	280,500	06/25/2019	09/15/2026
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE				1.F FE	5,106,929	108.3740	4,042,355	3,730,000	4,811,852	0	(50,008)	0	0	6.350	3.853	FA	89,479	236,855	08/31/2016	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE				1.F FE	3,398,449	107.9930	3,083,188	2,855,000	3,248,762	0	(15,158)	0	0	6.450	5.183	AO	46,037	184,148	10/06/2009	04/01/2039
26439X-AC-7	DCP MIDSTREAM LP NOTES				2.C FE	16,811,751	111.8040	16,739,278	14,972,000	16,280,026	0	(133,342)	0	0	8.125	6.617	FA	456,178	1,216,475	07/26/2018	08/16/2030
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE				2.A FE	187,960	104.7450	148,737	142,000	176,186	0	(1,738)	0	0	6.100	3.901	JD	722	8,662	04/27/2015	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE				1.F FE	17,718,390	105.2800	16,460,471	15,635,000	17,131,878	0	(65,481)	0	0	6.000	5.079	JJ	432,568	938,100	11/30/2015	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE				1.F FE	25,828,872	105.8500	26,041,112	24,602,000	25,521,993	0	(40,250)	0	0	6.050	5.668	AO	314,222	1,488,421	12/07/2015	04/15/2038
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	6,517,420	86.9960	5,654,736	6,500,000	6,513,923	0	(494)	0	0	4.250	4.233	JD	12,278	276,250	04/22/2014	12/15/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	937,401	83.0120	734,653	885,000	928,650	0	(1,544)	0	0	4.000	3.641	MS	8,948	35,400	10/18/2016	09/30/2042
26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	1,912,100	78.3120	1,566,244	2,000,000	1,925,238	0	2,028	0	0	3.750	4.004	JD	6,250	75,000	10/01/2015	06/01/2045
26442C-AX-2	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	5,113,550	96.2070	4,810,369	5,000,000	5,071,330	0	(11,220)	0	0	3.950	3.667	MN	25,236	197,500	01/08/2019	11/15/2028
26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE			2	1.F FE	1,568,956	74.2990	1,173,925	1,580,000	1,570,407	0	251	0	0	3.700	3.739	JD	2,598	58,460	06/20/2016	06/15/2046
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	8,296,430	86.8440	7,164,643	8,250,000	8,289,250	0	(1,180)	0	0	4.375	4.339	MS	91,237	360,938	12/19/2016	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	1,098,240	84.0880	807,243	960,000	1,076,531	0	(3,672)	0	0	4.150	3.351	JD	3,320	39,840	07/11/2016	12/01/2044
26442U-AB-0	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	9,949,300	84.1820	8,418,224	10,000,000	9,956,225	0	1,127	0	0	4.200	4.230	FA	158,667	420,000	08/10/2015	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	349,108	76.7610	268,665	350,000	349,217	0	20	0	0	3.700	3.714	AO	2,734	12,950	09/13/2016	10/15/2046
26443T-AA-4	DUKE ENERGY INDIANA LLC CORPORATE			2	1.F FE	199,818	78.2520	156,505	200,000	199,838	0	4	0	0	3.750	3.755	MN	958	7,500	01/22/2018	05/15/2046
26444H-AA-9	DUKE ENERGY CORP CORPORATE			2	1.F FE	2,344,748	72.2100	1,702,721	2,358,000	2,346,485	0	308	0	0	3.400	3.430	AO	20,043	80,172	09/06/2016	10/01/2046
26837@-AA-0	ECP Uptown Campus LLC Debt In A Project				3.B	13,837,034	86.1240	11,916,941	13,837,034	13,837,034	0	0	0	0	4.620	4.620	MN	106,545	639,271	05/01/2019	05/01/2059
26840*-AA-7	E D & F Man Services Inc. Sr. Secured			4	4.A	9,672,429	98.7500	9,551,524	9,672,429	9,672,429	0	0	0	0	19.752	11.972	MJSD	26,943	0	11/30/2022	09/29/2026
26840*-AB-5	E D & F Man Services Inc. Sr. Secured			4	4.A	0	98.7500	0	0	0	0	0	0	0	17.037	0.000	MJSD	0	62,265	11/19/2021	09/29/2026
26860#-AA-8	EIF Pio Pico, LLC Senior Secured				1.G PL	11,258,865	88.6560	9,981,642	11,258,865	11,258,865	0	0	0	0	4.170	4.169	JD	469,495	1,304	02/11/2015	12/31/2041
26867L-AL-4	EMD FINANCE LLC CORPORATE			2	1.G FE	2,955,780	96.0820	2,882,469	3,000,000	2,986,883	0	5,555	0	0	3.250	3.455	MS	27,625	97,500	11/21/2016	03/19/2025
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2.A FE	23,189,268	105.5950	23,864,448	22,600,000	23,133,235	0	(38,680)	0	0	6.700	6.374	JD	126,183	1,514,200	05/20/2021	06/01/2034
26884T-AN-2	ERAC USA FINANCE LLC CORPORATE			2	2.A FE	600,708	82.4110	647,751	786,000	601,331	0	623	0	0	4.500	6.520	FA	13,362	0	11/01/2022	02/15/2045
26884T-AS-1	ERAC USA FINANCE LLC CORPORATE			2	2.A FE	21,002,943	78.2010	13,872,875	17,740,000	20,912,312	0	(94,891)	0	0	4.200	3.099	MN	124,180	745,080	12/03/2021	11/01/2046
26884U-A*-0	EPR Properties Senior Unsecured Note				2.C FE	2,822,036	94.6450	2,670,916	2,822,036	2,822,036	0	0	0	0	4.350	4.350	FA	43,988	122,759	08/22/2016	08/22/2024
270048-AA-5	Eagles Stadium Operator LLC Debt in Infr				2.A PL	3,241,657	95.2310	3,087,073	3,241,657	3,241,657	0	0	0	0	4.580	4.580	JJ	68,460	148,468	10/01/2013	01/15/2039
27409L-AE-3	THE EAST OHIO GAS COMPANY CORPORATE			2	1.F FE	8,916,199	63.8140	5,771,999	9,045,000	8,923,048	0	2,794	0	0	3.000	3.073	JD	12,060	271,350	06/02/2020	06/15/2050
276480-AD-2	EASTERN GAS TRANSMISSION AND S CORPORATE			2	1.G FE	629,664	82.5730	412,866	500,000	628,245	0	(1,419)	0	0	4.600	2.974	JD	1,022	11,500	08/30/2022	12/15/2044
276480-AF-7	EASTERN GAS TRANSMISSION AND S CORPORATE			2	1.G FE	28,866,077	86.7230	19,575,909	22,573,000	28,791,511	0	(74,566)	0	0	4.800	2.983	MN	180,584	541,752	08/30/2022	11/01/2043
27731#-AD-7	EastGroup Properties Senior Note				2.B	1,427,000	95.6720	1,365,243	1,427,000	1,427,000	0	0	0	0	3.480	3.480	JD	2,207	49,660	12/15/2016	12/16/2024
27731#-AJ-4	EastGroup Properties Senior Unsecured No				2.B	67,802,500	88.3140	59,879,064	67,802,500	67,802,500	0	0	0	0	3.470	3.470	FA	862,674	2,352,747	08/19/2019	08/19/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES				2.B FE	28,521,351	101.7080	26,514,346	26,069,000	26,325,939	0	(234,214)	0	0	7.250	6.250	JJ	871,501	1,890,003	12/18/2013	01/15/2024
277432-AD-2	EASTMAN CHEMICAL CO DEBENTURES				2.B FE	4,785,164	105.8440	4,551,271	4,300,000	4,443,951	0	(29,865)	0	0	7.600	6.648	FA	136,167	326,800	06/02/2004	02/01/2027
277432-AP-5	EASTMAN CHEMICAL CO CORPORATE			2	2.B FE	1,127,955	83.0370	888,495	1,070,000	1,118,713	0	(1,375)	0	0	4.650	4.320	AO	10,504	49,755	04/27/2015	10/15/2044
277432-AW-0	EASTMAN CHEMICAL CO CORPORATE			2	2.B FE	1,090,386	94.9200	1,044,124	1,100,000	1,093,815	0	885	0	0	4.500	4.609	JD	4,125	49,500	10/30/2018	12/01/2028
278058-AW-2	Eaton Corporation DEBENTURES				2.A FE	5,982,650	112.0260	5,601,300	5,000,000	5,414,686	0	(47,270)	0	0	7.650	6.150	MN	48,875	382,500	10/09/2002	11/15/2029
278062-AF-1	EATON CORPORATION CORPORATE			2	2.A FE	3,958,840	81.3880	3,255,537	4,000,000	3,962,879	0	867	0	0	3.915	3.974	MS	46,110	156,600	12/19/2017	09/15/2047
278062-AH-7	EATON CORPORATION CORPORATE			2	2.A FE	14,144,950	93.4590	13,229,063	14,155,000	14,144,583	0	(367)	0	0	4.150	4.158	MS	208,865	0	08/16/2022	03/15/2033
278865-AM-2	Ecolab Inc CORPORATE				1.G FE	4,392,331	101.4700	3,735,109	3,681,000	4,234,289	0	(18,962)	0	0	5.500	4.319	JD	12,935	202,455	04/16/2014	12/08/2041
278865-BA-7	Ecolab Inc CORPORATE			2	1.G FE	35,059,793	82.2930	28,678,429	34,849,000	35,039,761	0	(4,651)	0	0	3.950	3.915	JD	114,711	1,376,536	04/18/2018	12/01/2047
278865-BJ-8	Ecolab Inc CORPORATE			2	1.G FE	29,388,522	60.3640	18,047,706	29,898,000	29,398,375	0	9,203	0	0	2.750	2.829	FA	303,755	822,195	12/10/2021	08/18/2055
278865-BM-1	Ecolab Inc CORPORATE			2	1.G FE	8,448,454	80.4410	6,821,417	8,480,000	8,451,438	0	2,936	0	0	2.125	2.166	FA	75,083	113,126	12/20/2021	02/01/2032
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured				2.B PL	7,900,000	91.1880	7,203,853	7,900,000	7,900,000	0	0	0	0	3.590	3.590	JJ	136,290	283,610	07/08/2016	07/08/2026
27965#-AR-3	Edens Limited Partnership Senior Unsecur				2.B PL	5,000,000	87.8330	4,391,671	5,000,000	5,000,000	0	0	0	0	3.770	3.770	JJ	90,585	188,500	07/08/2016	07/08/2028
28103*-AY-3	Edison Properties Senior Unsecured Note				2.C	0	0.0000	0	0	0	0	0	0	0	4.300	0.000	MON	0	300,072	05/28/2019	05/28/2029
283677-AX-0	El Paso Electric Company CORPORATE				2.B FE	3,866,694	106.0110	4,134,412	3,900,000	3,873,527	0	882	0	0	7.500	7.574	MS	86,125	292,500	05/29/2008	03/15/2038
283677-AZ-5	El Paso Electric Company CORPORATE			2	2.B FE	19,914,660	87.7290	15,791,182	18,000,000	19,645,269	0	(45,867)	0	0	5.000	4.340	JD	75,000	900,000	05/25/2016	12/01/2044
28470R-AH-5	ELDORADO RESORTS INC CORPORATE			2	4.B FE	1,972,646	97.4270	1,924,178	1,975,000	1,965,849	0	(6,797)	0	0	6.250	6.204	JJ	61,719	31,250	10/03/2022	07/01/2025
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK				1.F FE	2,934,240	97.7730	2,510,402	2,567,588	2,725,307	0	(21,224)	0	0	5.209	3.455	FA	52,012	133,746	01/01/2013	02/11/2030
291011-AQ-7	EMERSON ELEC CO NOTES				1.F FE	8,826,350	104.8980	9,440,854	9,000,000	8,907,613	0	6,807	0	0	6.000	6.142	FA	204,000	540,000	08/23/2002	08/15/2032
291011-BB-9	EMERSON ELEC CO CORPORATE				1.F FE	7,824,924	105.3980	6,787,638	6,440,000	7,482,869	0	(42,279)	0	0	6.125	4.686	AO	83,273	394,450	04/16/2014	04/15/2039
291011-BD-5	EMERSON ELEC CO CORPORATE				1.F FE	3,965,987	98.5170	3,398,824	3,450,000	3,835,615	0	(15,975)	0	0	5.250	4.293	MN	23,144	181,125	07/08/2016	11/15/2039
291011-BM-5	EMERSON ELEC CO CORPORATE			2	1.F FE	14,187,670	65.1500	9,254,508	14,205,000	14,188,265	0	389	0	0	2.750	2.756	AO	82,468	390,638	04/27/2020	10/15/2050
29137*-AK-1	Emkay, Inc. Senior Secured Note				2.C YE	5,000,000	92.9120	4,645,602	5,000,000	5,000,000	0	0	0	0	3.490	3.515	MON	10,664	174,500	02/09/2018	02/09/2028
29137*-AM-7	Emkay, Inc. Senior Secured Note				2.C YE	5,000,000	93.8940	4,694,699	5,000,000	5,000,000	0	0	0	0	3.900	3.932	MON	6,500	195,000	06/20/2018	06/21/2027
292102-A#-7	Empire State Realty OP, L.P. Sr. Unsecur				2.A PL	16,000,000	89.5380	14,326,007	16,000,000	16,000,000	0	0	0	0	4.180	4.180	MJSD	7,431	668,800	03/27/2015	03/27/2030
292102-A*-1	Empire State Realty OP, L.P. Sr. Unsecur				2.A PL	17,050,000	95.4640	16,276,602	17,050,000	17,050,000	0	0	0	0	3.930	3.930	MJSD	7,445	670,065	03/27/2015	03/27/2025
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur				2.A PL	15,615,000	92.8750	14,502,487	15,615,000	15,615,000	0	0	0	0	4.090	4.111	MJSD	7,096	638,654	03/27/2015	03/29/2027
292102-B@-8	Empire State Realty OP, L.P. Sr Unsecure				2.A PL	40,000,000	89.9680	35,987,271	40,000,000	40,000,000	0	0	0	0	4.260	4.260	MJSD	42,600	1,704,000	03/22/2018	03/22/2030
292102-C@-7	Empire State Realty OP, L.P. Sr. Unsecur				2.A PL	28,000,000	82.2980	23,043,570	28,000,000	28,000,000	0	0	0	0	3.730	3.730	MJSD	40,616	1,044,400	03/17/2020	03/17/2035
29248H-AA-1	EMPOWER FINANCE 2020 LP CORPORATE			2	1.F FE	15,848,490	83.6240	13,296,262	15,900,000	15,864,488	0	7,222	0	0	1.357	1.406	MS	62,332	215,763	10/05/2020	09/17/2027
29248H-AB-9	EMPOWER FINANCE 2020 LP CORPORATE			2	1.F FE	29,070,835	75.3280	21,875,361	29,040,000	29,064,219	0	(2,832)	0	0	1.776	1.765	MS	148,995	515,750	09/24/2020	03/17/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP CORPORATE			2	1.F FE	65,897,167	62.3240	40,121,019	64,375,000	65,822,979	0	(32,821)	0	0	3.075	2.956	MS	571,865	1,979,531	10/01/2020	09/17/2051
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE				2.A FE	11,078,280	110.3200	9,928,819	9,000,000	10,546,228	0	(61,617)	0	0	7.500	5.790	AO	142,500	675,000	07/25/2011	04/15/2038
29250R-AX-4	ENBRIDGE ENERGY PARTNERS CORPORATE			2	2.A FE	5,123,016	112.5180	4,230,676	3,760,000	5,023,738	0	(30,868)	0	0	7.375	4.882	AO	58,541	277,300	06/26/2020	10/15/2045
29252B-AA-7	Enbridge Pipelines LLC Senior Note				1.G PL	13,230,833	89.9230	11,994,589	13,338,680	13,243,351	0	1,939	0	0	3.980	4.094	JD	1,475	530,879	02/28/2019	06/30/2040
292554-A#-9	Encore Capital Group Inc. Senior Secured				2.C FE	9,987,243	97.4590	9,679,776	9,932,106	9,962,781	0	(17,295)	0	0	5.625	5.288	FMAN	72,939	561,785	09/01/2021	08/12/2024
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE				2.C FE	6,535,888	106.9200	6,425,908	6,010,000	6,420,509	0	(15,746)	0	0	7.500	6.764	JJ	225,375	450,750	04/27/2015	07/01/2038
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2.C FE	1,141,458	92.9270	949,715	1,022,000	1,123,230	0	(2,789)	0	0	5.950	5.155	AO	15,202	60,809	04/27/2015	10/01/2043
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			2	2.C FE	11,878,045	101.1570	10,115,686	10,000,000	10,197,923	0	(226,088)	0	0	7.600	5.149	FA	316,667	760,000	12/16/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			2	2.C FE	12,492,450	110.4000	11,426,401	10,350,000	11,506,069	0	(137,515)	0	0	8.250	6.169	MN	109,106	853,875	12/16/2013	11/15/2029
29273R-BF-5	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2.C FE	1,574,520	83.2900	1,665,802	2,000,000	1,575,744	0	1,224	0	0	5.150	7.054	MS	30,328	0	11/02/2022	03/15/2045
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2.C FE	13,276,531	92.9950	12,698,467	13,655,000	13,268,297	0	(8,234)	0	0	6.125	6.325	JD	37,172	582,181	11/02/2022	12/15/2045
29273R-BL-2	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2.C FE	2,024,076	83.8020	1,424,629	1,700,000	2,014,109	0	(7,709)	0	0	5.300	4.079	AO	19,021	90,100	09/14/2021	04/15/2047
29273V-AQ-3	Energy Transfer Equity, L.P. CORPORATE			2	2.C FE	8,675,533	98.4540	8,550,772	8,685,000	8,675,254	0	(279)	0	0	5.750	5.762	FA	23,582	0	12/05/2022	02/15/2033
29278*-AB-0	Energy Center Minneapolis Senior Secured				2.A YE	25,895,000	95.1450	24,637,689	25,895,000	25,895,000	0	0	0	0	4.800	4.828	MJSD	27,621	1,242,960	06/19/2018	06/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278*-AD-6	Energy Center Minneapolis Senior Secured				2.A YE	25,310,513	102.8240	26,025,169	25,310,513	25,310,513	0	0	0	0	5.900	5.943	MJSD	33,185	1,493,320	06/19/2018	06/15/2035
29278*-AE-4	Energy Center Minneapolis Senior Secured				2.A YE	1,000,000	93.5140	935,140	1,000,000	1,000,000	0	0	0	0	4.830	4.859	MJSD	1,073	48,300	06/19/2018	06/15/2037
29278N-AR-4	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2.C FE	2,843,792	81.0410	1,944,990	2,400,000	2,832,266	0	(8,969)	0	0	5.000	3.911	MN	15,333	120,000	09/14/2021	05/15/2050
29364D-AS-9	ENTERGY ARKANSAS INC CORPORATE			2	1.F FE	6,302,642	98.1300	6,113,497	6,230,000	6,246,217	0	(13,300)	0	0	3.700	3.472	JD	19,209	230,510	06/27/2018	06/01/2024
29364N-AT-5	ENTERGY MISSISSIPPI INC CORPORATE			2	1.F FE	2,779,677	88.9580	2,401,875	2,700,000	2,751,211	0	(9,184)	0	0	2.850	2.457	JD	6,413	76,950	10/23/2019	06/01/2028
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	4,874,792	99.2350	4,852,610	4,890,000	4,888,567	0	1,756	0	0	4.050	4.088	MS	66,015	198,045	08/19/2013	09/01/2023
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	5,259,556	91.0830	5,091,537	5,590,000	5,446,260	0	35,553	0	0	2.400	3.131	AO	33,540	134,160	01/12/2018	10/01/2026
29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	41,566,649	82.6840	31,587,750	38,203,000	41,332,267	0	(81,586)	0	0	4.200	3.680	MS	534,842	1,604,526	03/26/2020	09/01/2048
29364W-BD-9	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	4,703,448	65.2120	3,074,749	4,715,000	4,704,028	0	245	0	0	2.900	2.912	MS	40,261	136,735	03/03/2020	03/15/2051
29364W-BJ-6	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	4,044,115	74.7650	3,042,940	4,070,000	4,046,143	0	940	0	0	3.100	3.142	JD	5,608	126,170	03/04/2021	06/15/2041
29365T-AJ-3	Entergy Tx CORPORATE			2	1.G FE	5,338,771	72.5930	3,557,036	4,900,000	5,325,218	0	(10,428)	0	0	3.550	3.066	MS	43,971	173,950	09/14/2021	09/30/2049
29366W-AA-4	ENTERGY MISSISSIPPI LLC CORPORATE			2	1.F FE	3,676,687	77.1490	2,873,812	3,725,000	3,679,836	0	959	0	0	3.850	3.924	JD	11,951	143,413	05/30/2019	06/01/2049
29366W-AB-2	ENTERGY MISSISSIPPI LLC CORPORATE			2	1.F FE	31,053,330	72.6130	22,873,237	31,500,000	31,074,491	0	8,512	0	0	3.500	3.576	JD	91,875	1,102,500	05/19/2020	06/01/2051
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE				2.A FE	18,662,310	109.6330	19,733,993	18,000,000	18,380,733	0	(26,116)	0	0	6.875	6.583	MS	412,500	1,237,500	05/18/2006	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE				2.A FE	4,767,400	105.9280	5,296,424	5,000,000	4,848,729	0	7,990	0	0	6.650	7.030	AO	70,194	332,500	07/11/2006	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE				2.A FE	4,840,150	97.0370	4,851,868	5,000,000	4,900,276	0	5,418	0	0	5.750	5.982	MS	95,833	287,500	08/25/2005	03/01/2035
29379V-AG-8	ENTERPRISE PROD OPER L.P. CORPORATE				2.A FE	580,640	103.1490	474,487	460,000	566,631	0	(4,307)	0	0	6.125	4.188	AO	5,948	28,175	07/29/2019	10/15/2039
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE				2.A FE	2,692,860	100.3430	2,226,619	2,219,000	2,597,279	0	(13,273)	0	0	5.950	4.555	FA	55,013	132,031	07/29/2019	02/01/2041
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE				2.A FE	6,603,688	96.9740	5,284,112	5,449,000	6,383,553	0	(30,786)	0	0	5.700	4.367	FA	117,335	310,593	06/26/2020	02/15/2042
29379V-AW-3	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	5,350,350	89.1270	4,456,367	5,000,000	5,301,320	0	(9,912)	0	0	4.850	4.381	FA	91,611	242,500	07/28/2017	08/15/2042
29379V-AY-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	5,889,723	84.5890	4,907,012	5,801,000	5,877,288	0	(2,514)	0	0	4.450	4.348	FA	97,521	258,145	03/05/2019	02/15/2043
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	27,052,319	88.1180	22,625,126	25,676,000	26,877,736	0	(35,314)	0	0	4.850	4.497	MS	366,668	1,245,286	03/01/2019	03/15/2044
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	3,121,001	90.8790	2,643,684	2,909,000	3,091,491	0	(4,936)	0	0	5.100	4.634	FA	56,047	148,359	03/01/2019	02/15/2045
29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	2,660,452	85.3940	2,156,188	2,525,000	2,651,215	0	(1,769)	0	0	4.950	4.645	AO	26,386	124,988	04/09/2019	10/15/2054
29379V-BQ-5	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	27,213,359	80.4910	22,287,032	27,689,000	27,283,270	0	4,316	0	0	4.250	4.330	FA	444,562	1,176,783	09/14/2021	02/15/2048
29379V-BU-6	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	26,262,581	86.6210	21,269,874	24,555,000	26,182,434	0	(37,294)	0	0	4.800	4.355	FA	491,100	1,178,640	09/14/2021	02/01/2049
29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	19,241,221	78.9480	14,553,987	18,435,000	19,216,517	0	(18,658)	0	0	4.200	3.931	JJ	324,763	629,790	02/16/2022	01/31/2050
29379V-BY-8	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	1,626,197	72.7120	1,203,378	1,655,000	1,627,718	0	536	0	0	3.700	3.796	JJ	25,685	61,235	01/08/2020	01/31/2051
29379V-BZ-5	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	3,929,418	73.0600	2,557,108	3,500,000	3,921,994	0	(5,786)	0	0	3.950	3.374	JJ	57,988	138,250	09/14/2021	01/31/2060
293888-AA-7	Entertainment Earth Sr. Secured				4.C PL	7,291,063	98.1600	7,156,908	7,291,063	7,291,063	0	0	0	0	11.786	10.935	MJSD	2,173	482,949	07/22/2022	07/22/2027
294429-AT-2	EQUIFAX INC CORPORATE			2	2.B FE	37,494,466	77.7850	30,626,178	39,373,000	37,638,351	0	138,030	0	0	2.350	2.913	MS	272,439	820,714	03/15/2022	09/15/2031
294429-AV-7	EQUIFAX INC CORPORATE			2	2.B FE	1,348,745	98.9300	1,335,559	1,350,000	1,348,682	0	(62)	0	0	5.100	5.115	JD	20,846	0	09/07/2022	12/15/2027
29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES				2.A FE	13,994,702	107.4790	15,010,579	13,966,000	13,974,023	0	(1,563)	0	0	7.000	6.983	AO	244,405	977,620	05/21/1998	04/01/2028
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBA CORP FLOA				1.E FE	43,250,000	99.9350	43,221,780	43,250,000	43,250,000	0	0	0	0	4.200	0.400	JAJO	409,037	504,768	04/05/2021	04/06/2023
29449W-AJ-6	EQUITABLE FINANCIAL LIFE GLOBA CORPORATE				1.E FE	17,248,448	92.8970	16,024,686	17,250,000	17,249,136	0	515	0	0	0.800	0.803	FA	53,283	138,000	08/09/2021	08/12/2024
29481#-AE-3	Ergon Inc Senior Unsecured Note				2.C PL	5,662,500	98.8570	5,597,798	5,662,500	5,662,500	0	0	0	0	4.530	4.554	FMAN	23,514	256,511	08/29/2018	08/28/2023
29481#-AF-0	Ergon Inc Senior Unsecured Note				2.C PL	32,960,000	99.1090	32,666,369	32,960,000	32,960,000	0	0	0	0	4.550	4.575	JAJO	337,428	1,499,680	01/10/2019	01/10/2024
29587#-BH-8	Ernst&YoungUS LLP/Ernst&Young Sr. Unsecu				1.C PL	10,810,000	84.9130	9,179,084	10,810,000	10,810,000	0	0	0	0	3.460	3.460	MN	51,948	187,013	05/11/2022	05/11/2035
29587#-BJ-4	Ernst&YoungUS LLP/Ernst&Young Sr. Unsecu				1.C PL	7,500,000	84.4010	6,330,089	7,500,000	7,500,000	0	0	0	0	3.510	3.510	MN	36,563	131,625	05/11/2022	05/11/2036
29736R-AG-5	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	8,575,263	89.5940	6,280,559	7,010,000	8,448,227	0	(45,263)	0	0	4.375	3.082	JD	13,631	306,688	02/06/2020	06/15/2045
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	10,147,000	94.8880	9,488,830	10,000,000	10,067,211	0	(15,798)	0	0	3.150	2.968	MS	92,750	315,000	08/09/2017	03/15/2027
29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	10,328,500	86.2050	8,620,521	10,000,000	10,297,715	0	(7,483)	0	0	4.150	3.955	MS	122,194	415,000	08/24/2018	03/15/2047
29736R-AM-2	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	101,939	72.5630	72,563	100,000	101,808	0	(44)	0	0	3.125	3.025	JD	260	3,125	12/11/2019	12/01/2049
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	6,207,328	86.2680	5,127,766	5,944,000	6,172,354	0	(29,907)	0	0	2.600	2.012	AO	32,626	154,544	12/21/2021	04/15/2030
000000-00-0	Eureka Entertainment LLC Sr. Secured				4.C Z	28,713,601	98.2500	28,211,113	28,713,601	28,713,601	0	0	0	0	21.408	0.000	MJSD	100,068	0	12/20/2022	12/20/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
299808-AF-2	EVEREST RE GROUP LTD CORPORATE				1.G FE	4,631,795	85.5440	3,124,061	3,652,000	4,577,329	0	(29,623)	0	0	4.868	3.221	JD	14,815	177,779	02/17/2021	06/01/2044
299808-AH-8	EVEREST RE GROUP LTD CORPORATE			2	1.G FE	26,634,476	67.4050	18,057,175	26,789,000	26,592,746	0	(23,123)	0	0	3.500	3.501	AO	197,941	811,580	11/21/2022	10/15/2050
299808-AJ-4	EVEREST RE GROUP LTD CORPORATE			2	1.G FE	84,384,921	63.1230	55,901,296	88,560,000	84,447,018	0	60,539	0	0	3.125	3.364	AO	584,250	2,748,438	05/16/2022	10/15/2052
30036F-AA-9	EVERGY KANSAS CENTRAL INC CORPORATE			2	1.F FE	7,768,098	72.4800	5,653,438	7,800,000	7,769,588	0	654	0	0	3.450	3.472	AO	56,810	269,100	04/02/2020	04/15/2050
30040W-AH-1	EVERSOURCE ENERGY CORPORATE			2	2.A FE	1,354,388	73.4900	918,620	1,250,000	1,347,869	0	(2,378)	0	0	3.450	3.019	JJ	19,885	43,125	02/28/2020	01/15/2050
30161N-AS-0	EXELON CORPORATION CORPORATE			2	2.B FE	1,106,103	93.3550	933,553	1,000,000	1,091,840	0	(2,432)	0	0	5.100	4.441	JD	2,267	51,000	05/19/2016	06/15/2045
30225V-A#-4	Extra Space Storage LP Senior Unsecured				2.B FE	15,427,953	87.1430	13,286,719	15,246,961	15,400,595	0	(20,587)	0	0	3.470	3.299	AO	120,510	529,070	09/01/2021	10/09/2029
30225V-B*-7	Extra Space Storage LP Sr. Unsecured				2.B	46,600,000	86.0770	40,111,674	46,600,000	46,600,000	0	0	0	0	3.480	3.480	FA	567,588	1,621,680	08/25/2020	08/25/2030
30225V-B@-5	Extra Space Storage LP Sr. Unsecured				2.B	10,000,000	86.0730	8,607,276	10,000,000	10,000,000	0	0	0	0	3.500	3.500	AO	87,500	350,000	10/01/2020	10/01/2030
30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE			2	1.D FE	8,011,762	78.9180	6,881,622	8,720,000	8,117,907	0	16,517	0	0	3.567	4.041	MS	99,361	311,042	09/16/2015	03/06/2045
30231G-AT-9	EXXON MOBIL CORPORATION CORPORATE			2	1.D FE	1,809,954	95.5550	1,719,989	1,800,000	1,804,645	0	(1,505)	0	0	3.043	2.950	MS	18,258	54,774	04/26/2019	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION CORPORATE			2	1.D FE	7,324,200	85.7380	6,173,153	7,200,000	7,308,335	0	(2,897)	0	0	4.114	4.012	MS	98,736	296,208	12/07/2016	03/01/2046
302445-AE-1	FLIR SYS INC CORPORATE			2	2.C FE	893,273	81.1250	726,070	895,000	893,640	0	160	0	0	2.500	2.522	FA	9,323	22,375	07/20/2020	08/01/2030
302491-AU-9	FMC CORP CORPORATE			2	2.C FE	3,729,814	88.3410	3,356,945	3,800,000	3,711,683	0	(10,163)	0	0	3.450	3.764	AO	32,775	93,150	09/07/2022	10/01/2029
302491-AV-7	FMC CORP CORPORATE			2	2.C FE	1,809,765	79.8770	1,198,158	1,500,000	1,800,167	0	(7,051)	0	0	4.500	3.348	AO	16,875	67,500	08/17/2021	10/01/2049
302508-AQ-9	FMR LLC BONDS 144A				1.E FE	14,087,125	108.2120	14,608,665	13,500,000	13,748,980	0	(29,483)	0	0	7.570	7.207	JD	45,420	1,021,950	04/11/2001	06/15/2029
30251B-AC-2	FMR LLC CORPORATE				1.E FE	858,141	104.0000	662,477	637,000	814,728	0	(6,485)	0	0	6.500	4.261	JD	1,955	41,405	04/27/2015	12/14/2040
30278@-AR-1	FMT Heavy Oil Transportation Senior Secu				5.B YE	22,835,647	97.9690	22,371,895	22,835,647	22,835,647	0	0	0	0	7.430	5.746	MON	141,391	1,511,115	12/28/2018	12/28/2028
304071-AA-1	FAIRFAX (US) INC CORPORATE				2.B FE	3,603,963	97.8360	3,541,681	3,620,000	3,606,586	0	2,623	0	0	4.875	5.113	FA	67,649	0	08/19/2022	08/13/2024
311900-A#-1	FASTENAL COMPANY Senior Unsecured Note				1.F	1,400,000	97.4090	1,363,726	1,400,000	1,400,000	0	0	0	0	3.220	3.233	JAJO	8,891	45,080	03/01/2017	03/01/2024
31428X-AU-0	FedEx Corporation CORPORATE				2.B FE	9,339,800	78.4600	7,846,017	10,000,000	9,465,840	0	15,828	0	0	4.100	4.504	AO	86,556	410,000	06/04/2013	04/15/2043
31428X-AW-6	FedEx Corporation CORPORATE				2.B FE	4,179,213	89.4690	3,461,563	3,869,000	4,131,389	0	(7,480)	0	0	5.100	4.588	JJ	90,986	168,581	05/25/2022	01/15/2044
31428X-BB-1	FedEx Corporation CORPORATE				2.B FE	21,522,611	77.9120	16,277,422	20,892,000	21,597,391	0	(28,127)	0	0	4.100	3.834	FA	356,905	856,572	07/27/2021	02/01/2045
31428X-BE-5	FedEx Corporation CORPORATE			2	2.B FE	54,747,800	85.1800	47,473,114	55,733,000	54,809,927	0	15,706	0	0	4.750	4.869	MN	338,268	2,409,818	05/24/2022	11/15/2045
31428X-BG-0	FedEx Corporation CORPORATE			2	2.B FE	55,370,953	81.7180	39,921,607	48,853,000	55,135,747	0	(168,941)	0	0	4.550	3.702	AO	555,703	2,222,812	02/23/2022	04/01/2046
31428X-BN-5	FedEx Corporation CORPORATE			2	2.B FE	32,662,498	79.7090	21,444,887	26,904,000	32,451,143	0	(156,996)	0	0	4.400	3.153	JJ	545,852	1,183,776	09/14/2021	01/15/2047
31428X-BQ-8	FedEx Corporation CORPORATE			2	2.B FE	14,088,927	76.1120	10,980,628	14,427,000	14,083,516	0	(2,203)	0	0	4.050	4.173	FA	220,733	397,346	05/09/2022	02/15/2048
31428X-BS-4	FedEx Corporation CORPORATE			2	2.B FE	10,561,181	87.5890	8,133,540	9,286,000	10,519,539	0	(31,424)	0	0	4.950	4.063	AO	94,485	459,657	08/13/2021	10/17/2048
31428X-CA-2	FedEx Corporation CORPORATE			2	2.B FE	5,331,640	92.1590	3,548,104	3,850,000	5,288,480	0	(33,516)	0	0	5.250	3.173	MN	25,827	202,125	09/14/2021	05/15/2050
316773-CH-1	FIFTH THIRD BANCORP CORPORATE				2.B FE	1,759,058	124.1370	1,455,504	1,172,500	1,625,603	0	(20,171)	0	0	8.250	4.666	MS	32,244	96,731	04/27/2015	03/01/2038
31677Q-BM-0	FIFTH THIRD BK CINCINNATI BANK NOTE			2	1.G FE	5,042,600	98.4470	4,922,367	5,000,000	5,016,183	0	(6,492)	0	0	3.950	3.804	JJ	83,938	197,500	08/28/2018	07/28/2025
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE				1.G FE	37,968,080	99.7210	37,893,984	38,000,000	37,998,694	0	10,604	0	0	1.800	1.829	JJ	286,900	684,000	01/28/2020	01/30/2023
337358-BA-2	FIRST UNION CORP SUB DEBENTURES				2.B FE	11,126,678	112.8440	11,622,927	10,300,000	10,801,476	0	(25,341)	0	0	7.500	6.904	AO	163,083	772,500	11/21/1995	04/15/2035
337358-BD-6	FIRST UNION CORP SUB DEBENTURES				2.B FE	4,061,381	103.0080	3,981,263	3,865,000	3,987,001	0	(6,136)	0	0	6.550	6.188	AO	53,444	253,158	05/17/2002	10/15/2035
337738-AR-9	FISERV INC CORPORATE			2	2.B FE	4,711,056	94.8120	3,982,083	4,200,000	4,556,692	0	(59,805)	0	0	4.200	2.533	AO	44,100	176,400	05/11/2020	10/01/2028
337932-AC-1	FIRSTENERGY CORP NOTES				3.A FE	22,915,643	112.9110	23,993,572	21,250,000	22,129,646	0	(72,367)	0	0	7.375	6.739	MN	200,252	1,567,188	05/18/2006	11/15/2031
338135-C@-3	Fitchburg Gas & Electric Co. Senior Note				2.A	6,704,159	104.0050	6,552,314	6,300,000	6,400,949	0	(28,449)	0	0	7.370	6.745	JJ	214,099	232,155	03/31/2006	01/15/2029
338135-D*-4	Fitchburg Gas & Electric Co. Senior Note				2.A	10,712,512	111.0490	10,549,664	9,500,000	10,035,302	0	(59,757)	0	0	7.980	6.866	JD	63,175	758,100	03/31/2006	06/01/2031
000000-00-0	540 Commercial NMTC Investment Leveraged				5.B GI	9,376,234	86.3530	8,421,275	9,752,141	9,523,782	0	35,427	0	0	5.000	5.550	MON	1,354	487,607	06/01/2018	10/11/2027
33834Y-AA-6	FIVE POINT OPERATING COMPANY L CORPORATE			2	4.C FE	1,929,250	83.9340	1,552,785	1,850,000	1,881,689	0	(38,676)	0	0	7.875	5.017	MN	18,616	145,688	12/01/2021	11/15/2025
338915-AH-4	FLEETBOSTON FINL CORP SUB DEBENTURES				2.A FE	5,550,209	104.6770	5,133,346	4,904,000	5,121,555	0	(36,189)	0	0	6.875	5.845	JJ	155,464	337,150	02/04/2004	01/15/2028
338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES				2.A FE	27,482,099	105.4660	29,003,126	27,500,000	27,493,249	0	819	0	0	6.700	6.705	JJ	849,597	1,842,500	09/25/2000	07/15/2028
340711-AG-5	Florida Gas Transmission CORP SINKING FU				2.B FE	1,691,595	102.8160	1,542,245	1,500,000	1,537,591	0	(10,763)	0	0	9.190	7.159	MN	22,975	137,850	03/31/2006	11/01/2024
340711-AW-0	Florida Gas Transmission CORPORATE			2	2.B FE	1,227,233	97.2390	1,196,038	1,230,000	1,229,159	0	299	0	0	4.350	4.378	JJ	24,672	53,505	07/07/2015	07/15/2025
341078-AA-7	Florida Pipeline Holdings, LLC Sr. Secur				2.B PL	933,385	83.8900	783,016	933,385	933,385	0	0	0	0	2.920	2.919	FA	10,296	29,526	07/15/2021	08/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE				1.E FE	8,264,423	105.3370	8,000,358	7,595,000	7,982,499	0	(28,638)	0	0	5.850	5.193	FA	185,128	444,308	10/06/2009	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE				1.E FE	6,508,810	104.4280	7,309,965	7,000,000	6,701,235	0	17,927	0	0	5.625	6.155	AO	98,438	393,750	07/11/2006	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE				1.E FE	9,101,640	106.0050	9,540,464	9,000,000	9,062,421	0	(4,260)	0	0	5.950	5.859	AO	133,875	535,500	05/29/2009	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CORPORATE				1.E FE	4,986,200	102.1790	5,108,968	5,000,000	4,991,506	0	463	0	0	5.650	5.669	FA	117,708	282,500	01/26/2004	02/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CORP				1.E FE	1,801,440	98.7640	1,975,276	2,000,000	1,871,658	0	6,535	0	0	5.400	6.135	MS	36,000	108,000	07/11/2006	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE				1.E FE	607,220	102.1880	510,939	500,000	583,564	0	(4,319)	0	0	5.650	4.078	FA	11,771	28,250	12/07/2016	02/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE				1.E FE	29,140,868	106.7730	29,909,305	28,012,000	28,797,088	0	(37,541)	0	0	5.950	5.653	FA	694,464	1,666,714	04/27/2015	02/01/2038
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE				1.E FE	13,991,756	106.9800	12,310,134	11,507,000	13,405,474	0	(77,818)	0	0	5.960	4.515	AO	171,454	685,817	04/27/2015	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE				1.E FE	22,489,337	103.8750	21,247,546	20,455,000	21,975,033	0	(57,844)	0	0	5.690	5.024	MS	387,963	1,163,890	05/10/2013	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	15,886,329	100.0090	15,708,361	15,707,000	15,850,466	0	(5,463)	0	0	5.250	5.167	FA	343,591	824,618	12/07/2016	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	16,845,687	96.3620	14,604,646	15,156,000	16,438,539	0	(48,543)	0	0	5.125	4.421	JD	64,729	776,745	02/11/2013	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	14,165,038	87.0640	12,211,637	14,026,000	14,125,223	0	(3,950)	0	0	4.125	4.067	FA	241,072	578,573	10/05/2015	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	26,991,594	86.6560	23,337,318	26,931,000	26,988,433	0	(3,516)	0	0	4.050	4.028	JD	90,892	1,090,706	10/17/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	9,753,500	82.9860	8,298,582	10,000,000	9,806,275	0	6,285	0	0	3.800	3.941	JD	16,889	380,000	02/05/2013	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	991,473	85.3450	853,452	1,000,000	992,738	0	202	0	0	4.050	4.100	AO	10,125	40,500	12/07/2015	10/01/2044
341081-FP-7	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	6,497,832	81.0200	5,475,311	6,758,000	6,520,576	0	5,538	0	0	3.700	3.922	JD	20,837	250,046	08/22/2018	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	14,665,293	83.3690	12,170,230	14,598,000	14,658,851	0	(1,476)	0	0	3.950	3.923	MS	192,207	576,621	08/23/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	885,000	85.4800	641,098	750,000	875,011	0	(3,262)	0	0	4.125	3.154	JD	2,578	30,938	10/30/2019	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	11,926,800	84.5920	8,459,212	10,000,000	11,796,730	0	(46,063)	0	0	3.990	2.983	MS	133,000	399,000	02/05/2020	03/01/2049
341081-FX-0	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	3,303,820	72.9550	2,425,745	3,325,000	3,305,228	0	461	0	0	3.150	3.183	AO	26,184	104,738	09/10/2019	10/01/2049
341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE				1.F FE	24,106,290	102.8870	24,692,826	24,000,000	24,055,295	0	(4,073)	0	0	5.900	5.868	MS	472,000	1,416,000	02/27/2003	03/01/2033
341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE				1.F FE	2,989,140	108.0800	3,242,411	3,000,000	2,991,972	0	307	0	0	6.350	6.377	MS	56,092	190,500	08/13/2008	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE				1.F FE	20,044,134	110.4950	20,111,270	18,201,000	19,513,349	0	(53,888)	0	0	6.400	5.682	JD	51,772	1,164,864	09/10/2009	06/15/2038
34489*-AC-3	Football Club Term Notes 2033 Senior Sec				1.F FE	7,974,489	93.7260	7,029,466	7,500,000	7,881,716	0	(60,004)	0	0	3.960	2.994	OCT	72,600	301,125	06/01/2021	10/05/2028
34489@-AD-9	Football Club Term Notes 2019 Senior Sec				1.F FE	1,125,000	86.4460	972,518	1,125,000	1,125,000	0	0	0	0	3.480	3.480	OCT	9,570	39,694	10/08/2019	10/05/2034
345370-BR-0	FORD MOTOR CO CORPORATE				3.B FE	1,758,704	98.4880	1,181,852	1,200,000	1,685,343	0	(11,048)	0	0	7.400	4.590	MN	14,800	88,800	04/27/2015	11/01/2046
345370-CA-6	FORD MOTOR CO NOTES				3.B FE	1,184,750	102.5670	4,860,635	4,739,000	1,511,245	0	80,589	0	0	7.450	29.829	JJ	161,817	353,056	12/21/2005	07/16/2031
345370-CQ-1	FORD MOTOR CO CORPORATE				3.B FE	2,141,114	72.3030	1,424,373	1,970,000	2,111,517	0	(4,425)	0	0	4.750	4.215	JJ	43,148	93,575	04/27/2015	01/15/2043
345370-CX-6	FORD MOTOR CO CORPORATE			2	3.A FE	2,148,100	113.0310	1,695,471	1,500,000	2,049,969	0	(67,086)	0	0	9.625	3.679	AO	27,672	144,375	07/20/2021	04/22/2030
34959J-AH-1	FORTIVE CORP CORPORATE			2	2.B FE	15,966,166	77.9760	10,277,282	13,180,000	15,862,506	0	(79,670)	0	0	4.300	3.059	JD	25,188	566,740	09/09/2021	06/15/2046
35471R-A*-7	Franklin Str Properties Corp Senior Unse				3.A FE	14,611,954	93.5100	13,231,465	14,149,785	14,431,846	0	(136,215)	0	0	4.490	3.434	JD	19,413	635,325	09/01/2021	12/20/2024
35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE			2	2.C FE	3,701,959	90.1830	4,143,921	4,595,000	3,789,324	0	13,770	0	0	5.450	6.994	MS	73,737	250,428	12/07/2015	03/15/2043
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De				6. *	5,390,541	98.8470	5,281,552	5,343,158	5,281,552	(56,997)	(4,608)	0	0	6.500	6.764		88,756	417,392	06/01/2018	04/01/2023
000000-00-0	Full Circle Fiber Operating Sr. Secured				4.B Z	65,140,000	98.0000	63,837,200	65,140,000	65,140,000	0	0	0	0	24.453	11.911	MJSD	316,168	0	12/16/2022	12/16/2027
36264F-AK-7	GSK CONSUMER HEALTHCARE CAPITA CORPORATE			2	2.B FE	4,314,464	93.2140	4,101,435	4,400,000	4,317,340	0	2,876	0	0	3.375	3.860	MS	40,013	0	11/02/2022	03/24/2027
36264F-AM-3	GSK CONSUMER HEALTHCARE CAPITA CORPORATE			2	2.B FE	21,030,158	88.1640	18,598,222	21,095,000	21,030,816	0	658	0	0	3.625	3.664	MS	206,042	0	11/02/2022	03/24/2032
36264F-AN-1	GSK CONSUMER HEALTHCARE CAPITA CORPORATE			2	2.B FE	42,071,611	78.5870	36,440,959	46,370,000	42,081,880	0	10,269	0	0	4.000	4.571	MS	499,766	0	11/02/2022	03/24/2052
36389*-AQ-8	E J Gallo Winery SRNT				1.G YE	1,335,000	100.7540	1,345,063	1,335,000	1,335,000	0	0	0	0	7.560	7.631	FMAN	13,176	101,487	08/11/1995	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT				1.G YE	32,056,800	101.8180	32,639,698	32,056,800	32,056,800	0	0	0	0	6.860	6.917	JAJO	537,557	2,211,314	03/31/1998	04/01/2026
36389*-AS-4	E J Gallo Winery SRNT				1.G YE	50,000,000	100.7630	50,381,703	50,000,000	50,000,000	0	0	0	0	6.800	6.858	JAJO	831,111	3,418,889	06/10/1998	04/01/2024
36389*-AT-2	E J Gallo Winery Senior Note				1.G YE	96,660,400	102.4700	99,048,118	96,660,400	96,660,400	0	0	0	0	6.750	6.806	JAJO	1,123,677	6,524,577	01/29/1999	01/29/2027
364760-AP-3	THE GAP INC CORPORATE			2	3.C FE	483,125	71.1620	355,809	500,000	485,090	0	1,878	0	0	3.625	4.135	AO	4,531	18,326	12/10/2021	10/01/2029
364760-AQ-1	THE GAP INC CORPORATE			2	3.C FE	1,653,173	70.5500	1,287,546	1,825,000	1,663,183	0	9,926	0	0	3.875	5.099	AO	17,680	68,039	08/30/2022	10/01/2031
367208-AA-9	Gas Transmission Northwest LLC Sr. Unsec				1.G	4,710,000	86.5170	4,074,934	4,710,000	4,710,000	0	0	0	0	3.120	3.120	JD	12,246	146,952	06/01/2020	06/01/2030
368710-AC-3	GENENTECH INC CORPORATE				1.C FE	2,364,490	99.1220	2,478,049	2,500,000	2,415,743	0	4,520	0	0	5.250	5.628	JJ	60,521	131,250	12/15/2005	07/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE			2	1.G FE	11,367,423	95.5630	10,851,150	11,355,000	11,362,034	0	(1,478)	0	0	3.750	3.734	MN	54,409	425,813	01/07/2019	05/15/2028
369550-BH-0	GENERAL DYNAMICS CORP CORPORATE			2	1.G FE	5,469,290	91.8020	4,213,705	4,590,000	5,373,855	0	(35,737)	0	0	4.250	2.950	AO	48,769	195,075	04/03/2020	04/01/2040
369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE			2	1.G FE	80,868,698	89.4220	55,737,877	62,331,000	79,819,044	0	(437,782)	0	0	4.250	2.759	AO	662,267	2,649,068	09/30/2021	04/01/2050
369604-BH-5	GENERAL ELECTRIC CO CORPORATE				2.B FE	24,269,437	86.3160	21,130,123	24,480,000	24,305,060	0	4,700	0	0	4.500	4.552	MS	336,600	1,101,600	12/07/2015	03/11/2044
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE				2.B FE	579,407	101.4260	507,132	500,000	571,381	0	(3,318)	0	0	6.150	4.780	FA	12,300	30,750	06/26/2020	08/07/2037
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE				2.B FE	305,803	110.7390	276,849	250,000	300,899	0	(2,031)	0	0	6.875	5.012	JJ	8,164	17,188	06/26/2020	01/10/2039
370334-BJ-2	GENERAL MILLS INC CORPORATE				2.B FE	11,509,080	99.1380	10,905,127	11,000,000	11,383,274	0	(13,379)	0	0	5.400	5.096	JD	26,400	594,000	07/28/2010	06/15/2040
370334-BP-8	GENERAL MILLS INC CORPORATE			2	2.B FE	2,317,871	84.2880	1,938,620	2,300,000	2,314,079	0	(463)	0	0	4.150	4.104	FA	36,059	95,450	03/01/2013	02/15/2043
370334-CJ-1	GENERAL MILLS INC CORPORATE			2	2.B FE	45,954,064	89.9440	39,565,642	43,989,000	45,806,542	0	(43,313)	0	0	4.700	4.420	AO	424,983	1,769,033	05/10/2022	04/17/2048
370334-CP-7	GENERAL MILLS INC CORPORATE			2	2.B FE	7,290,397	68.7380	4,714,025	6,858,000	7,279,918	0	(10,222)	0	0	3.000	2.683	FA	85,725	205,740	12/21/2021	02/01/2051
37045V-AQ-3	General Motors Co CORPORATE			2	2.C FE	14,972,347	82.4490	9,646,507	11,700,000	14,872,229	0	(77,122)	0	0	5.400	3.715	AO	157,950	631,800	09/14/2021	04/01/2048
37045V-AT-7	General Motors Co CORPORATE			2	2.C FE	2,050,698	87.5120	1,312,683	1,500,000	2,035,008	0	(12,133)	0	0	5.950	3.772	AO	22,313	89,250	09/14/2021	04/01/2049
37045X-DA-1	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	3,428,068	87.4550	2,842,303	3,250,000	3,374,023	0	(26,438)	0	0	2.700	1.806	FA	31,931	87,750	12/04/2020	08/20/2027
37045X-DH-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	32,452,297	84.5340	27,456,750	32,480,000	32,458,151	0	3,747	0	0	2.400	2.413	AO	175,392	779,520	04/07/2021	04/10/2028
37045X-DW-3	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	5,027,500	97.0330	4,851,666	5,000,000	5,025,155	0	(2,345)	0	0	5.000	4.865	AO	56,944	83,333	08/15/2022	04/09/2027
372460-B#-1	Genuine Parts Company Senior Note				2.B	96,868,268	97.0870	92,558,604	95,335,937	95,725,927	0	(412,859)	0	0	3.240	2.671	JD	248,827	3,088,884	03/02/2020	12/04/2023
372460-D*-3	Genuine Parts Company Senior Unsecured N				2.B	24,426,667	94.3810	20,319,305	21,528,980	21,851,462	0	(193,300)	0	(1,425,112)	1.400	0.576	AO	51,072	289,460	09/01/2021	10/30/2024
373298-BU-1	GEORGIA PACIFIC LLC NOTES				1.G FE	8,754,705	122.4620	10,888,092	8,891,000	8,814,149	0	3,844	0	0	8.875	9.002	MN	100,826	789,076	04/01/2016	05/15/2031
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE			2	1.G FE	6,948,910	99.0280	6,931,969	7,000,000	6,996,596	0	5,481	0	0	3.734	3.824	JJ	120,525	224,040	08/16/2013	07/15/2023
37331N-AL-5	GEORGIA-PACIFIC LLC CORPORATE			2	1.G FE	2,095,300	89.8360	1,796,727	2,000,000	2,060,712	0	(14,097)	0	0	2.100	1.347	AO	7,117	42,000	07/07/2020	04/30/2027
373334-GC-9	GEORGIA POWER COMPANY CORPORATE				2.A FE	4,913,400	93.6940	4,684,694	5,000,000	4,941,068	0	2,611	0	0	5.650	5.772	MS	94,167	282,500	04/30/2007	03/01/2037
373334-JN-2	GEORGIA POWER COMPANY CORPORATE				2.A FE	4,981,400	96.6580	4,832,912	5,000,000	4,985,882	0	500	0	0	5.950	5.977	FA	123,958	297,500	02/04/2009	02/01/2039
373334-JR-3	GEORGIA POWER COMPANY CORPORATE				2.A FE	2,541,354	94.1610	2,354,017	2,500,000	2,534,547	0	(1,232)	0	0	5.400	5.276	JD	11,250	135,000	12/07/2015	06/01/2040
373334-KA-8	GEORGIA POWER COMPANY CORPORATE				2.A FE	8,403,153	83.9800	7,406,994	8,820,000	8,471,247	0	10,054	0	0	4.300	4.600	MS	111,671	379,260	12/07/2015	03/15/2043
373628-AA-0	Georgia Trans First Mortgage Oblig Serie				1.D	4,199,215	100.7790	3,644,829	3,616,667	3,875,838	0	(32,711)	0	0	5.590	3.401	MJSD	562	202,172	09/02/2014	06/30/2030
374297-A*-0	Getty Realty Corp New Senior Unsecured				2.C FE	20,511,196	99.5050	19,873,774	19,972,598	20,103,667	0	(308,455)	0	0	5.350	3.784	FMAN	106,853	1,068,534	09/01/2021	06/02/2023
374297-A@-8	Getty Realty Corp New Senior Unsecured N				2.C FE	14,503,530	96.9410	14,059,856	14,503,530	14,503,530	0	0	0	0	4.750	4.750	FMAN	68,892	688,918	02/21/2017	02/25/2025
374297-B@-7	Getty Realty Corp New Sr. Unsecured				2.C FE	11,300,000	86.4210	9,765,523	11,300,000	11,300,000	0	0	0	0	3.520	3.535	FMAN	39,776	397,760	09/12/2019	09/12/2029
374297-C@-6	Getty Realty Corp New Sr. Unsecured				2.C FE	11,645,000	84.3880	9,826,958	11,645,000	11,645,000	0	0	0	0	3.430	3.430	FMAN	39,942	399,424	12/04/2020	11/25/2030
375558-AS-2	GILEAD SCIENCES INC CORPORATE			2	2.A FE	8,665,400	102.7610	7,604,309	7,400,000	8,411,485	0	(34,520)	0	0	5.650	4.546	JD	34,842	418,100	04/16/2014	12/01/2041
375558-AX-1	GILEAD SCIENCES INC CORPORATE			2	2.A FE	219,027	92.8160	185,631	200,000	216,138	0	(480)	0	0	4.800	4.212	AO	2,400	9,600	04/01/2016	04/01/2044
375558-BD-4	GILEAD SCIENCES INC CORPORATE			2	2.A FE	1,525,902	90.6860	1,360,283	1,500,000	1,522,470	0	(553)	0	0	4.750	4.642	MS	23,750	71,250	12/07/2015	03/01/2046
375558-BG-7	GILEAD SCIENCES INC CORPORATE			2	2.A FE	1,691,726	95.1950	1,580,238	1,660,000	1,682,996	0	(1,404)	0	0	4.600	4.451	MS	25,453	76,360	12/07/2015	09/01/2035
375558-BW-2	GILEAD SCIENCES INC CORPORATE				2.A FE	15,744,488	96.8720	15,257,412	15,750,000	15,748,591	0	1,843	0	0	0.750	0.762	MS	30,188	118,125	09/23/2020	09/29/2023
377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE				1.F FE	5,094,665	103.6140	5,325,762	5,140,000	5,112,072	0	1,724	0	0	5.375	5.439	AO	58,325	276,275	01/13/2009	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1.F FE	75,694,242	113.1950	77,116,608	68,127,000	73,710,827	0	(274,934)	0	0	6.375	5.509	MN	554,951	4,343,096	12/07/2016	05/15/2038
37941*-AA-2	Global Infra Management LLC Sr. Secured				1.D PL	12,000,000	80.5360	9,664,355	12,000,000	12,000,000	0	0	0	0	2.710	2.710	JD	27,100	325,200	12/01/2021	12/01/2031
379463-A@-1	Global Water Resources, Inc. Senior Secu				2.A PL	4,666,667	91.3160	4,261,394	4,666,667	4,666,667	0	0	0	0	4.580	4.580	JD	9,499	213,733	06/24/2016	06/16/2036
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured				1.D	2,449,000	85.5400	2,167,427	2,533,807	2,464,704	0	2,498	0	0	3.820	4.110	MS	28,231	96,791	03/15/2016	03/16/2045
38141E-C3-1	GOLDMAN SACHS CORPORATE			2	2.A FE	40,140,142	88.7490	31,807,566	35,840,000	39,858,372	0	(123,377)	0	0	4.800	3.991	JJ	826,709	1,419,120	01/12/2022	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE				2.B FE	7,248,143	106.4620	5,979,991	5,617,000	6,865,090	0	(57,831)	0	0	6.750	4.651	AO	94,787	379,148	04/27/2015	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE				2.A FE	29,344,345	104.6980	23,644,953	22,584,000	28,393,010	0	(211,563)	0	0	6.250	4.203	FA	588,125	1,411,500	06/19/2019	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE			2	2.A FE	123,154,743	88.2450	98,761,687	111,918,000	121,663,043	0	(263,322)	0	0	4.750	4.146	AO	1,033,687	5,316,105	03/05/2018	10/21/2045
38141G-YK-4	GOLDMAN SACHS GROUP INC CORP FLOATER			2	1.F FE	7,268,131	68.5200	6,235,352	9,100,000	7,311,500	0	43,369	0	0	2.908	4.327	JJ	117,612	132,314	04/13/2022	07/21/2042
38141G-ZN-7	GOLDMAN SACHS GROUP INC CORP FLOATER			2	1.F FE	59,407,600	74.0850	44,836,035	60,520,000	59,450,726	0	43,127	0	0	3.436	3.502	FA	733,590	1,213,023	02/16/2022	02/24/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38143Y-AC-7	GOLDMAN SACHS CORPORATE				2.B FE	19,941,200	104.8390	20,967,764	20,000,000	19,958,764	0	1,797	0	0	6.450	6.472	MN	215,000	1,290,000	04/10/2006	05/01/2036
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE CORPORATE				2.B FE	1,483,448	90.8450	1,362,682	1,500,000	1,485,436	0	335	0	0	5.150	5.224	MN	8,369	77,250	12/07/2015	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE CORP FLOATER			2	2.A FE	5,448,864	82.2790	4,426,629	5,380,000	5,436,010	0	14,304	0	0	4.017	3.897	AO	36,619	216,115	01/17/2018	10/31/2038
382550-BF-7	GOODYEAR TIRE & RUBR CO CORPORATE			2	3.C FE	1,825,000	94.4600	1,723,894	1,825,000	1,825,000	0	0	0	0	5.000	4.998	MN	7,858	91,250	05/10/2016	05/31/2026
384109-C*-3	Graco Inc Senior Note				2.A	11,901,165	100.1800	11,445,571	11,425,000	11,608,645	0	(47,528)	0	0	5.350	4.876	MJSD	33,958	611,238	03/15/2016	07/26/2026
38479*-AP-7	Grain Processing Corporation Senior Note				2.C	4,500,000	98.4530	4,430,393	4,500,000	4,500,000	0	0	0	0	5.000	5.031	FMAN	28,750	225,000	05/22/2014	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note				2.C	2,536,500	100.0810	2,538,548	2,536,500	2,536,500	0	0	0	0	5.970	6.014	MJSD	6,730	151,429	05/22/2014	12/15/2026
38479*-AT-9	Grain Processing Corporation Senior Unse				2.C	1,000,000	93.9540	939,542	1,000,000	1,000,000	0	0	0	0	4.380	4.404	MJSD	1,947	43,800	02/27/2018	03/15/2029
384802-AB-0	WW GRAINGER INC CORPORATE			2	1.E FE	21,989,824	91.4040	19,290,730	21,105,000	21,860,762	0	(20,860)	0	0	4.600	4.343	JD	43,148	970,830	04/08/2016	06/15/2045
384802-AC-8	WW GRAINGER INC CORPORATE			2	1.E FE	33,752,701	78.6660	24,984,456	31,760,000	33,688,979	0	(60,912)	0	0	3.750	3.351	MN	152,183	1,191,000	09/16/2021	05/15/2046
384802-AD-6	WW GRAINGER INC CORPORATE			2	1.E FE	19,173,720	84.4690	13,515,024	16,000,000	19,047,096	0	(86,273)	0	0	4.200	3.065	MN	85,867	672,000	09/22/2021	05/15/2047
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT				1.G FE	17,532,370	119.0000	19,074,529	16,029,000	17,031,686	0	(55,233)	0	0	7.450	6.672	AO	252,101	1,194,161	04/01/2016	04/15/2035
38807#-AA-9	Grant County Wind, LLC Senior Note				3.A PL	3,586,324	99.7510	3,577,408	3,586,324	3,586,324	0	0	0	0	7.500	7.567	MJSD	747	268,974	09/20/2011	06/30/2030
38869P-AM-6	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3.B FE	1,606,981	97.8330	1,562,392	1,597,000	1,599,049	0	(1,410)	0	0	4.125	4.029	FA	24,887	65,876	09/23/2016	08/15/2024
389375-AJ-5	GRAY TELEVISION INC CORPORATE			2	4.B FE	891,750	89.0940	801,846	900,000	896,673	0	(3,907)	0	0	5.875	5.227	JJ	24,381	52,875	11/23/2021	07/15/2026
39056@-AD-1	Great Lakes Cheese Co Inc. Senior Note				2.B YE	2,500,000	97.5130	2,437,815	2,500,000	2,500,000	0	0	0	0	3.800	3.818	JAJO	16,097	95,000	01/31/2014	01/31/2024
39056@-AE-9	Great Lakes Cheese Co Inc. Senior Unsecu				2.B YE	5,920,000	93.7170	5,548,052	5,920,000	5,920,000	0	0	0	0	3.360	3.374	MJSD	2,763	198,912	09/26/2017	09/27/2027
39056@-AF-6	Great Lakes Cheese Co Inc. Senior Unsecu				2.B YE	5,320,000	94.7270	5,039,471	5,320,000	5,320,000	0	0	0	0	4.540	4.565	FMAN	36,900	241,528	08/06/2019	08/06/2029
39121J-D*-8	Great River Energy Sr. Secured				1.G	1,000,000	92.8540	928,537	1,000,000	1,000,000	0	0	0	0	4.580	4.580	AO	9,669	14,376	06/22/2022	10/15/2042
39265*-AJ-7	Green Bay Packaging Senior Note				2.A	9,090,909	97.5080	8,864,369	9,090,909	9,090,909	0	0	0	0	4.240	4.262	MJSD	1,071	385,455	06/30/2011	06/30/2026
39265*-AN-8	Green Bay Packaging Senior Unsecured Not				2.A	11,935,000	91.9690	10,976,550	11,935,000	11,935,000	0	0	0	0	3.760	3.778	FMAN	57,341	448,756	07/08/2019	05/15/2034
392709-A#-8	Green Brick Partners, Inc. Sr. Unsecured				1.E PL	11,700,000	91.2410	10,675,141	11,700,000	11,700,000	0	0	0	0	3.250	3.263	FMAN	38,025	380,250	02/25/2021	02/25/2028
392709-A*-2	Green Brick Partners, Inc. Sr. Unsecured				1.E PL	27,486,668	93.3760	24,773,346	26,530,847	27,211,520	0	(207,381)	0	0	4.000	3.135	FMAN	156,237	1,061,234	09/01/2021	08/08/2026
392709-A@-0	Green Brick Partners, Inc. Sr. Unsecured				1.E PL	19,500,000	88.1980	17,198,514	19,500,000	19,500,000	0	0	0	0	3.350	3.350	FMAN	63,510	653,250	08/26/2020	08/26/2027
39301#-AC-4	Green Diamond Resource Company Senior No				2.C YE	9,400,000	93.0220	8,744,037	9,400,000	9,400,000	0	0	0	0	4.270	4.270	MS	102,575	401,380	09/29/2014	10/01/2029
39301#-AD-2	Green Diamond Resource Company Senior No				2.C YE	5,000,000	93.2610	4,663,059	5,000,000	5,000,000	0	0	0	0	4.270	4.270	MS	54,561	213,500	09/29/2014	09/29/2034
393154-L@-6	Green Mountain Power Corp Series UU Bond				1.E	5,000,000	105.1630	5,258,173	5,000,000	5,000,000	0	0	0	0	6.830	6.830	MN	43,636	341,500	05/15/2008	05/15/2028
39526@-AD-3	Greenheck Fan Corporation Senior Note				3.B	370,966	97.5350	355,878	364,874	366,329	0	(583)	0	0	3.910	3.582	MJSD	753	14,267	04/01/2016	09/12/2024
39526@-AE-1	Greenheck Fan Corporation Sr. Secured				3.B	44,500,000	82.8260	36,857,560	44,500,000	44,500,000	0	0	0	0	2.960	2.960	JAJO	252,463	1,317,200	10/22/2021	10/22/2031
39526@-AF-8	Greenheck Fan Corporation Sr. Secured				3.B	5,550,000	82.5470	4,581,386	5,550,000	5,550,000	0	0	0	0	2.940	2.940	MJSD	10,878	163,170	12/07/2021	12/07/2031
39526@-AG-6	Greenheck Fan Corporation Sr. Secured				3.B	17,150,000	95.1260	16,314,162	17,150,000	17,150,000	0	0	0	0	4.750	4.777	FMAN	83,725	203,656	08/24/2022	08/24/2032
39831@-AA-9	Griffith Foods International Senior Unse				2.C	7,500,000	94.3800	7,078,478	7,500,000	7,500,000	0	0	0	0	4.520	4.545	JAJO	57,442	339,000	01/30/2019	01/30/2034
39839#-AF-8	Griffith Laboratories Int'l Senior Note				2.C	8,267,513	99.8010	7,859,298	7,875,000	8,206,846	0	(51,843)	0	0	5.470	3.960	JAJO	90,939	430,763	12/01/2021	01/15/2029
398433-AP-7	GRIFFON CORPORATION CORPORATE			2	4.C FE	902,625	91.4480	777,309	850,000	877,234	0	(16,939)	0	0	5.750	3.592	MS	16,292	48,875	07/12/2021	03/01/2028
39985#-AD-5	Growmark Inc. Series D Senior Note				2.C YE	40,000,000	98.6010	39,440,576	40,000,000	40,000,000	0	0	0	0	5.540	5.540	JD	67,711	2,216,000	12/20/2010	12/20/2025
39985#-AE-3	Growmark Inc. Sr. Secured				2.C YE	1,000,000	87.5620	875,623	1,000,000	1,000,000	0	0	0	0	3.680	3.680	JD	1,124	36,800	09/30/2019	09/30/2029
400640-AA-5	Guadalupe Valley Elec Coop Inc Senior Se				1.G	19,260,831	91.1300	17,551,609	19,260,000	19,260,681	0	(32)	0	0	3.770	3.769	JD	60,509	726,102	12/18/2017	12/01/2041
402479-CB-3	GULF POWER CO CORPORATE				1.F FE	9,993,600	90.9530	9,095,289	10,000,000	9,994,545	0	158	0	0	5.100	5.104	AO	127,500	510,000	09/09/2010	10/01/2040
40256@-AC-9	Gulf States Toyota Inc/Friedki Senior No				2.B	496,000	97.7850	485,013	496,000	496,000	0	0	0	0	3.620	3.636	MJSD	1,347	17,955	06/04/2012	06/04/2024
40256@-AD-7	Gulf States Toyota Inc/Friedki Senior No				2.B	7,020,000	96.7990	6,795,301	7,020,000	7,020,000	0	0	0	0	4.160	4.180	MJSD	811	292,032	12/31/2013	12/31/2025
40256@-AJ-4	Gulf States Toyota Inc/Friedki Senior Un				2.B	27,060,761	93.7110	23,427,750	25,000,000	26,623,001	0	(282,376)	0	0	4.260	2.929	JAJO	198,208	1,065,000	06/01/2021	04/24/2028
404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE			2	4.B FE	2,949,382	85.1190	2,915,327	3,425,000	2,966,049	0	16,245	0	0	3.875	6.549	JD	5,899	88,156	09/28/2022	12/15/2028
404119-BN-8	HCA INC CORPORATE				2.C FE	6,540,840	99.4850	5,969,104	6,000,000	6,148,830	0	(119,818)	0	0	5.000	2.888	MS	88,333	300,000	08/09/2019	03/15/2024
404119-BQ-1	HCA INC CORPORATE				2.C FE	1,016,250	99.4550	994,546	1,000,000	1,004,288	0	(1,757)	0	0	5.250	5.046	AO	11,083	52,500	12/09/2014	04/15/2025
404201-AA-5	HSBC BANK USA CORPORATE				1.F FE	996,748	94.8880	754,359	795,000	935,155	0	(9,112)	0	0	5.875	3.991	MN	7,784	46,706	04/27/2015	11/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4042Q1-AB-3	HSBC BANK USA CORPORATE				1.F FE	1,829,668	95.7350	1,610,263	1,682,000	1,787,679	0	(6,375)	0	0	5.625	4.925	FA	35,743	94,613	04/27/2015	08/15/2035
4042Q1-AD-9	HSBC BANK USA MONEY MARKET				1.F FE	7,226,819	108.6780	5,357,805	4,930,000	6,921,295	0	(91,133)	0	0	7.000	3.635	JJ	159,129	345,100	11/19/2021	01/15/2039
40521*-AA-4	Hahnes Investment Fund 2, LLC Leveraged				5.B GI	3,311,093	84.7520	2,915,459	3,440,000	3,336,206	0	5,966	0	0	4.750	5.101	JAJO	40,850	163,400	06/01/2018	12/15/2040
406216-AS-0	HALLIBURTON COMPANY				2.A FE	285,328	93.7670	178,158	190,000	284,539	0	(121)	0	0	7.600	5.030	FA	5,455	14,440	04/27/2015	08/15/2096
406216-AY-7	HALLIBURTON COMPANY CORPORATE				2.A FE	15,752,358	113.2300	12,406,660	10,957,000	14,566,463	0	(141,093)	0	0	7.450	4.601	MS	240,354	816,297	04/27/2015	09/15/2039
406216-BA-8	HALLIBURTON COMPANY CORPORATE			2	2.A FE	23,297,845	83.6890	19,707,064	23,548,000	23,343,146	0	6,405	0	0	4.500	4.568	MN	135,401	1,059,660	04/01/2016	11/15/2041
406216-BE-0	HALLIBURTON COMPANY CORPORATE			2	2.A FE	51,371,372	85.8500	44,616,169	51,970,000	51,473,310	0	13,524	0	0	4.750	4.823	FA	1,028,573	2,468,575	12/07/2015	08/01/2043
406216-BJ-9	HALLIBURTON COMPANY CORPORATE			2	2.A FE	373,978	92.7730	346,970	374,000	373,978	0	0	0	0	4.850	4.850	MN	2,318	18,139	04/01/2016	11/15/2035
406216-BK-6	HALLIBURTON COMPANY CORPORATE			2	2.A FE	6,158,090	89.1990	5,494,653	6,160,000	6,157,985	0	38	0	0	5.000	5.002	MN	39,356	308,000	11/05/2015	11/15/2045
406248-AD-2	Hallmark Cards, Inc. SR NT				2.C YE	104,158,000	111.6310	111,630,741	100,000,000	102,106,210	0	(191,343)	0	0	8.500	8.125	AO	1,794,444	8,500,000	07/01/2001	10/15/2032
40624@-AY-6	Hallmark Cards, Inc. Senior Unsecured No				2.C PL	753,930	96.0410	679,482	707,489	733,986	0	(14,995)	0	0	3.940	1.728	MS	7,356	27,875	09/01/2021	09/28/2026
410345-AL-6	HANESBRANDS CORPORATE			2	3.C FE	8,908,368	89.9780	8,472,286	9,416,000	8,944,469	0	36,102	0	0	4.875	6.531	MN	58,654	312,171	09/26/2022	05/15/2026
41242*-AU-6	Hardwood Funding, LLC Senior Secured Not				1.G FE	1,000,000	92.5910	925,914	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	2,520	37,800	06/07/2013	06/07/2028
41242*-AY-8	Hardwood Funding, LLC Senior Secured Not				1.G FE	1,062,558	91.5780	907,068	990,485	1,046,589	0	(12,022)	0	0	3.230	1.892	JD	2,133	31,993	09/01/2021	06/07/2027
41242*-AZ-5	Hardwood Funding, LLC Senior Secured Not				1.G FE	3,950,000	88.4940	3,495,495	3,950,000	3,950,000	0	0	0	0	3.380	3.379	JD	8,901	133,510	04/02/2015	06/07/2030
41334#-AB-3	Harnish Group Inc. Senior Note				2.C YE	34,895,681	97.4030	31,315,112	32,150,000	33,185,913	0	(616,259)	0	0	4.270	2.248	FA	503,362	1,372,805	03/02/2020	08/19/2024
413875-AT-2	HARRIS CORP DEL CORPORATE			2	2.B FE	496,609	90.2730	451,366	500,000	497,023	0	70	0	0	5.054	5.098	AO	4,492	25,270	12/07/2015	04/27/2045
413875-AW-5	HARRIS CORP DEL CORPORATE			2	2.B FE	4,519,728	96.3330	4,203,004	4,363,000	4,485,293	0	(20,797)	0	0	4.400	3.786	JD	8,532	191,972	05/02/2022	06/15/2028
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	11,644,061	101.0770	8,920,059	8,825,000	11,248,959	0	(85,617)	0	0	6.100	4.001	AO	134,581	538,325	10/05/2021	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	5,822,534	99.4230	5,567,706	5,600,000	5,755,687	0	(7,703)	0	0	5.950	5.650	AO	70,342	333,200	06/13/2014	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	25,074,185	104.0980	19,774,549	18,996,000	24,197,718	0	(197,282)	0	0	6.625	4.343	MS	318,117	1,222,213	08/16/2022	03/30/2040
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	42,265,759	79.6000	34,483,578	43,321,000	42,410,289	0	23,586	0	0	4.300	4.450	AO	393,258	1,862,803	12/02/2021	04/15/2043
416515-BD-5	HARTFORD FINANCIAL SVCS GRP CORPORATE			2	2.A FE	31,756,564	83.2730	25,414,784	30,520,000	31,685,759	0	(31,887)	0	0	4.400	4.135	MS	395,404	1,342,880	09/18/2020	03/15/2048
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE			2	2.A FE	18,952,684	72.1340	13,416,864	18,600,000	18,946,089	0	(8,596)	0	0	3.600	3.487	FA	245,520	669,600	02/01/2022	08/19/2049
416518-AD-0	HARTFORD FINANCIAL SERVICES GR CORPORATE			2	2.A FE	15,004,650	63.4720	11,234,460	17,700,000	15,047,707	0	43,057	0	0	2.900	3.757	MS	151,138	504,745	02/23/2022	09/15/2051
416592-AC-7	HARTFORD LIFE DEBENTURES				3.B FE	11,907,284	100.5730	11,615,159	11,549,000	11,657,292	0	(20,230)	0	0	7.650	7.396	JD	39,267	883,499	05/20/1998	06/15/2027
416592-AE-3	HARTFORD LIFE SENIOR NOTES				3.B FE	5,066,800	100.0330	5,001,673	5,000,000	5,032,701	0	(2,911)	0	0	7.375	7.265	MS	122,917	368,750	02/22/2001	03/01/2031
41977@-AB-7	Hawaii Pacific Health Sr. Secured				1.E YE	7,650,000	84.1700	6,438,967	7,650,000	7,650,000	0	0	0	0	3.250	3.250	MS	75,278	248,625	06/16/2020	03/12/2043
419870-F#-2	Hawaiian Electric Ind Inc Senior Unsecur				2.B	903,581	94.8850	771,996	813,613	888,574	0	(11,329)	0	0	4.720	3.018	JD	1,707	38,403	09/01/2021	12/15/2028
419870-F*-6	Hawaiian Electric Ind Inc Senior Note				2.B	5,961,181	99.6560	5,940,676	5,961,181	5,961,181	0	0	0	0	3.990	3.990	MS	75,980	237,851	03/06/2013	03/06/2023
419870-G*-5	Hawaiian Electric Ind Inc Sr. Unsecured				2.B	9,300,000	83.6870	7,782,863	9,300,000	9,300,000	0	0	0	0	2.980	2.980	JD	12,317	277,140	12/29/2020	12/15/2030
419870-G@-3	Hawaiian Electric Ind Inc Sr. Unsecured				2.B	1,000,000	84.5000	845,000	1,000,000	1,000,000	0	0	0	0	3.150	3.150	JD	1,400	31,500	01/28/2021	01/28/2031
000000-00-0	Hawaiian Electric Ind Inc Sr. Unsecured				2.B Z	4,500,000	81.3420	3,660,380	4,500,000	4,500,000	0	0	0	0	2.980	2.980	JD	5,960	18,253	10/26/2022	10/26/2032
42218S-AF-5	HEALTH CARE SVCS CORP CORPORATE			2	1.G FE	35,156,533	80.3510	27,411,704	34,115,000	34,915,084	0	(103,645)	0	0	2.200	1.849	JD	62,544	750,530	12/20/2021	06/01/2030
42218S-AH-1	HEALTH CARE SVCS CORP CORPORATE			2	1.G FE	31,043,162	69.5840	20,795,184	29,885,000	30,981,201	0	(26,526)	0	0	3.200	2.999	JD	79,693	956,320	09/14/2020	06/01/2050
42241@-AE-9	Hearst Communications, Inc. Senior Note				1.G	13,433,783	97.3630	12,161,895	12,491,296	12,815,024	0	(250,250)	0	0	3.850	1.774	AO	120,229	480,915	09/01/2021	04/08/2024
42241@-AJ-8	Hearst Communications, Inc. Senior Unsec				1.G	1,000,000	92.9200	929,201	1,000,000	1,000,000	0	0	0	0	4.020	4.020	JD	3,350	40,200	05/31/2018	06/01/2028
42251#-AN-4	HEB Grocery Company, LP Senior Note				1.G	5,000,000	95.0510	4,752,560	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	9,444	212,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1.G	2,000,000	95.2490	1,904,989	2,000,000	2,000,000	0	0	0	0	4.350	4.350	JD	3,867	87,000	12/15/2011	12/16/2030
42251#-AY-0	HEB Grocery Company, LP Senior Unsecured				1.G	1,834,525	89.2690	1,596,026	1,787,883	1,824,804	0	(1,594)	0	0	4.160	3.986	MS	18,801	74,376	04/01/2016	03/30/2039
42251#-BB-9	HEB Grocery Company, LP Sr. Unsecured No				1.G	8,000,000	88.8020	7,104,170	8,000,000	8,000,000	0	0	0	0	4.340	4.340	MS	87,764	347,200	03/30/2016	03/30/2044
42251#-BC-7	HEB Grocery Company, LP Sr. Unsecured No				1.G	10,000,000	88.8780	8,887,836	10,000,000	10,000,000	0	0	0	0	4.360	4.360	MS	110,211	436,000	03/30/2016	03/30/2045
42307#-AA-6	Heitman America Real Est Hd LP Senior No				2.A	25,465,927	92.9510	23,564,367	25,351,500	25,439,108	0	(20,180)	0	0	3.770	3.705	MON	42,478	954,916	09/01/2021	02/16/2027
42307#-AB-4	Heitman America Real Est Hd LP Senior No				2.A	25,465,927	92.9510	23,564,367	25,351,500	25,439,108	0	(20,180)	0	0	3.770	3.705	MON	42,478	954,916	09/01/2021	02/16/2027
42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE				2.C FE	23,688,969	108.9380	26,145,144	24,000,000	23,828,849	0	12,531	0	0	6.750	6.853	MS	477,000	1,620,000	03/21/2003	03/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE				2.C FE	26,914,185	110.1340	22,545,502	20,471,000	25,510,299	0	(193,082)	0	0	7.125	4.932	FA	607,733	1,458,559	12/02/2015	08/01/2039
42331#-AC-2	Helix North America I, LLC Senior Secure				2.C YE	4,300,000	97.9020	4,209,766	4,300,000	4,300,000	0	0	0	0	5.080	5.114	MJSD	607	218,440	10/23/2018	10/23/2028
427866-BB-3	HERSHEY CO CORPORATE			2	1.F FE	7,684,948	72.0220	5,149,603	7,150,000	7,661,462	0	(13,189)	0	0	3.125	2.741	MN	28,550	223,438	10/05/2021	11/15/2049
427866-BD-9	HERSHEY CO CORPORATE			2	1.F FE	399,856	86.2100	344,839	400,000	399,894	0	13	0	0	2.450	2.454	MN	1,252	9,800	10/28/2019	11/15/2029
427866-BE-7	HERSHEY CO CORPORATE			2	1.F FE	2,750,532	80.3410	2,731,608	3,400,000	2,756,318	0	5,786	0	0	1.700	4.759	JD	4,817	0	11/30/2022	06/01/2030
427866-BG-2	HERSHEY CO CORPORATE			2	1.F FE	19,800,052	65.7680	12,817,487	19,489,000	19,782,974	0	(7,702)	0	0	2.650	2.571	JD	43,038	516,459	09/18/2020	06/01/2050
42809H-AD-9	HESS CORP CORPORATE				2.C FE	44,199,227	94.4800	40,101,837	42,445,000	43,796,625	0	(48,855)	0	0	5.600	5.312	FA	897,948	2,376,920	04/27/2015	02/15/2041
432833-AG-6	HILTON DOMESTIC OPERATIN CORPORATE			2	3.B FE	1,938,285	99.0510	1,855,226	1,873,000	1,904,643	0	(25,404)	0	0	5.375	3.479	MN	16,779	100,674	02/11/2022	05/01/2025
435596-D*-9	Hollingsworth & Vose Company Senior Secu				3.B	294,690	97.8440	277,672	283,791	290,777	0	(3,353)	0	0	4.620	2.164	JAJO	3,096	13,111	12/01/2021	07/08/2024
435596-D@-7	Hollingsworth & Vose Company Senior Secu				3.B	1,122,604	99.3320	944,518	950,872	950,872	0	0	0	(62,322)	4.310	4.232	JAJO	9,676	40,562	07/06/2012	07/08/2024
437076-AS-1	Home Depot Inc CORPORATE				1.F FE	30,620,196	107.5190	33,990,084	31,613,000	30,594,613	0	(9,347)	0	0	5.875	6.053	JD	77,386	1,857,264	12/19/2016	12/16/2036
437076-AU-6	Home Depot Inc CORPORATE			2	1.F FE	19,814,891	102.9430	19,106,225	18,560,000	19,505,843	0	(36,110)	0	0	5.400	4.946	MS	295,104	1,002,240	04/27/2015	09/15/2040
437076-AV-4	Home Depot Inc CORPORATE			2	1.F FE	10,554,323	108.5460	9,276,368	8,546,000	10,080,569	0	(55,830)	0	0	5.950	4.472	AO	127,122	508,487	04/27/2015	04/01/2041
437076-BA-9	Home Depot Inc CORPORATE			2	1.F FE	4,863,577	88.0630	4,402,293	4,999,000	4,889,887	0	3,292	0	0	4.200	4.363	AO	52,490	209,958	06/04/2013	04/01/2043
437076-BD-3	Home Depot Inc CORPORATE			2	1.F FE	9,999,101	96.3310	9,377,848	9,735,000	9,952,546	0	(6,715)	0	0	4.875	4.699	FA	179,286	474,581	04/27/2015	02/15/2044
437076-BH-4	Home Depot Inc CORPORATE			2	1.F FE	5,856,810	87.3740	4,788,098	5,480,000	5,802,532	0	(8,871)	0	0	4.250	3.856	AO	58,225	232,900	03/23/2016	04/01/2046
437076-BN-1	Home Depot Inc CORPORATE			2	1.F FE	12,323,800	91.6610	11,915,963	13,000,000	12,645,638	0	89,254	0	0	2.125	2.906	MS	81,340	276,250	03/28/2019	09/15/2026
437076-BP-6	Home Depot Inc CORPORATE			2	1.F FE	2,251,326	75.2380	1,726,713	2,295,000	2,254,719	0	606	0	0	3.500	3.590	MS	23,651	80,325	09/06/2016	09/15/2056
437076-BS-0	Home Depot Inc CORPORATE			2	1.F FE	24,565,250	82.8940	20,723,454	25,000,000	24,604,218	0	9,393	0	0	3.900	4.002	JD	43,333	975,000	08/27/2018	06/15/2047
437076-BW-1	Home Depot Inc CORPORATE			2	1.F FE	2,269,302	96.5000	2,205,020	2,285,000	2,274,902	0	1,474	0	0	3.900	3.984	JD	6,189	89,115	11/27/2018	12/06/2028
437076-BX-9	Home Depot Inc CORPORATE			2	1.F FE	87,408	91.9600	91,960	100,000	87,466	0	58	0	0	4.500	5.404	JD	313	2,250	09/29/2022	12/06/2048
437076-BZ-4	Home Depot Inc CORPORATE			2	1.F FE	20,318,604	71.6240	15,811,085	22,075,000	20,337,081	0	20,535	0	0	3.125	3.558	JD	30,660	689,844	05/02/2022	12/15/2049
438506-AS-6	HONEYWELL INC DEBENTURES				1.F FE	1,497,465	108.3360	1,625,033	1,500,000	1,499,050	0	131	0	0	6.625	6.638	JD	4,417	99,375	06/10/1998	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE				1.F FE	24,635,310	106.3960	24,574,230	23,097,000	24,118,611	0	(52,782)	0	0	5.700	5.231	MS	387,645	1,316,529	05/12/2010	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE				1.F FE	14,263,022	105.8840	12,340,739	11,655,000	13,516,084	0	(94,225)	0	0	5.700	4.196	MS	195,610	664,335	12/07/2015	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE				1.F FE	23,987,546	103.5240	23,168,707	22,380,000	23,672,035	0	(47,089)	0	0	5.375	4.876	MS	400,975	1,202,925	12/17/2015	03/01/2041
438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE			2	1.F FE	14,627,237	83.6150	11,865,022	14,190,000	14,591,740	0	(11,094)	0	0	3.812	3.629	MN	60,103	540,923	07/06/2020	11/21/2047
438516-CF-1	HONEYWELL INTERNATIONAL CORPORATE			2	1.F FE	6,353,868	79.4400	5,405,896	6,805,000	6,390,396	0	36,743	0	0	1.750	2.531	MS	39,696	124,049	02/10/2022	09/01/2031
439223-AA-6	Hoosier Energy Rural Electric Senior Not				1.F FE	3,456,582	95.4630	2,863,882	3,000,000	3,348,093	0	(17,742)	0	0	4.860	3.809	MS	42,930	145,800	03/15/2016	09/15/2039
440452-AG-5	HORMEL FOODS CORP NT CORPORATE				1.F FE	19,996,400	94.3230	18,864,531	20,000,000	19,998,271	0	1,197	0	0	0.650	0.656	JD	10,111	130,000	05/25/2021	06/03/2024
44267D-AD-9	Howard Hughes Corp/The CORPORATE			2	3.C FE	1,580,625	90.0370	1,350,557	1,500,000	1,549,838	0	(15,897)	0	0	5.375	4.145	FA	33,594	80,625	06/09/2021	08/01/2028
44267D-AF-4	Howard Hughes Corp/The CORPORATE			2	3.C FE	988,750	80.5070	805,067	1,000,000	990,317	0	969	0	0	4.375	4.519	FA	18,229	43,750	05/18/2021	02/01/2031
443510-AG-7	HUBBELL INC CL B CORPORATE			2	2.A FE	200,050	95.2080	190,416	200,000	200,012	0	(5)	0	0	3.350	3.347	MS	2,233	6,700	03/08/2016	03/01/2026
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un				2.C	3,626,415	92.7770	3,364,469	3,626,415	3,626,415	0	0	0	0	3.980	3.980	JJ	70,161	144,331	07/06/2016	07/06/2026
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note				3.C YE	17,535,202	96.4420	16,911,275	17,535,202	17,535,202	0	0	0	0	6.250	6.298	MJSD	3,044	1,095,950	08/30/2012	03/31/2042
444859-BD-3	HUMANA INC CORPORATE			2	2.C FE	2,574,175	98.0800	2,451,991	2,500,000	2,518,708	0	(11,966)	0	0	3.850	3.334	AO	24,063	96,250	01/19/2018	10/01/2024
444859-BE-1	HUMANA INC CORPORATE			2	2.C FE	1,190,550	90.9520	1,018,658	1,120,000	1,179,429	0	(1,672)	0	0	4.950	4.554	AO	13,860	55,440	12/07/2015	10/01/2044
444859-BG-6	HUMANA INC CORPORATE			2	2.C FE	6,343,567	88.6990	5,516,200	6,219,000	6,334,662	0	(2,636)	0	0	4.800	4.669	MS	87,895	298,512	05/29/2019	03/15/2047
444859-BL-5	HUMANA INC CORPORATE			2	2.C FE	16,545,615	79.2610	13,010,751	16,415,000	16,536,416	0	(2,669)	0	0	3.950	3.904	FA	244,948	648,393	08/08/2019	08/15/2049
445587-AE-8	HUNT CO INC CORPORATE			2	4.B FE	2,054,000	84.4870	2,196,650	2,600,000	2,069,851	0	15,851	0	0	5.250	9.647	AO	28,817	68,250	09/22/2022	04/15/2029
44569*-BK-6	Hunt Oil Company Series C Senior Note				4.A	18,450,000	90.8880	16,768,894	18,450,000	18,450,000	0	0	0	0	6.250	6.250	JJ	493,281	1,153,125	07/27/2010	07/27/2026
44569*-BR-1	Hunt Oil Company Senior Note				4.A	9,810,000	75.9250	7,448,220	9,810,000	9,810,000	0	0	0	0	4.230	4.230	MN	56,481	414,963	11/12/2014	11/13/2029
44644A-AE-7	HUNTINGTON NATL BK BANK NOTE			2	1.G FE	22,041,465	98.9410	22,078,609	22,315,000	22,268,574	0	57,589	0	0	3.550	3.823	AO	187,043	792,183	10/18/2018	10/06/2023
44855#-AY-6	Hy Vee, Inc. Senior Note				2.B	2,800,000	95.4160	2,671,660	2,800,000	2,800,000	0	0	0	0	4.290	4.290	MJSD	6,006	120,120	12/13/2013	12/13/2028
44855#-AZ-3	Hy Vee, Inc. Senior Note				2.B	5,300,000	92.6530	4,910,599	5,300,000	5,300,000	0	0	0	0	3.880	3.899	MJSD	9,140	205,640	12/15/2014	12/17/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44855#-BA-7	Hy Vee, Inc. Senior Unsecured Note				2.B	20,000,000	92.7020	18,540,434	20,000,000	20,000,000	0	0	0	0	4.000	4.000	MJSD	44,444	800,000	12/11/2015	12/11/2030
44855#-BB-5	Hy Vee, Inc. Senior Unsecured Note				2.B	10,000,000	97.8090	9,780,944	10,000,000	10,000,000	0	0	0	0	3.430	3.445	MJSD	1,906	343,000	12/29/2015	12/15/2023
44855#-BE-9	Hy Vee, Inc. Senior Unsecured Note				2.B	9,642,111	97.4020	8,631,181	8,861,429	9,329,793	0	(234,765)	0	0	4.100	1.359	MJSD	16,147	363,319	09/01/2021	12/15/2024
44855#-BK-5	Hy Vee, Inc. Sr. Unsecured				2.B	13,000,000	89.0280	11,573,687	13,000,000	13,000,000	0	0	0	0	2.100	2.100	MJSD	12,133	271,483	12/17/2021	12/15/2026
44855#-BL-3	Hy Vee, Inc. Sr. Unsecured				2.B	5,000,000	87.7230	4,386,129	5,000,000	5,000,000	0	0	0	0	2.300	2.300	MJSD	5,111	114,361	12/17/2021	12/15/2027
44860#-AG-8	Hybrid Design Associates LLC #2 PIKTrack				5.B GI	141,022	120.7830	441,632	365,641	108,240	0	(32,782)	199,446	0	2.000	4.604	MJSD	20	68,982	09/30/2022	01/07/2026
449298-AT-1	ICRE REIT HLDGS Sr. Unsecured				1.G IF	85,623,500	93.3880	79,962,031	85,623,500	85,623,500	0	0	0	0	4.400	4.400	MON	62,791	1,255,811	08/25/2022	08/25/2029
449298-AW-4	ICRE REIT HLDGS Sr. Unsecured				1.G Z	65,636,000	96.3640	63,249,357	65,636,000	65,636,000	0	0	0	0	4.780	4.780	MON	104,580	522,900	10/19/2022	10/19/2027
449298-AX-2	ICRE REIT HLDGS Sr. Unsecured				1.G Z	75,949,500	96.7340	73,468,972	75,949,500	75,949,500	0	0	0	0	5.060	5.060	MON	128,101	640,507	10/19/2022	10/19/2029
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project				3.B YE	12,440,555	92.8100	11,597,251	12,495,658	12,450,688	0	1,501	0	0	4.380	4.458	MS	138,348	547,310	05/01/2018	10/01/2035
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project				3.B YE	4,191,760	93.9320	3,937,395	4,191,760	4,191,760	0	0	0	0	5.100	5.101	MS	54,039	213,780	11/02/2018	09/30/2036
450319-C*-7	ITC Midwest LLC Sr. Secured				1.F	27,698,069	85.6640	23,073,504	26,935,000	27,684,128	0	(13,940)	0	0	4.160	3.980	AO	227,212	560,248	04/20/2022	04/18/2047
450636-B*-5	ITR CONCESSION CO LLC Senior Secured Not				2.B FE	2,771,257	92.4370	2,347,805	2,539,886	2,723,480	0	(35,952)	0	0	3.760	2.165	AO	19,365	95,500	09/01/2021	10/18/2027
450636-C#-0	ITR CONCESSION CO LLC Sr. Secured				2.B FE	11,600,000	84.7700	9,833,329	11,600,000	11,600,000	0	0	0	0	3.250	3.250	AO	76,447	377,000	12/10/2019	12/10/2031
450636-C@-2	ITR CONCESSION CO LLC Sr. Secured				2.B FE	33,620,000	86.7040	29,149,882	33,620,000	33,620,000	0	0	0	0	3.150	3.150	AO	214,748	1,059,030	12/10/2019	12/10/2029
450636-E#-8	ITR CONCESSION CO LLC Sr. Secured				2.B FE	7,500,000	79.3120	5,948,410	7,500,000	7,500,000	0	0	0	0	4.010	4.010	MS	88,554	150,375	03/15/2022	03/15/2052
45138L-BA-0	IDAHO PWR CO CORPORATE			2	1.F FE	3,497,690	80.4630	2,816,222	3,500,000	3,497,969	0	60	0	0	4.300	4.304	AO	37,625	150,500	04/10/2012	04/01/2042
45138L-BD-4	IDAHO PWR CO CORPORATE			2	1.G FE	1,324,645	73.0940	1,068,632	1,462,000	1,344,492	0	3,156	0	0	3.650	4.211	MS	17,788	53,363	11/17/2015	03/01/2045
45138L-BF-9	IDAHO PWR CO CORPORATE			2	1.G FE	20,746,180	82.2730	14,023,398	17,045,000	20,546,194	0	(95,263)	0	0	4.200	3.010	MS	238,630	715,890	10/18/2021	03/01/2048
45168D-B*-4	Idexx Laboratories Inc. Senior Note				2.B	38,079,594	97.3270	34,550,960	35,500,000	36,441,892	0	(589,350)	0	0	3.760	2.021	JJ	593,244	1,334,800	03/02/2020	07/22/2024
45168D-C@-1	Idexx Laboratories Inc. Senior Unsecured				2.B	70,960,000	95.1050	63,999,477	67,293,460	67,293,460	0	0	0	(4,410,567)	1.785	1.785	JD	43,376	1,185,881	06/18/2015	06/18/2025
45168D-D@-0	Idexx Laboratories Inc. Sr. Unsecured				2.B	1,000,000	84.7770	847,772	1,000,000	1,000,000	0	0	0	0	2.500	2.500	AO	5,347	25,000	04/14/2020	04/14/2030
452308-AQ-2	Illinois Tool Wks Inc CORPORATE			2	1.E FE	30,888,740	97.6020	26,370,992	27,019,000	29,965,979	0	(108,402)	0	0	4.875	4.023	MS	387,835	1,317,176	04/01/2016	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE			2	1.E FE	49,446,199	85.7410	43,247,690	50,440,000	49,609,008	0	26,619	0	0	3.900	4.020	MS	655,720	1,967,160	12/19/2016	09/01/2042
454889-AM-8	INDIANA MICH PWR CO CORPORATE				1.G FE	2,833,281	104.5190	2,419,605	2,315,000	2,744,231	0	(21,560)	0	0	6.050	4.292	MS	41,239	140,058	07/23/2018	03/15/2037
454889-AQ-9	INDIANA MICH PWR CO CORPORATE			2	1.G FE	13,599,529	83.8960	11,464,342	13,665,000	13,607,082	0	1,358	0	0	4.550	4.579	MS	183,073	621,758	03/01/2016	03/15/2046
454889-AT-3	INDIANA MICH PWR CO CORPORATE			2	1.G FE	4,067,480	81.4570	3,258,283	4,000,000	4,061,878	0	(1,382)	0	0	4.250	4.150	FA	64,222	170,000	08/31/2018	08/15/2048
455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE				1.G FE	4,967,900	100.6080	5,030,399	5,000,000	4,977,779	0	983	0	0	6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BP-4	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.G FE	1,277,832	71.5260	858,310	1,200,000	1,264,322	0	(2,236)	0	0	4.875	4.444	MN	9,750	58,500	02/23/2016	11/01/2041
455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.G FE	11,980,800	83.5420	10,025,039	12,000,000	11,983,855	0	453	0	0	4.650	4.660	JD	46,500	558,000	06/03/2013	06/01/2043
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.F FE	33,212,056	86.0600	28,072,769	32,620,000	33,131,109	0	(13,235)	0	0	4.700	4.586	MS	511,047	1,533,140	04/26/2018	09/01/2045
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.F FE	3,098,931	80.9310	2,560,642	3,164,000	3,105,398	0	1,352	0	0	4.050	4.171	MN	21,357	128,142	08/30/2018	05/01/2046
45639*-AA-2	Industrial US Holdings, Inc Sr. Unsecure				3.A	61,500,000	77.6270	47,740,348	61,500,000	61,500,000	0	0	0	0	3.000	3.000	FMAN	210,125	1,845,000	11/20/2020	11/20/2035
45687A-AJ-1	INGERSOLL-RAND CO. CORP FOREIGN				2.B FE	5,576,236	99.6690	5,540,596	5,559,000	5,559,837	0	(2,299)	0	0	4.250	4.208	JD	10,500	236,258	06/13/2014	06/15/2023
45687A-AN-2	INGERSOLL-RAND CO. CORPORATE			2	2.B FE	1,592,920	77.4250	1,200,095	1,550,000	1,592,126	0	(794)	0	0	4.300	4.123	FA	24,068	33,325	03/16/2022	02/21/2048
457030-AK-0	INGLES MKTS INC CORPORATE			2	3.B FE	496,650	84.0620	420,308	500,000	496,973	0	294	0	0	4.000	4.085	JD	889	20,000	11/23/2021	06/15/2031
457728-AC-3	Innovative Solar 42, LLC Debt in a Proje				3.A	16,047,450	92.6780	14,872,401	16,047,450	16,047,450	0	0	0	0	4.200	4.221	MJSD	1,872	673,993	04/04/2017	02/28/2033
45866F-AD-6	INTERCONTINENTALEXCHANGE GROUP CORPORATE			2	1.G FE	2,461,061	97.4570	2,290,246	2,350,000	2,388,517	0	(13,712)	0	0	3.750	3.102	JD	7,344	88,125	04/21/2017	12/01/2025
459200-AM-3	IBM CORP DEBENTURES				1.G FE	10,368,873	106.0520	10,071,738	9,497,000	9,684,078	0	(59,082)	0	0	7.000	6.225	AO	112,645	664,790	12/19/2008	10/30/2025
459200-AN-1	IBM CORP DEBENTURES				1.G FE	6,054,602	116.0810	7,197,040	6,200,000	6,073,636	0	1,732	0	0	7.000	7.175	AO	73,539	434,000	02/05/2004	10/30/2045
459200-AR-2	IBM CORP DEBENTURES				1.G FE	1,405,834	105.9550	1,462,184	1,380,000	1,387,397	0	(1,378)	0	0	6.220	6.083	FA	35,765	85,836	01/20/1998	08/01/2027
459200-GS-4	IBM CORP CORPORATE				1.G FE	24,060,000	102.2050	24,590,509	24,060,000	24,060,000	0	0	0	0	5.600	5.600	MN	116,023	1,347,360	11/30/2009	11/30/2039
459200-HU-8	IBM CORP CORPORATE				1.G FE	3,991,680	98.5100	3,940,383	4,000,000	3,998,802	0	935	0	0	3.625	3.650	FA	55,986	145,000	02/06/2014	02/12/2024
460146-CH-4	INTL PAPER CORP CORPORATE			2	2.B FE	17,302,596	100.2600	14,118,632	14,082,000	16,587,335	0	(85,688)	0	0	6.000	4.559	MN	107,962	844,920	10/31/2012	11/15/2041
460146-CK-7	INTL PAPER CORP CORPORATE			2	2.B FE	2,947,663	87.5420	2,608,764	2,980,000	2,942,038	0	(230)	0	0	4.800	4.892	JD	6,357	109,680	08/17/2022	06/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
460146-CN-1	INTL PAPER CORP CORPORATE			2	2.B FE	4,647,907	90.8030	4,337,683	4,777,000	4,662,450	0	2,419	0	0	5.150	5.330	MN	31,435	246,016	12/21/2015	05/15/2046
461070-AD-6	INTERSTATE POWER & LIGHT CORPORATE				2.A FE	9,965,400	102.1150	10,211,490	10,000,000	9,978,115	0	1,224	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AK-0	INTERSTATE POWER & LIGHT CORPORATE			2	2.A FE	1,227,411	81.8510	1,002,672	1,225,000	1,226,893	0	(59)	0	0	4.700	4.687	AO	12,155	57,575	10/07/2013	10/15/2043
461070-AN-4	INTERSTATE POWER & LIGHT CORPORATE			2	2.A FE	2,068,744	72.7500	1,673,252	2,300,000	2,095,319	0	4,891	0	0	3.700	4.302	MS	25,057	85,100	12/19/2016	09/15/2046
46123*-AA-3	Invenergy III. Wind HIdgs LLC Senior Sec				1.G	9,024,702	98.4460	8,884,466	9,024,702	9,024,702	0	0	0	0	5.500	5.427	JAN	471,541	503,253	05/31/2012	01/24/2031
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note				1.G	4,876,682	98.4460	4,800,902	4,876,682	4,876,682	0	0	0	0	5.500	5.424	JAN	254,807	271,943	01/24/2021	01/24/2031
46124H-AD-8	INTUIT INC. CORPORATE			2	1.G FE	4,470,840	80.6680	3,549,376	4,400,000	4,453,947	0	(6,957)	0	0	1.650	1.472	JJ	33,477	72,600	07/15/2020	07/15/2030
46270B-AA-9	IRET Properties Sr. Unsecured				2.C	16,000,000	85.9260	13,748,222	16,000,000	16,000,000	0	0	0	0	3.840	3.840	MJSD	30,720	614,400	09/13/2019	09/13/2029
46270B-AC-5	IRET Properties Sr. Unsecured				2.C	11,500,000	86.8310	9,985,527	11,500,000	11,500,000	0	0	0	0	3.690	3.705	MJSD	21,218	424,350	09/30/2019	09/30/2028
46301*-AA-7	Ironbound Studios, LLC Secured Promissor				5.B GI	900,000	0.0000	1	1,807,986	900,000	0	0	0	0	8.000	39.797	MJSD	0	0	12/31/2017	12/31/2020
463556-A@-9	Iroquois Gas Transmission Syst Senior Un				2.A	11,890,000	88.1090	10,476,200	11,890,000	11,890,000	0	0	0	0	4.120	4.120	JD	21,772	489,868	05/09/2019	05/09/2034
463556-AD-2	Iroquois Gas Transmission Syst Senior No				2.A FE	1,377,441	100.6110	1,330,724	1,322,641	1,365,026	0	(10,928)	0	0	6.100	4.580	AO	13,671	80,681	12/01/2021	10/31/2027
46361*-BG-0	Irvine/Land Co LLC Senior Note				1.E PL	2,380,000	93.0410	2,214,387	2,380,000	2,380,000	0	0	0	0	3.650	3.650	FA	33,783	86,870	08/11/2014	08/11/2026
46361*-BH-8	Irvine/Land Co LLC Senior Note				1.E PL	29,620,000	89.2000	26,420,946	29,620,000	29,620,000	0	0	0	0	3.780	3.780	FA	435,414	1,119,636	08/11/2014	08/13/2029
464287-24-2	ISHARES COM				2.A	49,407,562	105.2350	39,989,300	0	51,120,901	(748,508)	1,511,809	0	0	0.000	0.000	N/A	0	1,321,883	05/12/2021	
464288-51-3	ISHARES COM COM				4.B	74,323,550	73.4430	62,426,635	0	62,426,635	(11,896,915)	0	0	0	0.000	0.000		0	3,318,384	09/16/2021	
465685-AD-7	ITC HOLDINGS CORP CORPORATE				2.B FE	4,995,500	101.0610	5,053,071	5,000,000	4,996,217	0	140	0	0	6.375	6.382	MS	80,573	318,750	10/04/2006	09/30/2036
46625H-HF-0	JP MORGAN CHASE & CO CORPORATE				1.F FE	7,784,606	108.7920	6,968,148	6,405,000	7,416,611	0	(43,672)	0	0	6.400	4.917	MN	52,379	409,920	04/27/2015	05/15/2038
46625H-HV-5	JP MORGAN CHASE & CO CORPORATE				1.F FE	8,338,379	99.8940	6,799,818	6,807,000	8,050,728	0	(47,157)	0	0	5.500	4.047	AO	79,037	374,385	09/20/2016	10/15/2040
46625H-JB-7	JP MORGAN CHASE & CO CORPORATE				1.F FE	34,583,175	100.7230	27,345,261	27,149,000	33,279,181	0	(222,681)	0	0	5.600	3.880	JJ	701,048	1,520,344	08/08/2016	07/15/2041
46625H-JM-3	JP MORGAN CHASE & CO CORPORATE				1.G FE	2,677,570	98.2900	2,191,878	2,230,000	2,604,242	0	(10,993)	0	0	5.625	4.380	FA	47,039	125,438	04/27/2015	08/16/2043
46625H-JU-5	JP MORGAN CHASE & CO CORPORATE				1.F FE	15,451,611	91.8520	13,127,491	14,292,000	15,269,855	0	(28,012)	0	0	4.850	4.350	FA	288,817	693,162	12/07/2015	02/01/2044
46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE				1.G FE	3,026,790	96.8100	2,904,298	3,000,000	3,010,951	0	(2,517)	0	0	4.125	4.024	JD	5,500	123,750	12/07/2015	12/15/2026
46625H-LL-2	JP MORGAN CHASE & CO CORPORATE				1.G FE	6,331,000	89.9780	4,498,907	5,000,000	6,226,768	0	(36,113)	0	0	4.950	3.380	JD	20,625	247,500	01/03/2020	06/01/2045
46625H-NJ-5	JP MORGAN CHASE & CO CORPORATE				1.G FE	45,671,828	96.3480	39,912,072	41,425,000	44,060,851	0	(512,161)	0	0	4.250	2.809	AO	440,141	1,760,563	10/24/2019	10/01/2027
46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	78,316,353	82.4590	64,532,961	78,261,000	78,302,169	0	(1,610)	0	0	4.260	4.255	FA	1,194,654	3,333,919	03/18/2019	02/22/2048
46647P-AJ-5	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	8,987,540	83.3840	7,754,681	9,300,000	9,031,881	0	12,559	0	0	3.882	4.141	JJ	157,447	361,026	01/10/2019	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	38,781,805	79.7340	28,888,268	36,231,000	38,605,170	0	(72,570)	0	0	4.032	3.593	JJ	637,086	1,460,834	02/28/2020	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	69,266,270	78.9030	52,342,863	66,338,000	69,154,030	0	44,434	0	0	3.964	3.685	MN	336,009	2,629,638	04/05/2021	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	41,854,183	77.5690	32,883,773	42,393,000	41,914,266	0	7,423	0	0	3.897	3.959	JJ	725,069	1,652,055	06/05/2020	01/23/2049
46647P-AX-4	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	1,000,000	94.2500	942,496	1,000,000	1,000,000	0	0	0	0	4.452	4.124	JD	3,215	44,520	11/28/2018	12/05/2029
46647P-BD-7	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	700,000	89.7690	628,384	700,000	700,000	0	0	0	0	3.702	3.701	MN	3,959	25,914	04/29/2019	05/06/2030
46647P-BN-5	JPMORGAN CHASE & CO CORP FLOATER			2	1.E FE	20,000,000	66.7870	13,357,352	20,000,000	20,000,000	0	0	0	0	3.109	3.096	AO	119,178	621,800	04/15/2020	04/22/2051
46647P-CE-4	JPMORGAN CHASE & CO CORP FLOATER			2	1.E FE	19,431,450	69.2480	13,385,643	19,330,000	19,427,626	0	925	0	0	3.328	3.268	AO	123,300	643,302	05/04/2021	04/22/2052
46647P-CU-8	JPMORGAN CHASE & CO CORP FLOATER			2	1.E FE	8,213,600	81.5770	8,157,717	10,000,000	8,226,521	0	12,921	0	0	2.963	5.447	JJ	128,397	0	11/29/2022	01/25/2033
46648@-AD-1	Huber, J.M. Corporation SRNT				3.A	13,984,000	103.0500	14,410,513	13,984,000	13,984,000	0	0	0	0	7.400	7.400	AO	175,344	1,034,816	10/31/1997	10/30/2027
46659*-AF-4	JM Family Enterprises, Inc. Sr. Unsecure				2.B	30,000,000	85.8100	25,742,902	30,000,000	30,000,000	0	0	0	0	3.290	3.290	FA	348,192	987,000	02/24/2020	08/24/2030
46659*-AG-2	JM Family Enterprises, Inc. Sr. Unsecure				2.B	2,120,000	85.0590	1,803,243	2,120,000	2,120,000	0	0	0	0	3.390	3.390	FA	25,353	71,868	02/24/2020	02/24/2032
46659*-AH-0	JM Family Enterprises, Inc. Sr. Unsecure				2.B	49,000,000	83.2980	40,815,914	49,000,000	49,000,000	0	0	0	0	3.490	3.490	FA	603,285	1,710,100	02/24/2020	02/24/2035
46663#-AA-5	J-POWER USA Generation Capital Senior Se				3.C YE	7,437,000	96.8090	7,199,696	7,437,000	7,437,000	0	0	0	0	5.400	5.440	JAJO	68,049	401,598	10/25/2017	10/25/2024
46816*-AA-5	Jackson Generation, LLC Debt in a Projec				4.A YE	32,199,375	95.6760	30,807,183	32,199,375	32,199,375	0	0	0	0	5.600	5.637	MJSD	5,009	1,803,165	06/26/2019	06/30/2027
475795-AC-4	JELD-WEN INC CORPORATE				4.B FE	996,250	83.5360	835,361	1,000,000	997,094	0	844	0	0	4.625	4.731	JD	2,056	46,250	01/31/2022	12/15/2025
475795-AD-2	JELD-WEN INC CORPORATE			2	4.B FE	445,000	75.4180	377,088	500,000	450,340	0	5,340	0	0	4.875	7.299	JD	1,083	24,375	05/04/2022	12/15/2027
475795-AE-0	JELD-WEN INC CORPORATE			2	3.B FE	2,283,750	95.3270	2,144,868	2,250,000	2,258,370	0	(25,380)	0	0	6.250	4.559	MN	17,969	117,188	09/19/2022	05/15/2025
476556-DB-8	JERSEY CENTRAL PWR & LT CORPORATE			2	2.A FE	10,261,440	98.6590	9,471,262	9,600,000	9,703,170	0	(100,516)	0	0	4.700	3.586	AO	112,800	451,200	12/05/2016	04/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
476556-DD-4	JERSEY CENTRAL PWR & LT CORPORATE			2	2.A FE	3,325,862	80.6430	2,689,445	3,335,000	3,326,890	0	760	0	0	2.750	2.780	MS	30,571	91,713	06/08/2021	03/01/2032
478115-AF-5	JOHNS HOPKINS UNIVERSITY CORPORATE			2	1.C FE	5,134,240	63.0160	3,207,530	5,090,000	5,132,690	0	(724)	0	0	2.813	2.775	JJ	71,591	143,182	10/14/2020	01/01/2060
478115-AH-1	JOHNS HOPKINS UNIVERSITY CORPORATE			2	1.C FE	1,495,000	99.2910	1,484,399	1,495,000	1,495,000	0	0	0	0	4.705	4.705	JJ	7,425	0	11/16/2022	07/01/2032
478160-AN-4	JOHNSON & JOHNSON CORPORATE				1.A FE	3,737,732	111.7560	3,495,720	3,128,000	3,544,881	0	(19,727)	0	0	5.950	4.675	FA	70,310	186,116	04/01/2016	08/15/2037
478160-AT-1	JOHNSON & JOHNSON CORPORATE				1.A FE	54,705,461	111.4720	54,603,477	48,984,000	53,171,717	0	(183,479)	0	0	5.850	5.032	JJ	1,321,343	2,865,564	04/01/2016	07/15/2038
478160-AV-6	JOHNSON & JOHNSON CORPORATE				1.A FE	7,787,656	95.9960	7,007,730	7,300,000	7,691,114	0	(15,082)	0	0	4.500	4.069	MS	109,500	328,500	03/22/2016	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE				1.A FE	26,901,226	99.2190	25,062,780	25,260,000	26,551,767	0	(45,826)	0	0	4.850	4.436	MN	156,542	1,225,110	12/07/2015	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON CORPORATE			2	1.A FE	5,588,135	98.8060	5,552,909	5,620,000	5,599,071	0	1,450	0	0	4.375	4.418	JD	17,758	245,875	12/02/2013	12/05/2033
478160-BK-9	JOHNSON & JOHNSON CORPORATE			2	1.A FE	24,279,309	96.0380	22,107,869	23,020,000	24,067,650	0	(32,797)	0	0	4.500	4.164	JD	74,815	1,035,900	10/06/2015	12/05/2043
478160-BU-7	JOHNSON & JOHNSON CORPORATE			2	1.A FE	1,327,991	88.9110	1,186,960	1,335,000	1,329,805	0	301	0	0	3.550	3.587	MS	15,798	47,393	02/25/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON CORPORATE			2	1.A FE	11,260,160	84.6220	9,308,465	11,000,000	11,225,222	0	(6,407)	0	0	3.700	3.567	MS	135,667	407,000	03/19/2020	03/01/2046
478160-CS-1	JOHNSON & JOHNSON CORPORATE			2	1.A FE	188,315	62.7390	119,204	190,000	188,407	0	41	0	0	2.250	2.291	MS	1,425	4,275	08/20/2020	09/01/2050
478160-CT-9	JOHNSON & JOHNSON CORPORATE			2	1.A FE	2,429,591	61.5900	1,512,038	2,455,000	2,430,455	0	389	0	0	2.450	2.491	MS	20,049	60,148	08/20/2020	09/01/2060
478165-AB-9	S.C. Johnson & Son, Inc. SENIOR NOTE				1.G FE	6,231,854	104.1390	6,248,310	6,000,000	6,085,223	0	(12,999)	0	0	6.750	6.418	FA	153,000	405,000	03/31/2006	02/15/2028
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE				1.G FE	44,626,090	91.5730	41,299,413	45,100,000	44,738,327	0	12,565	0	0	4.800	4.868	MS	721,600	2,164,800	12/05/2013	09/01/2040
48021P-A@-7	Jones Lang LaSalle Finance B.V Senior Un				2.A	15,316,900	85.2860	12,376,094	14,511,284	14,511,284	0	0	0	(951,103)	2.210	2.210	MN	40,978	311,925	06/27/2017	06/27/2029
48104*-AA-2	Joshua Green Corp and 4th Ave Senior Sec				2.A PL	1,000,000	85.7300	857,301	1,000,000	1,000,000	0	0	0	0	3.840	3.840	JJ	17,493	38,400	07/17/2017	07/19/2032
48104*-AB-0	Joshua Green Corp and 4th Ave Senior Sec				2.A PL	1,000,000	86.8040	868,044	1,000,000	1,000,000	0	0	0	0	4.080	4.080	MS	12,240	40,800	03/13/2018	03/14/2033
48121@-AD-3	JRD Holdings LLC Senior Note				2.B PL	2,137,500	98.5730	2,106,990	2,137,500	2,137,500	0	0	0	0	4.130	4.129	MS	23,051	88,279	03/27/2014	03/27/2024
48121@-AH-4	JRD Holdings LLC Sr. Unsecured				2.B PL	3,404,415	81.8110	2,792,615	3,413,490	3,405,601	0	884	0	0	2.630	2.663	MN	10,723	89,775	09/01/2021	11/18/2030
48121@-AJ-0	JRD Holdings LLC Sr. Unsecured				2.B PL	14,950,000	79.4300	11,874,748	14,950,000	14,950,000	0	0	0	0	2.730	2.730	MN	48,749	408,135	11/18/2020	11/18/2032
48121@-AQ-4	JRD Holdings LLC Sr. Unsecured				2.B PL	9,000,000	75.8040	6,822,364	9,000,000	9,000,000	0	0	0	0	2.980	2.980	AO	57,365	268,200	10/14/2021	10/14/2036
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE				1.F FE	24,731,922	98.8040	21,613,360	21,875,000	24,250,157	0	(83,116)	0	0	5.400	4.518	JJ	574,219	1,181,250	09/20/2016	01/06/2042
48203R-AD-6	Juniper Networks Inc CORPORATE				2.B FE	5,921,305	93.6850	4,684,273	5,000,000	5,719,250	0	(24,413)	0	0	5.950	4.759	MS	87,597	297,500	10/31/2012	03/15/2041
48259*-AA-5	Veyron NE Beverage Funding LLC Sr. Secur				2.B PL	12,778,326	79.0120	10,096,444	12,778,326	12,778,326	0	0	0	0	3.120	3.140	MON	17,719	398,684	12/28/2020	12/31/2035
48277@-AA-1	KSI II Finco, LLC Debt in a Project				2.B IF	10,088,431	85.4400	8,619,527	10,088,431	10,088,431	0	0	0	0	2.800	2.810	MJSD	12,554	282,476	10/28/2021	09/15/2031
48277@-AC-7	KSI II Finco, LLC Debt in a Project				2.B IF	6,426,815	96.0050	6,170,091	6,426,815	6,426,815	0	0	0	0	4.750	4.778	MJSD	13,568	169,597	05/25/2022	09/15/2031
48282T-A*-5	Kadant Inc Senior Unsecured Note				3.A	5,000,000	97.1080	4,855,377	5,000,000	5,000,000	0	0	0	0	4.900	4.899	JD	11,569	245,000	12/14/2018	12/14/2028
485134-BH-2	KANSAS CITY PWR & LT CO CORPORATE				1.F FE	4,969,957	101.2740	5,063,715	5,000,000	4,980,146	0	971	0	0	6.050	6.094	MN	38,653	302,500	05/22/2006	11/15/2035
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	10,412,445	96.2550	9,144,270	9,500,000	10,253,239	0	(25,876)	0	0	5.300	4.649	AO	125,875	503,500	06/01/2016	10/01/2041
485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	14,200,455	81.6130	10,528,039	12,900,000	14,107,830	0	(35,465)	0	0	4.200	3.584	JD	24,080	541,800	02/24/2020	06/15/2047
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	15,785,729	79.7300	12,145,346	15,233,000	15,747,881	0	(12,404)	0	0	4.200	3.981	MS	188,381	639,786	03/18/2020	03/15/2048
485134-BS-8	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	57,971,542	80.8140	41,950,646	51,910,000	57,569,585	0	(143,673)	0	0	4.125	3.464	AO	535,322	2,141,288	02/24/2020	04/01/2049
485170-AQ-7	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	6,650,192	83.5390	5,680,679	6,800,000	6,673,224	0	2,856	0	0	4.300	4.426	MN	37,362	292,400	01/22/2021	05/15/2043
485170-AS-3	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	4,284,200	90.7990	3,631,967	4,000,000	4,260,213	0	(6,776)	0	0	4.950	4.483	FA	74,800	198,000	03/26/2019	08/15/2045
485170-AV-6	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	3,135,312	98.9930	3,065,812	3,097,000	3,097,800	0	(6,283)	0	0	3.000	2.792	MN	11,872	92,910	07/26/2016	05/15/2023
485170-BB-9	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	46,962,102	87.4350	40,425,749	46,235,000	46,909,806	0	(16,273)	0	0	4.700	4.596	MN	362,174	2,173,045	06/26/2019	05/01/2048
485170-BE-3	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	2,122,173	71.6460	1,554,708	2,170,000	2,124,601	0	958	0	0	3.500	3.621	MN	12,658	75,950	05/12/2020	05/01/2050
485260-BM-4	KANSAS GAS & ELEC CO CORPORATE			2	1.F FE	3,699,196	78.6040	2,858,827	3,637,000	3,690,101	0	(1,550)	0	0	4.300	4.195	JJ	72,114	156,391	03/23/2017	07/15/2044
48666K-AY-5	KB HOME CORPORATE			2	3.B FE	1,072,500	87.0650	870,650	1,000,000	1,059,489	0	(8,131)	0	0	4.800	3.741	MN	6,133	48,000	05/18/2021	11/15/2029
48666K-AZ-2	KB HOME CORPORATE			2	3.B FE	3,570,330	80.7870	2,867,954	3,550,000	3,567,965	0	(1,922)	0	0	4.000	3.925	JD	6,311	142,000	10/08/2021	06/15/2031
48666K-BA-6	KB HOME CORPORATE			2	3.B FE	750,000	97.1140	728,356	750,000	750,000	0	0	0	0	7.250	7.250	JJ	28,547	0	06/07/2022	07/15/2030
487836-AT-5	KELLOGG COMPANY DEBENTURES				2.B FE	25,666,758	114.1640	28,541,040	25,000,000	25,328,431	0	(29,863)	0	0	7.450	7.229	AO	465,625	1,862,500	05/24/2004	04/01/2031
487836-BW-7	KELLOGG COMPANY CORPORATE			2	2.B FE	492,520	97.3840	486,920	500,000	495,415	0	735	0	0	4.300	4.493	MN	2,747	21,500	10/04/2018	05/15/2028
48837@-AB-2	Kemin Industries Inc. Senior Note				2.C	1,875,000	99.2100	1,860,185	1,875,000	1,875,000	0	0	0	0	4.540	4.565	MJSD	5,675	85,125	01/31/2014	12/07/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48837@-AC-0	Kemin Industries Inc. Senior Secured				2.C	825,658	97.2980	747,111	767,857	811,991	0	(12,449)	0	0	4.530	2.447	JAJO	6,184	34,784	12/01/2021	04/27/2028
48837@-AE-6	Kemin Industries Inc. Sr. Secured				2.C	1,425,000	94.0530	1,340,260	1,425,000	1,425,000	0	0	0	0	3.990	4.009	JAJO	9,792	28,429	04/29/2022	04/29/2032
49063*-AB-7	Kent Nutrition Group Inc Senior Unsecure				2.C	3,025,605	97.6550	2,763,588	2,829,957	2,962,283	0	(37,916)	0	0	4.440	1.639	MJSD	5,584	125,650	09/01/2021	03/15/2026
49071*-AA-9	Kent Precision Food Group Inc Senior Uns				2.C	1,093,750	93.6230	1,024,007	1,093,750	1,093,750	0	0	0	0	3.910	3.929	MJSD	1,901	42,766	08/25/2016	12/15/2029
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE			2	1.F FE	9,155,458	95.1430	8,179,459	8,597,000	9,054,262	0	(17,509)	0	0	5.125	4.666	MN	73,433	440,596	12/12/2016	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE			2	1.F FE	27,881,136	85.9070	23,714,538	27,605,000	27,831,982	0	(7,029)	0	0	4.650	4.586	MN	164,020	1,283,633	01/07/2016	11/15/2043
491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE			2	1.F FE	42,649,401	85.0500	34,867,965	40,997,000	42,411,499	0	(38,494)	0	0	4.375	4.135	AO	448,405	1,793,619	08/28/2018	10/01/2045
49271V-AK-6	Keurig Dr Pepper Inc CORPORATE			2	2.B FE	9,665,782	75.5820	6,952,765	9,199,000	9,656,530	0	(9,252)	0	0	3.800	3.512	MN	58,260	349,562	02/02/2022	05/01/2050
49271V-AM-2	Keurig Dr Pepper Inc CORPORATE			2	2.B FE	25,240,622	69.1190	17,373,682	25,136,000	25,237,167	0	(2,517)	0	0	3.350	3.326	MS	247,939	842,056	08/23/2021	03/15/2051
49306C-AB-7	KEY BANK NA SUB DEBENTURES				2.A FE	1,751,980	105.3010	2,106,025	2,000,000	1,908,059	0	14,098	0	0	6.950	8.068	FA	57,917	139,000	09/09/1999	02/01/2028
49326E-EN-9	KEYCORP CORP FLOATER			2	2.A FE	2,387,900	94.7700	2,369,241	2,500,000	2,388,148	0	248	0	0	4.789	5.483	JD	9,977	0	12/20/2022	06/01/2033
49327M-2K-9	KEYBANK NA MONEY MARKET				1.G FE	1,423,680	96.3040	1,415,669	1,470,000	1,457,098	0	5,003	0	0	3.300	3.682	JD	4,043	48,510	06/29/2015	06/01/2025
49327M-2U-7	KEYBANK NA BANK NOTE				1.G FE	9,800,904	99.6330	9,828,747	9,865,000	9,861,614	0	14,040	0	0	3.375	3.526	MS	105,432	332,944	06/27/2018	03/07/2023
49327M-2Z-6	KEYBANK NA BANK NOTE				1.G FE	37,482,375	99.3370	37,251,530	37,500,000	37,498,502	0	5,758	0	0	1.250	1.266	MS	144,531	468,750	03/05/2020	03/10/2023
49327V-2C-7	KEYBANK NA/CLEVELAND OH CORPORATE				2.A FE	18,218,275	92.6410	17,018,213	18,370,000	18,222,043	0	3,767	0	0	4.900	5.006	FA	357,552	0	08/15/2022	08/08/2032
49337W-AJ-9	KEYSPAN CORPORATION CORPORATE				2.B FE	20,000,000	93.4090	18,681,865	20,000,000	20,000,000	0	0	0	0	5.803	5.803	AO	290,150	1,160,600	03/29/2005	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE				2.A FE	10,166,898	96.3710	7,709,690	8,000,000	9,665,916	0	(59,917)	0	0	5.819	4.176	AO	116,380	465,520	01/01/2013	04/01/2041
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE				5.B GI	336,336	59.6250	200,540	336,336	336,336	0	0	0	0	13.000	13.000	JD	3,644	47,455	06/01/2022	06/01/2024
494368-BC-6	KIMBERLY CLARK CORP CORPORATE				1.F FE	34,295,907	115.5840	29,005,653	25,094,765	31,518,358	0	(317,899)	0	0	6.625	4.235	FA	692,720	1,662,528	01/01/2013	08/01/2037
494368-BG-7	KIMBERLY CLARK CORP CORPORATE				1.F FE	18,320,994	101.1950	18,645,088	18,425,000	18,343,811	0	2,548	0	0	5.300	5.337	MS	325,508	976,525	01/28/2011	03/01/2041
494368-BL-6	KIMBERLY CLARK CORP CORPORATE				1.F FE	825,556	76.7270	663,685	865,000	833,574	0	984	0	0	3.700	3.961	JD	2,667	32,005	05/20/2013	06/01/2043
494368-BW-2	KIMBERLY CLARK CORP CORPORATE			2	1.F FE	9,635,275	82.3490	6,266,756	7,610,000	9,485,034	0	(56,796)	0	0	3.900	2.519	MN	46,992	296,790	04/16/2020	05/04/2047
494368-CA-9	KIMBERLY CLARK CORP CORPORATE			2	1.F FE	4,990,950	69.2940	3,464,704	5,000,000	4,991,519	0	202	0	0	2.875	2.884	FA	57,500	143,750	04/01/2020	02/07/2050
49446R-AY-5	KIMCO RLTY CORP CORPORATE			2	2.A FE	491,576	76.9830	484,995	630,000	491,843	0	266	0	0	2.250	5.378	JD	1,181	0	12/21/2022	12/01/2031
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	12,941,516	106.6050	13,828,791	12,972,000	12,949,915	0	791	0	0	6.950	6.968	JJ	415,717	901,554	06/18/2007	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	1,426,416	102.2800	1,789,898	1,750,000	1,469,107	0	7,621	0	0	6.500	8.293	MS	37,917	113,750	12/07/2015	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	7,010,727	99.6720	5,855,723	5,875,000	6,920,754	0	(37,156)	0	0	6.375	4.857	MS	124,844	374,531	06/26/2020	03/01/2041
494550-BN-5	KINDER MORGAN ENERGY PARTNERS CORPORATE			2	2.B FE	170,112	86.2880	138,061	160,000	169,143	0	(295)	0	0	5.000	4.549	FA	3,022	8,000	07/15/2019	08/15/2042
49456B-AJ-0	Kinder Morgan Inc/DE CORPORATE			2	2.B FE	25,610,136	85.4850	20,157,459	23,580,000	25,455,140	0	(47,117)	0	0	5.050	4.486	FA	449,854	1,190,790	07/15/2019	02/15/2046
49456B-AQ-4	Kinder Morgan Inc/DE CORPORATE			2	2.B FE	6,053,551	87.7190	4,156,997	4,739,000	6,012,383	0	(31,841)	0	0	5.200	3.555	MS	82,143	246,428	09/14/2021	03/01/2048
49456B-AT-8	Kinder Morgan Inc/DE CORPORATE			2	2.B FE	1,679,383	69.4080	1,124,404	1,620,000	1,677,767	0	(1,246)	0	0	3.600	3.400	FA	22,032	58,320	09/14/2021	02/15/2051
49803#-AA-0	Kite Realty Group LP Senior Unsecured No				2.C	9,000,000	98.0830	8,827,451	9,000,000	9,000,000	0	0	0	0	4.230	4.230	MS	117,383	380,700	09/10/2015	09/11/2023
49803#-AB-8	Kite Realty Group LP Senior Unsecured No				2.C	1,000,000	94.8510	948,513	1,000,000	1,000,000	0	0	0	0	4.470	4.470	MS	13,783	44,700	09/10/2015	09/10/2025
49924*-AA-8	Knowledge Support Systems Inc Sr. Secure				4.B Z	20,413,312	97.5000	19,902,979	20,413,312	20,413,312	0	0	0	0	22.943	10.470	MJSD	264,820	0	11/17/2022	11/17/2029
50050N-AA-1	Kontoor Brands Inc CORPORATE			2	3.C FE	2,692,463	80.4070	2,384,069	2,965,000	2,703,719	0	11,257	0	0	4.125	5.645	MN	15,628	95,935	09/21/2022	11/15/2029
50075N-AC-8	KRAFT FOODS INC BONDS				2.A FE	10,012,500	103.8230	10,382,335	10,000,000	10,005,472	0	(541)	0	0	6.500	6.490	MN	108,333	650,000	11/21/2001	11/01/2031
50075N-AR-5	KRAFT FOODS INC CORPORATE				2.A FE	1,480,710	109.3410	1,202,750	1,100,000	1,375,186	0	(12,944)	0	0	7.000	4.625	FA	29,944	77,000	02/01/2013	08/11/2037
50075N-AW-4	KRAFT FOODS INC CORPORATE				2.A FE	934,234	106.7060	746,942	700,000	875,621	0	(7,224)	0	0	6.875	4.642	JJ	20,720	48,125	02/19/2013	01/26/2039
50076Q-AE-6	KRAFT FOODS INC CORP				2.C FE	23,229,923	90.8880	19,999,904	22,005,000	22,979,981	0	(30,759)	0	0	5.000	4.649	JD	82,519	1,100,250	06/04/2013	06/04/2042
50076Q-AN-6	KRAFT FOODS INC CORP				2.C FE	2,206,781	106.3000	1,817,731	1,710,000	2,106,645	0	(15,083)	0	0	6.500	4.536	FA	43,843	111,150	04/27/2015	02/09/2040
50076Q-AR-7	KRAFT FOODS INC CORP				2.C FE	29,645,668	109.3080	25,107,961	22,970,000	28,003,180	0	(204,165)	0	0	6.875	4.884	JJ	679,928	1,579,188	06/25/2013	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE			2	2.C FE	10,930,659	81.9610	9,970,502	12,165,000	11,034,060	0	24,577	0	0	4.375	5.055	JD	44,352	532,219	07/02/2018	06/01/2046
50077L-AT-3	KRAFT HEINZ FOODS CO CORPORATE			2	2.C FE	199,498	99.0480	198,097	200,000	199,689	0	42	0	0	4.625	4.654	JJ	3,880	9,250	09/12/2018	01/30/2029
50077L-AZ-9	KRAFT HEINZ FOODS CO CORPORATE			2	2.C FE	3,854,126	87.3040	3,413,606	3,910,000	3,855,914	0	948	0	0	4.875	4.969	AO	47,653	190,613	01/21/2021	10/01/2049
501044-BT-7	KROGER COMPANY COMPANY GUARNT				2.A FE	17,951,679	110.7750	19,136,461	17,275,000	17,555,109	0	(35,031)	0	0	7.700	7.368	JD	110,848	1,330,175	06/27/2005	06/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501044-BZ-3	KROGER COMPANY COMPANY GUARNT				2.A FE	10,712,300	113.1030	11,310,285	10,000,000	10,353,950	0	(31,049)	0	0	7.500	6.927	AO	187,500	750,000	01/23/2002	04/01/2031
501044-CK-5	KROGER COMPANY CORPORATE				2.A FE	1,010,360	109.9430	1,099,427	1,000,000	1,007,570	0	(280)	0	0	6.900	6.818	AO	14,567	69,000	03/20/2008	04/15/2038
501044-CR-0	KROGER COMPANY CORPORATE			2	2.A FE	9,334,278	91.4640	7,605,246	8,315,000	9,105,590	0	(27,039)	0	0	5.000	4.259	AO	87,769	415,750	10/31/2012	04/15/2042
501044-CS-8	KROGER COMPANY CORPORATE			2	2.A FE	947,602	99.2200	940,609	948,000	947,949	0	45	0	0	3.850	3.855	FA	15,208	36,498	07/18/2013	08/01/2023
501044-CT-6	KROGER COMPANY CORPORATE			2	2.A FE	11,701,409	92.7060	9,919,517	10,700,000	11,546,559	0	(25,401)	0	0	5.150	4.545	FA	229,604	551,050	01/28/2016	08/01/2043
501044-DF-5	KROGER COMPANY CORPORATE			2	2.A FE	22,090,213	77.1000	15,481,765	20,080,000	22,033,767	0	(54,554)	0	0	3.875	3.273	AO	164,266	778,100	01/20/2022	10/15/2046
501044-DG-3	KROGER COMPANY CORPORATE			2	2.A FE	23,605,201	84.8330	17,551,964	20,690,000	23,505,493	0	(80,297)	0	0	4.450	3.571	FA	383,627	592,162	09/13/2022	02/01/2047
501044-DN-8	KROGER COMPANY CORPORATE			2	2.B FE	1,297,638	78.2940	978,677	1,250,000	1,294,992	0	(979)	0	0	3.950	3.735	JJ	22,767	49,375	02/28/2020	01/15/2050
50152#-AD-9	Kwik Trip, Inc. Senior Secured				2.C PL	944,834	89.2380	839,693	940,960	943,609	0	(188)	0	0	3.500	3.468	FMAN	3,385	32,934	04/01/2016	02/24/2036
50152#-AH-0	Kwik Trip, Inc. Senior Secured				2.C PL	13,000,000	95.7350	12,445,525	13,000,000	13,000,000	0	0	0	0	3.650	3.650	FMAN	48,768	474,500	04/14/2017	05/24/2025
50152#-AJ-6	Kwik Trip, Inc. Senior Secured				2.C PL	25,750,000	93.3310	24,032,657	25,750,000	25,750,000	0	0	0	0	4.080	4.100	FMAN	107,978	1,050,600	05/31/2017	05/24/2033
50152#-AM-9	Kwik Trip, Inc. Sr. Secured				2.C PL	19,348,646	88.4780	17,027,729	19,245,129	19,330,209	0	(13,875)	0	0	3.000	2.915	FMAN	59,339	577,354	09/01/2021	08/24/2028
50152#-AR-8	Kwik Trip, Inc. Sr. Secured				2.C Z	40,980,000	87.3420	35,792,562	40,980,000	40,980,000	0	0	0	0	3.600	3.615	FMAN	135,234	0	11/28/2022	02/24/2035
50157#-AA-0	Kysor Warren Epta U.S. Senior Unsecured				2.C	10,700,000	95.2910	10,196,124	10,700,000	10,700,000	0	0	0	0	4.300	4.300	AO	93,298	460,100	04/18/2019	04/18/2026
502128-AA-5	LP 1A REIT INC Senior Unsecured Note				1.G	15,349,300	96.1410	14,222,465	14,793,265	15,024,459	0	(121,704)	0	0	3.990	3.079	MON	42,629	590,251	03/20/2020	10/07/2024
50212@-AE-7	LP 1A REIT INC Sr. Unsecured				1.G	84,920,000	93.2610	79,197,043	84,920,000	84,920,000	0	0	0	0	4.290	4.290	JD	161,914	1,821,534	06/15/2022	06/15/2030
50212@-AF-4	LP 1A REIT INC Sr. Unsecured				1.G	43,965,000	92.8620	40,826,889	43,965,000	43,965,000	0	0	0	0	4.370	4.370	JD	85,390	960,635	06/15/2022	06/15/2032
50212Y-AD-6	LPL HOLDINGS CORPORATE			2	3.B FE	506,875	87.0260	435,128	500,000	504,924	0	(1,429)	0	0	4.000	3.670	MS	5,889	20,000	08/17/2021	03/15/2029
502175-B#-8	LTC Properties Inc Series D Senior Note				2.C YE	1,866,666	95.9090	1,790,300	1,866,666	1,866,666	0	0	0	0	4.500	4.525	JAJO	14,233	84,000	08/21/2014	07/31/2026
502175-C#-7	LTC Properties Inc Senior Unsecured Note				2.C YE	5,000,000	92.9360	4,646,809	5,000,000	5,000,000	0	0	0	0	4.150	4.171	FMAN	23,632	207,500	05/20/2016	05/22/2028
502175-C*-1	LTC Properties Inc Series E Senior Unsec				2.C YE	8,294,400	93.8750	7,786,364	8,294,400	8,294,400	0	0	0	0	4.500	4.524	FMAN	32,141	373,248	08/31/2015	09/03/2030
502175-D#-6	LTC Properties Inc Sr. Unsecured				2.C YE	100,000,000	85.4050	85,405,279	100,000,000	100,000,000	0	0	0	0	3.850	3.867	JAJO	759,306	3,850,000	10/10/2019	10/20/2031
502175-D@-8	LTC Properties Inc Senior Unsecured Note				2.C	19,874,600	91.7240	18,229,795	19,874,600	19,874,600	0	0	0	0	4.500	4.525	FMAN	111,795	894,357	02/16/2017	02/16/2032
502431-AL-3	L3HARRIS TECHNOLOGIES INC CORPORATE			2	2.B FE	2,430,635	95.6490	2,195,141	2,295,000	2,376,974	0	(20,689)	0	0	3.850	2.828	JD	3,927	88,358	05/05/2020	12/15/2026
502431-AM-1	L3HARRIS TECHNOLOGIES INC CORPORATE			2	2.B FE	568,775	96.4890	482,444	500,000	552,590	0	(9,419)	0	0	4.400	2.248	JD	978	22,000	04/05/2021	06/15/2028
50249A-AA-1	LYB INTERNATIONAL FINANCE III CORPORATE			2	2.B FE	25,664,815	75.0270	17,372,591	23,155,000	25,608,730	0	(54,844)	0	0	4.200	3.572	AO	205,308	972,510	01/06/2022	10/15/2049
50249A-AD-5	LYB INTERNATIONAL FINANCE III CORPORATE			2	2.B FE	56,027,004	74.7780	37,918,208	50,708,000	55,871,859	0	(125,448)	0	0	4.200	3.587	MN	354,956	2,129,736	03/28/2022	05/01/2050
50249A-AJ-2	LYB INTERNATIONAL FINANCE III CORPORATE			2	2.B FE	7,070,700	67.3480	6,128,667	9,100,000	7,090,707	0	20,007	0	0	3.625	5.110	AO	82,469	164,938	05/09/2022	04/01/2051
50540R-AS-1	LAB CORP OF AMERICA HOLDINGS CORPORATE			2	2.B FE	3,772,960	86.6800	3,467,193	4,000,000	3,801,471	0	4,789	0	0	4.700	5.076	FA	78,333	188,000	02/03/2016	02/01/2045
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P				3.C YE	7,653,204	98.1900	7,126,184	7,257,577	7,460,806	0	(146,897)	0	0	5.880	3.497	MJSD	1,185	426,746	09/01/2021	03/31/2024
505588-BK-8	LACLEDE GAS CO CORPORATE			2	1.F FE	312,483	84.4080	243,095	288,000	308,580	0	(649)	0	0	4.625	4.100	FA	5,032	13,320	04/01/2016	08/15/2043
51222*-AA-3	Lakeview Green Energy Senior Secured Not				2.B	5,279,219	104.0570	5,493,401	5,279,219	5,279,219	0	0	0	0	7.160	6.207	JAJO	94,498	377,992	11/24/2009	10/01/2029
513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE			2	3.C FE	1,474,375	94.8070	1,422,105	1,500,000	1,470,011	0	(3,150)	0	0	4.875	5.234	MN	9,344	48,750	09/20/2022	05/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC CORPORATE			2	3.C FE	500,000	88.4810	442,406	500,000	500,000	0	0	0	0	4.125	4.125	JJ	8,651	15,068	10/19/2021	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE			2	3.C FE	1,262,656	87.3410	1,091,765	1,250,000	1,261,447	0	(1,209)	0	0	4.375	4.223	JJ	22,938	39,952	01/07/2022	01/31/2032
51467*-AQ-2	Land O'Lakes Sr. Unsecured				2.C IF	34,590,000	84.5500	29,245,928	34,590,000	34,590,000	0	0	0	0	3.620	3.620	FA	490,429	0	08/10/2022	08/15/2032
51512*-AB-0	Landsberg Orora Senior Unsecured Note				2.B PL	17,141,452	94.2410	15,483,816	16,430,000	16,934,697	0	(191,176)	0	0	3.410	2.161	JJ	256,787	560,263	12/01/2021	07/16/2025
518058-AB-4	LaSalle Property Fund REIT Inc Sr. Unsec				2.B	3,805,000	88.8050	3,379,017	3,805,000	3,805,000	0	0	0	0	3.330	3.330	FA	48,571	126,707	02/13/2020	02/13/2030
518058-AE-8	LaSalle Property Fund REIT Inc Sr. Unsec				2.B	1,150,000	86.6440	996,410	1,150,000	1,150,000	0	0	0	0	2.520	2.520	MN	4,669	28,980	11/03/2021	11/03/2028
518058-AH-1	LaSalle Property Fund REIT Inc Sr. Unsec				2.B	10,200,000	86.0240	8,774,498	10,200,000	10,200,000	0	0	0	0	2.580	2.580	MN	37,281	131,580	05/10/2022	05/10/2029
518058-AK-4	LaSalle Property Fund REIT Inc Sr. Unsec				2.B	48,475,000	95.8280	46,452,398	48,475,000	48,475,000	0	0	0	0	4.310	4.310	JD	133,481	1,044,636	06/08/2022	06/08/2027
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT				2.B FE	45,825,909	106.4660	48,725,119	45,766,000	45,758,707	0	(1,107)	0	0	7.300	7.298	MN	426,895	3,340,918	12/21/2000	11/15/2027
524660-AZ-0	LEGGETT & PLATT INC CORPORATE			2	2.B FE	4,518,200	94.2890	3,771,549	4,000,000	4,418,107	0	(64,340)	0	0	4.400	2.500	MS	51,822	176,000	06/03/2021	03/15/2029
52532X-AD-7	LEIDOS INC CORPORATE			2	2.C FE	11,424,755	96.1470	10,095,401	10,500,000	11,060,640	0	(239,967)	0	0	3.625	1.251	MN	48,635	380,625	06/23/2021	05/15/2025
52532X-AF-2	LEIDOS INC CORPORATE			2	2.C FE	5,472,650	90.5240	4,526,196	5,000,000	5,398,311	0	(49,213)	0	0	4.375	3.119	MN	27,951	218,750	06/23/2021	05/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52532X-AH-8	LEIDOS INC CORPORATE			2	2.C FE	9,191,910	76.6740	6,977,293	9,100,000	9,178,270	0	(9,023)	0	0	2.300	2.180	FA	79,069	209,300	06/23/2021	02/15/2031
526107-AF-4	LENNOX INTL INC CORPORATE			2	2.B FE	8,184,107	86.0590	7,267,643	8,445,000	8,202,534	0	28,755	0	0	1.700	2.338	FA	59,819	118,065	04/28/2022	08/01/2027
52678@-AA-8	Lerado Investments, LLC Sr. Secured				2.B PL	911,815	88.2890	805,033	911,815	911,815	0	0	0	0	3.860	3.877	MJSD	98	35,196	03/18/2021	03/31/2036
52729@-BP-7	LEVEL 3 FINANCING CORPORATE			2	3.A FE	1,725,000	84.7120	1,694,240	2,000,000	1,728,735	0	3,735	0	0	3.400	7.226	MS	22,667	0	12/05/2022	03/01/2027
53079E-AE-4	Liberty Mutual Group Inc. CORPORATE				2.B FE	8,188,460	101.9750	7,138,280	7,000,000	7,860,132	0	(54,291)	0	0	7.000	5.514	MS	144,278	490,000	11/23/2015	03/15/2034
53079E-AG-9	Liberty Mutual Group Inc. CORPORATE				2.B FE	11,929,296	100.7750	9,736,878	9,662,000	11,460,113	0	(108,723)	0	0	6.500	4.499	MS	184,920	628,030	08/17/2018	03/15/2035
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE				2.B FE	6,868,689	99.4220	5,667,060	5,700,000	6,648,276	0	(28,180)	0	0	6.500	5.132	MN	61,750	370,500	05/14/2013	05/01/2042
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE				2.B FE	47,141,509	83.4150	37,731,920	45,234,000	46,938,943	0	(46,610)	0	0	4.850	4.571	FA	914,104	2,193,849	09/05/2018	08/01/2044
53079E-BG-8	Liberty Mutual Group Inc. CORPORATE				2.B FE	10,532,517	94.0400	9,497,137	10,099,000	10,404,978	0	(44,030)	0	0	4.569	3.999	FA	192,260	461,423	04/07/2020	02/01/2029
53079E-BH-6	Liberty Mutual Group Inc. CORPORATE			2	2.B FE	50,089,593	74.3710	35,408,639	47,611,000	49,936,392	0	(49,453)	0	0	4.500	4.188	JD	95,222	2,142,495	04/05/2021	06/15/2049
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE			2	2.B FE	73,273,547	70.8190	48,286,787	68,183,000	73,068,957	0	(114,430)	0	0	3.951	3.530	AO	568,714	2,693,910	03/16/2022	10/15/2050
53079E-BK-9	Liberty Mutual Group Inc. CORP			2	2.B FE	21,387,673	66.1240	12,428,691	18,796,000	21,334,569	0	(34,818)	0	0	3.950	3.313	MN	94,868	742,442	09/09/2021	05/15/2060
53079E-BN-3	Liberty Mutual Group Inc. CORPORATE			2	2.B FE	4,625,283	90.0910	4,727,076	5,247,000	4,626,196	0	913	0	0	5.500	6.397	JD	12,826	151,507	11/17/2022	06/15/2052
53154*-AF-0	Liberty Utilities Finance GP1 Senior Not				2.B	1,000,000	95.4100	954,102	1,000,000	1,000,000	0	0	0	0	4.260	4.260	JJ	17,868	42,600	07/31/2013	07/31/2028
532457-AM-0	Eli Lilly & Co NOTES				1.F FE	923,243	104.7600	910,369	869,000	879,085	0	(3,758)	0	0	7.125	6.594	JD	5,160	61,916	05/16/2002	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES				1.F FE	3,912,972	112.5730	4,705,561	4,180,000	4,002,674	0	7,414	0	0	6.770	7.250	JJ	141,493	282,986	10/20/2015	01/01/2036
532457-BJ-6	Eli Lilly & Co CORPORATE			2	1.F FE	2,314,415	84.4440	2,054,517	2,433,000	2,329,361	0	2,855	0	0	3.700	3.991	MS	30,007	90,021	08/29/2018	03/01/2045
532457-BR-8	Eli Lilly & Co CORPORATE			2	1.F FE	5,020,100	88.1510	4,407,574	5,000,000	5,018,279	0	(460)	0	0	3.950	3.926	MN	25,236	197,500	08/29/2018	05/15/2047
532457-BT-4	Eli Lilly & Co CORPORATE			2	1.F FE	58,552,683	89.3870	49,135,172	54,969,000	58,323,411	0	(86,955)	0	0	3.950	3.570	MS	639,320	2,171,276	09/28/2020	03/15/2049
532457-BU-1	Eli Lilly & Co CORPORATE			2	1.F FE	44,781,437	87.5670	33,551,379	38,315,000	44,522,042	0	(102,267)	0	0	4.150	3.337	MS	468,188	1,590,073	07/07/2020	03/15/2059
532457-BV-9	Eli Lilly & Co CORPORATE			2	1.F FE	499,230	93.9560	469,780	500,000	499,484	0	71	0	0	3.375	3.393	MS	4,969	16,875	02/20/2019	03/15/2029
532457-BY-3	Eli Lilly & Co CORPORATE			2	1.F FE	29,384,655	63.2670	18,663,881	29,500,000	29,391,753	0	2,818	0	0	2.250	2.268	MN	84,813	663,750	04/24/2020	05/15/2050
532457-BZ-0	Eli Lilly & Co CORPORATE			2	1.F FE	44,234,292	61.7630	28,655,361	46,396,000	44,288,159	0	31,256	0	0	2.500	2.691	MS	341,526	1,159,900	01/04/2022	09/15/2060
532457-CC-0	Eli Lilly & Co CORPORATE			2	1.F FE	44,956,300	50.5560	21,686,382	42,895,979	41,314,713	0	32,623	0	(2,708,567)	1.375	1.496	SEP	176,138	552,516	11/01/2021	09/14/2061
53359#-AC-6	LINCOLN ELEC HLDGS INC / ETC Senior Unse				2.A	7,500,000	85.8590	6,439,430	7,500,000	7,500,000	0	0	0	0	3.610	3.610	AO	67,688	270,750	04/01/2015	04/02/2035
534187-AR-0	LINCOLN NATL CORP IND CORPORATE				2.A FE	23,623,910	94.4490	22,667,778	24,000,000	23,747,042	0	11,789	0	0	6.150	6.267	AO	344,400	1,476,000	07/23/2007	04/07/2036
534187-BH-1	LINCOLN NATL CORP IND CORPORATE			2	2.A FE	5,925,295	92.2210	5,093,377	5,523,000	5,784,254	0	(48,975)	0	0	3.800	2.764	JD	17,490	209,874	01/14/2020	03/01/2028
53575#-AJ-9	Link Snacks Inc. Senior Secured Note				3.B	12,087,500	99.4060	12,015,687	12,087,500	12,087,500	0	0	0	0	5.550	5.588	MJSD	1,864	670,856	04/01/2014	03/31/2024
53621@-BD-7	Lion Industrial Properties, LP Sr. Unsec				2.A	35,000,000	92.7530	32,463,631	35,000,000	35,000,000	0	0	0	0	4.630	4.630	JD	72,022	810,250	06/15/2022	06/15/2032
53621@-BE-5	Lion Industrial Properties, LP Sr. Unsec				2.A	40,000,000	92.2540	36,901,499	40,000,000	40,000,000	0	0	0	0	4.730	4.730	JD	84,089	946,000	06/15/2022	06/15/2034
537008-C#-9	Littelfuse Inc. Sr. Unsecured				2.C	7,890,000	93.9180	7,410,140	7,890,000	7,890,000	0	0	0	0	4.330	4.331	JD	949	153,737	07/18/2022	06/30/2032
537008-C*-3	Littelfuse Inc. Senior Unsecured Note				2.C	5,974,180	96.0030	5,433,705	5,659,914	5,855,476	0	(89,261)	0	0	3.480	1.819	FA	74,409	196,965	09/01/2021	02/18/2025
538021-AC-0	LITTON INDS INC DEBENTURES				2.A FE	9,610,300	107.4540	10,745,395	10,000,000	9,901,323	0	25,496	0	0	7.750	8.099	MS	228,194	775,000	09/05/1996	03/15/2026
538021-AH-9	LITTON INDS INC DEBENTURES				2.A FE	5,000,000	102.4150	5,120,732	5,000,000	5,000,000	0	0	0	0	6.980	6.980	MS	102,761	349,000	03/14/1996	03/15/2036
53839#-AA-0	Living Cities Blended Catalyst Senior No				5.A YE	2,017,072	83.1680	1,822,406	2,191,225	2,093,793	0	29,899	0	0	3.000	4.621	JD	2,922	65,540	11/15/2021	12/15/2025
53839@-AB-0	Living Spaces Furniture, LLC Sr. Secured				1.E PL	8,646,000	88.4130	7,644,194	8,646,000	8,646,000	0	0	0	0	4.040	4.060	JAJO	87,325	349,298	11/25/2019	11/24/2031
53839@-AC-8	Living Spaces Furniture, LLC Sr. Secured				1.E PL	15,237,400	84.9500	12,944,116	15,237,400	15,237,400	0	0	0	0	3.600	3.616	JAJO	137,137	548,546	04/30/2021	04/29/2033
53961*-BP-0	Local Initiatives Support Corp Unsecured				1.D YE	1,194,398	93.4960	1,169,582	1,250,945	1,224,426	0	6,733	0	0	3.850	4.673	MON	1,204	48,161	06/01/2018	12/22/2025
53961*-BR-6	Local Initiatives Support Corp Unsecured				1.D YE	5,086,905	92.1010	4,930,966	5,353,845	5,212,961	0	27,606	0	0	3.850	4.697	MON	5,153	206,123	06/01/2018	08/22/2026
53961*-BS-4	Local Initiatives Support Corp Unsecured				1.D YE	1,655,790	89.5720	1,577,120	1,760,725	1,696,480	0	8,292	0	0	3.850	4.755	MON	1,883	67,788	06/01/2018	12/21/2027
53961*-BT-2	Local Initiatives Support Corp Senior No				1.D YE	6,728,069	90.4510	6,446,047	7,126,545	6,894,223	0	34,544	0	0	3.850	4.734	MON	6,859	274,372	06/01/2018	06/22/2027
53961*-BU-9	Local Initiatives Support Corp Unsecured				1.D YE	5,911,762	88.8550	5,544,520	6,239,936	6,030,241	0	23,867	0	0	3.850	4.621	MON	6,673	240,238	06/21/2018	06/21/2028
539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT				1.G FE	6,847,821	114.0830	7,027,485	6,160,000	6,618,003	0	(21,490)	0	0	7.200	6.361	MN	73,920	443,520	06/15/2006	05/01/2036
539830-AK-5	LOCKHEED MARTIN CORP BONDS				1.G FE	6,859,131	116.8500	6,217,568	5,321,000	6,036,739	0	(81,684)	0	0	8.500	6.079	JD	37,690	452,285	04/01/2016	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE				1.G FE	7,419,588	108.7440	7,612,063	7,000,000	7,277,342	0	(13,119)	0	0	6.150	5.727	MS	143,500	430,500	12/18/2006	09/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539830-AW-9	LOCKHEED MARTIN CORP CORP				1.G FE	3,223,509	105.8890	3,228,545	3,049,000	3,183,170	0	(4,601)	0	0	5.720	5.328	JD	14,534	174,403	07/28/2011	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORP CORP				1.G FE	2,742,726	86.8890	2,452,890	2,823,000	2,754,437	0	1,988	0	0	4.070	4.246	JD	5,107	114,896	11/24/2015	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	40,678,589	82.2510	36,428,921	44,290,000	41,181,309	0	82,195	0	0	3.800	4.293	MS	561,007	1,683,020	03/03/2016	03/01/2045
539830-BL-2	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	14,482,591	93.0340	12,466,512	13,400,000	14,401,679	0	(30,978)	0	0	4.700	4.153	MN	80,474	629,800	09/15/2020	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	104,972,954	85.1360	80,086,970	94,069,000	104,628,255	0	(222,545)	0	0	4.090	3.458	MS	1,132,852	3,847,422	02/25/2022	09/15/2052
539830-BQ-1	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	12,328,992	68.0650	10,073,626	14,800,000	12,368,820	0	39,828	0	0	2.800	3.765	JD	18,418	414,400	03/15/2022	06/15/2050
539830-BX-6	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	257,868	106.3210	276,435	260,000	257,848	0	(20)	0	0	5.700	5.756	MN	2,758	0	10/19/2022	11/15/2054
539830-BY-4	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	89,225	108.5220	97,670	90,000	89,217	0	(8)	0	0	5.900	5.956	MN	988	0	10/19/2022	11/15/2063
540424-AP-3	LOEWS CORP CORP				1.G FE	27,905,319	102.6770	24,231,867	23,600,000	26,596,202	0	(181,866)	0	0	6.000	4.616	FA	590,000	1,416,000	12/11/2018	02/01/2035
540424-AR-9	LOEWS CORP CORPORATE			2	1.G FE	6,238,207	81.4400	5,154,326	6,329,000	6,246,954	0	2,268	0	0	4.125	4.217	MN	33,359	261,071	06/13/2018	05/15/2043
540424-AS-7	LOEWS CORP CORPORATE			2	1.G FE	17,394,974	96.5940	16,047,186	16,613,000	16,988,222	0	(118,319)	0	0	3.750	2.955	AO	155,747	622,988	06/05/2019	04/01/2026
543859-AK-8	LOCKHEED MARTIN TACTICAL DEBENTURES				1.G FE	9,661,000	103.6940	10,369,400	10,000,000	9,956,665	0	26,366	0	0	8.375	8.693	JD	37,222	837,500	08/24/1994	06/15/2024
54388*-AM-1	Loram Maintenance of Way, Inc. Senior No				3.A	6,000,000	96.7940	5,807,617	6,000,000	6,000,000	0	0	0	0	4.200	3.969	JAJO	47,600	248,250	07/23/2014	07/23/2026
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un				3.A	29,953,427	94.9230	27,596,864	29,072,924	29,936,679	0	(138,740)	0	0	3.890	2.785	MJSD	69,113	1,130,937	12/01/2021	12/09/2027
54388*-AP-4	Loram Maintenance of Way, Inc. Sr. Unsec				3.A	3,610,000	86.9800	3,139,996	3,610,000	3,610,000	0	0	0	0	3.460	3.474	MJSD	5,551	100,619	02/25/2022	06/15/2032
546268-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES				1.F FE	9,278,200	100.7860	10,078,561	10,000,000	9,942,055	0	57,386	0	0	7.650	8.307	JD	63,750	765,000	03/31/1994	12/01/2023
546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE			2	1.F FE	14,028,264	91.2860	12,697,919	13,910,000	14,012,135	0	(4,621)	0	0	5.125	5.054	MN	91,091	712,888	09/15/2015	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE			2	1.F FE	25,814,813	84.2740	20,704,384	24,568,000	25,637,472	0	(33,969)	0	0	4.650	4.319	MN	145,975	1,142,412	09/15/2017	11/15/2043
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE			2	1.F FE	33,811,164	81.3440	26,044,708	32,018,000	33,549,288	0	(43,431)	0	0	4.375	4.042	AO	350,197	1,400,788	08/28/2018	10/01/2045
54738#-AJ-1	Loves Travel Stops & Country Senior Unse				1.G	14,640,000	93.5760	13,699,567	14,640,000	14,640,000	0	0	0	0	3.750	3.750	JAJO	108,275	549,000	01/20/2017	01/20/2027
548661-AK-3	LOWES COMPANIES INC CORPORATE				2.A FE	5,177,200	107.7170	5,385,849	5,000,000	5,079,562	0	(10,312)	0	0	6.500	6.185	MS	95,694	325,000	07/17/2009	03/15/2029
548661-CJ-4	LOWES COMPANIES INC CORPORATE				2.A FE	11,213,505	99.3010	12,089,870	12,175,000	11,553,066	0	31,347	0	0	5.500	6.079	AO	141,365	669,625	05/18/2006	10/15/2035
548661-CL-9	LOWES COMPANIES INC CORPORATE				2.A FE	3,875,235	95.4970	3,342,412	3,500,000	3,756,365	0	(12,619)	0	0	5.800	5.055	AO	42,856	203,000	09/21/2010	10/15/2036
548661-CP-0	LOWES COMPANIES INC CORPORATE				2.A FE	18,685,821	104.4370	17,232,088	16,500,000	18,079,249	0	(67,347)	0	0	6.650	5.680	MS	323,079	1,097,250	12/15/2010	09/15/2037
548661-CR-6	LOWES COMPANIES INC CORPORATE			2	2.A FE	23,194,164	96.9640	21,464,901	22,137,000	22,929,973	0	(28,826)	0	0	5.800	5.468	AO	271,055	1,283,946	04/27/2015	04/15/2040
548661-CX-3	LOWES COMPANIES INC CORPORATE			2	2.A FE	22,824,803	87.6000	17,958,003	20,500,000	22,292,518	0	(63,162)	0	0	4.650	3.984	AO	201,242	953,250	01/01/2013	04/15/2042
548661-DA-2	LOWES COMPANIES INC CORPORATE			2	2.A FE	82,871,548	91.7340	75,526,753	82,332,000	82,775,558	0	(12,936)	0	0	5.000	4.957	MS	1,212,110	4,116,600	04/27/2015	09/15/2043
548661-DE-4	LOWES COMPANIES INC CORPORATE			2	2.A FE	407,944	78.5900	296,283	377,000	402,649	0	(778)	0	0	4.250	3.780	MS	4,718	16,023	04/27/2015	09/15/2044
548661-DX-2	LOWES COMPANIES INC CORPORATE			2	2.A FE	1,683,043	83.1870	1,632,135	1,962,000	1,711,696	0	28,653	0	0	1.300	4.000	AO	5,385	12,753	04/21/2022	04/15/2028
548661-EK-9	LOWES COMPANIES INC CORPORATE				2.A FE	32,491,875	98.7390	32,090,323	32,500,000	32,490,853	0	(1,022)	0	0	4.400	4.409	MS	448,861	0	09/06/2022	09/08/2025
548661-EN-3	LOWES COMPANIES INC CORPORATE			2	2.A FE	16,185,576	96.8160	16,080,115	16,609,000	16,185,916	0	340	0	0	5.800	5.967	MS	302,376	0	11/22/2022	09/15/2062
549271-AF-1	LUBRIZOL CORP BOND				1.C FE	21,396,250	114.9720	22,994,410	20,000,000	20,841,593	0	(48,791)	0	0	6.500	5.992	AO	325,000	1,300,000	08/24/2005	10/01/2034
54949@-AL-3	Luck Stone Corporation Senior Note				3.A	252,500	98.7220	249,273	252,500	252,500	0	0	0	0	3.980	3.999	JAJO	1,982	10,049	10/28/2014	04/22/2024
54949@-AP-4	Luck Stone Corporation Senior Unsecured				3.A	3,750,000	95.9720	3,598,932	3,750,000	3,750,000	0	0	0	0	3.600	4.372	JAJO	26,625	135,000	08/09/2019	07/20/2026
54949@-AQ-2	Luck Stone Corporation Sr. Unsecured				3.A	1,000,000	93.6480	936,483	1,000,000	1,000,000	0	0	0	0	3.800	4.575	JAJO	7,494	38,000	07/17/2020	07/22/2030
54949@-AS-8	Luck Stone Corporation Sr. Unsecured				3.A	23,773,750	84.3960	20,063,978	23,773,750	23,773,750	0	0	0	0	3.080	3.091	JAJO	144,412	514,596	02/07/2022	01/20/2042
55261F-AJ-3	M & T BK CORP CORPORATE			2	1.G FE	21,471,012	99.1460	21,319,465	21,503,000	21,498,025	0	5,921	0	0	3.550	3.579	JJ	328,667	763,357	02/08/2019	07/26/2023
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUS BANK NOTE				1.G FE	922,745	91.3770	868,080	950,000	934,973	0	2,914	0	0	3.400	3.775	FA	12,023	32,300	07/06/2018	08/17/2027
55294#-AR-6	MDU Energy Capital, LLC Senior Unsecured				2.B YE	4,800,000	91.4750	4,390,783	4,800,000	4,800,000	0	0	0	0	4.310	4.310	JAJO	51,720	206,880	10/01/2015	10/01/2030
55294#-AS-4	MDU Energy Capital, LLC Senior Unsecured				2.B YE	14,017,348	98.8490	13,456,548	13,613,221	13,702,047	0	(237,040)	0	0	3.100	1.333	MN	53,923	422,010	09/01/2021	05/15/2023
552953-CC-3	MGM RESORTS INTL CORPORATE				4.A FE	1,035,500	100.0280	1,000,284	1,000,000	1,000,927	0	(5,334)	0	0	6.000	5.448	MS	17,667	60,000	03/03/2015	03/15/2023
552953-CD-1	MGM RESORTS INTL CORPORATE			2	4.A FE	881,250	91.6030	916,031	1,000,000	894,485	0	13,235	0	0	4.625	7.999	MS	15,417	23,125	06/13/2022	09/01/2026
552953-CE-9	MGM RESORTS INTL CORPORATE			2	4.A FE	620,462	97.2570	613,693	631,000	621,573	0	1,110	0	0	5.750	6.416	JD	1,613	18,141	09/08/2022	06/15/2025
552953-CF-6	MGM RESORTS INTL CORPORATE			2	4.A FE	2,121,563	92.9250	1,951,430	2,100,000	2,106,718	0	(8,517)	0	0	5.500	5.340	AO	24,383	77,000	10/11/2022	04/15/2027
552953-CG-4	MGM RESORTS INTL CORPORATE			2	4.A FE	1,167,688	100.7670	1,158,824	1,150,000	1,149,567	0	(9,399)	0	0	6.750	5.539	MN	12,938	52,313	09/26/2022	05/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
552953-CH-2	MGM RESORTS INTL CORPORATE			2	4.A FE	1,934,563	87.2800	1,636,499	1,875,000	1,924,356	0	(7,931)	0	0	4.750	4.204	AO	18,802	89,063	02/03/2022	10/15/2028
55303J-A*-7	MGP Ingredients, Inc. Senior Secured Not				2.B	647,970	94.3800	583,597	618,346	641,388	0	(4,646)	0	0	3.530	1.925	FMAN	2,304	21,828	09/01/2021	08/23/2027
55303J-A@-5	MGP Ingredients, Inc. Senior Secured Not				2.B	10,000,000	93.2760	9,327,640	10,000,000	10,000,000	0	0	0	0	3.800	3.818	JAJO	64,389	380,000	04/30/2019	04/30/2029
55303X-AC-9	MGM GROWTH PROPERTIES OPERATIN CORPORATE			2	3.A FE	0	0.0000	0	0	0	0	0	0	0	5.625	0.000	MN	0	22,500	05/07/2021	05/01/2024
55305B-AS-0	M/I HOMES INC CORPORATE			2	3.B FE	1,416,000	88.8300	1,199,201	1,350,000	1,396,227	0	(13,901)	0	0	4.950	3.762	FA	27,844	66,825	08/11/2021	02/01/2028
55335@-AC-2	MEPT Edgemoor Operating, LP Sr. Unsecure				2.B	5,000,000	89.8330	4,491,634	5,000,000	5,000,000	0	0	0	0	3.760	3.760	JD	1,044	188,000	06/29/2016	06/29/2028
55336V-AJ-9	MPLX LP CORPORATE			2	2.B FE	13,059,726	98.9330	12,052,043	12,182,000	12,453,006	0	(118,865)	0	0	4.875	3.787	JD	49,489	593,873	06/09/2017	06/01/2025
55336V-AN-0	MPLX LP CORPORATE			2	2.B FE	20,756,002	80.0370	16,419,534	20,515,000	20,755,978	0	(6,372)	0	0	4.700	4.614	AO	203,554	964,205	09/14/2021	04/15/2048
55336V-AR-1	MPLX LP CORPORATE			2	2.B FE	10,532,496	93.2980	9,870,914	10,580,000	10,552,908	0	4,500	0	0	4.000	4.054	MS	124,609	423,200	02/05/2018	03/15/2028
55336V-AT-7	MPLX LP CORPORATE			2	2.B FE	1,751,911	88.6520	1,196,799	1,350,000	1,740,348	0	(8,969)	0	0	5.500	3.736	FA	28,050	74,250	09/14/2021	02/15/2049
55336V-BP-4	MPLX LP CORPORATE			2	2.B FE	1,829,651	85.5610	1,266,298	1,480,000	1,818,928	0	(8,359)	0	0	5.200	3.758	JD	6,413	76,960	09/14/2021	12/01/2047
55336V-BU-3	MPLX LP CORPORATE			2	2.B FE	26,202,530	94.0630	26,271,765	27,930,000	26,238,281	0	35,752	0	0	4.950	5.775	MS	537,653	0	09/20/2022	09/01/2032
55342U-AH-7	MPT Opt Partner CORPORATE			2	3.A FE	4,988,308	84.1010	4,464,911	5,309,000	5,008,851	0	20,543	0	0	5.000	6.371	AO	56,039	132,725	09/22/2022	10/15/2027
553498-A#-3	MSA Safety Incorporated Senior Unsecured				2.C	30,470,000	94.0660	23,679,500	25,173,326	25,173,326	0	0	0	(3,171,517)	3.400	3.414	JAJO	164,046	882,371	01/22/2016	01/22/2031
553530-A#-3	MSC Industrial Direct Co. Senior Unsecur				2.B	9,142,413	99.9010	8,869,372	8,878,200	8,884,133	0	(194,012)	0	0	3.040	0.840	JJ	126,702	269,897	09/01/2021	01/12/2023
55384@-AC-2	MTD Products, Inc. Senior Unsecured Note				1.G	6,204,493	91.6070	5,434,509	5,932,400	5,932,400	0	0	0	(388,823)	1.840	1.840	JJ	46,391	109,033	07/28/2016	07/28/2026
55903V-AJ-2	MAGALLANES INC CORPORATE			2	2.C FE	9,821,148	86.8240	8,639,003	9,950,000	9,832,344	0	11,196	0	0	4.054	4.272	MS	118,771	201,687	04/14/2022	03/15/2029
55903V-AL-7	MAGALLANES INC CORPORATE			2	2.C FE	6,770,600	82.7390	6,619,140	8,000,000	6,779,278	0	8,678	0	0	4.279	6.507	MS	100,794	0	12/05/2022	03/15/2032
55903V-AQ-6	MAGALLANES INC CORPORATE			2	2.C FE	73,827,850	73.6710	57,537,413	78,100,000	73,841,164	0	13,314	0	0	5.141	5.504	MS	1,182,230	1,750,511	11/17/2022	03/15/2052
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE				2.A FE	5,115,482	100.4470	5,132,837	5,110,000	5,116,626	0	(466)	0	0	6.400	6.382	MN	54,507	327,040	01/23/2018	05/01/2037
559080-AG-1	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	8,048,922	87.2360	6,246,084	7,160,000	7,936,289	0	(23,518)	0	0	5.150	4.340	AO	77,845	368,740	01/29/2018	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	207,926	71.8880	158,872	221,000	209,241	0	300	0	0	4.200	4.584	MS	2,733	9,282	03/06/2018	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	14,735,836	75.6450	11,184,099	14,785,000	14,743,332	0	735	0	0	4.250	4.267	MS	185,018	628,363	07/09/2019	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	21,379,219	75.6450	16,694,833	22,070,000	21,437,851	0	13,650	0	0	4.200	4.389	AO	226,585	926,940	06/25/2019	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	73,721,343	83.6050	57,839,357	69,182,000	73,427,529	0	(89,953)	0	0	4.850	4.443	FA	1,398,053	3,355,327	10/24/2019	02/01/2049
56081#-CV-0	Major League Baseball Trust Sr. Secured				1.F FE	6,000,000	78.7650	4,725,917	6,000,000	6,000,000	0	0	0	0	2.640	2.640	JD	9,240	198,000	09/10/2021	12/10/2036
56081#-CZ-1	Major League Baseball Trust Sr. Secured				1.F FE	3,372,479	92.9600	3,135,068	3,372,479	3,372,479	0	0	0	0	3.890	3.890	JD	51,383	0	08/10/2022	12/10/2032
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur				5.A	12,609,603	98.7500	12,451,983	12,609,603	12,609,603	0	0	0	0	50.044	11.123	MJSD	161,830	935,917	11/30/2022	12/03/2026
56085M-AB-7	MajorKey Technologies Hldg LLC Sr. Secur				5.A	646,727	98.7500	638,643	646,727	646,727	0	0	0	0	11.666	11.100	MJSD	6,171	14,419	07/01/2022	12/03/2026
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE			2	2.B FE	9,991,241	103.5640	8,260,299	7,976,000	9,552,600	0	(55,568)	0	0	6.500	4.824	MS	172,813	518,440	04/27/2015	03/01/2041
56585A-BE-1	MARATHON PETROLEUM CORP CORPORATE			2	2.B FE	2,217,956	79.6900	1,534,028	1,925,000	2,208,848	0	(7,022)	0	0	4.500	3.595	AO	21,656	86,625	09/14/2021	04/01/2048
570535-AM-6	MARKEL CORP CORPORATE				2.B FE	12,657,604	99.3260	12,535,967	12,621,000	12,621,060	0	(4,748)	0	0	3.625	3.590	MS	115,649	457,511	03/06/2013	03/30/2023
570535-AP-9	MARKEL CORP CORPORATE				2.B FE	512,178	86.3310	440,289	510,000	511,772	0	(51)	0	0	5.000	4.972	MS	6,446	25,500	03/26/2013	03/30/2043
570535-AQ-7	MARKEL CORP CORPORATE				2.B FE	35,781,408	87.1100	27,690,483	31,788,000	35,537,397	0	(96,318)	0	0	5.000	4.192	AO	379,690	1,529,150	04/20/2022	04/05/2046
570535-AR-5	MARKEL CORP CORPORATE			2	2.B FE	8,415,503	92.3160	8,160,707	8,840,000	8,591,547	0	44,179	0	0	3.500	4.134	MN	51,567	309,400	01/14/2020	11/01/2027
570535-AS-3	MARKEL CORP CORPORATE			2	2.B FE	8,068,923	78.5570	6,748,074	8,590,000	8,108,760	0	8,728	0	0	4.300	4.667	MN	61,562	369,370	04/21/2021	11/01/2047
570535-AT-1	MARKEL CORP CORPORATE			2	2.B FE	44,821,241	86.9830	36,053,443	41,449,000	44,593,720	0	(71,616)	0	0	5.000	4.493	MN	236,029	1,942,500	11/21/2022	05/20/2049
570535-AV-6	MARKEL CORP CORPORATE			2	2.B FE	30,840,284	76.7540	24,396,973	31,786,000	30,802,202	0	(18,777)	0	0	4.150	4.303	MS	381,079	982,430	11/21/2022	09/17/2050
570535-AX-2	MARKEL CORP CORPORATE			2	2.B FE	33,995,972	67.6320	22,433,454	33,170,000	33,972,432	0	(17,155)	0	0	3.450	3.317	MN	171,655	1,144,365	09/09/2021	05/07/2052
571676-AC-9	MARS INC CORPORATE			2	1.F FE	5,403,445	86.8980	4,375,319	5,035,000	5,341,865	0	(22,691)	0	0	3.600	2.922	AO	45,315	181,260	06/11/2020	04/01/2034
571676-AD-7	MARS INC CORPORATE			2	1.F FE	5,079,508	85.1610	4,351,702	5,110,000	5,083,397	0	1,142	0	0	3.875	3.918	AO	49,503	198,013	04/29/2019	04/01/2039
571676-AF-2	MARS INC CORPORATE			2	1.F FE	42,185,236	82.8030	33,601,545	40,580,000	42,077,657	0	(38,076)	0	0	3.950	3.717	AO	400,728	1,602,910	03/19/2020	04/01/2049
571676-AG-0	MARS INC CORPORATE			2	1.F FE	58,196,537	80.8210	48,775,487	60,350,000	58,198,465	0	6,310	0	0	4.125	4.326	AO	622,359	2,182,331	09/16/2022	04/01/2054
571676-AH-8	MARS INC CORPORATE			2	1.F FE	68,683,225	80.8270	54,695,611	67,670,000	68,637,253	0	(11,953)	0	0	4.200	4.123	AO	710,535	2,842,140	03/27/2019	04/01/2059
571676-AN-5	MARS INC CORPORATE			2	1.F FE	16,741,323	68.2350	11,326,984	16,600,000	16,726,693	0	(5,942)	0	0	2.375	2.320	JJ	180,698	366,463	07/14/2020	07/16/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57169*-AM-9	Mars Inc. Series E Senior Note				1.F	23,639,321	100.5070	21,548,594	21,440,000	21,745,525	0	(390,225)	0	0	6.720	4.789	AO	340,181	1,440,768	11/01/2017	10/06/2023
57169*-AT-4	Mars Inc. Senior Note				1.F	12,970,000	96.5120	12,517,653	12,970,000	12,970,000	0	0	0	0	3.490	3.490	AO	100,590	452,653	10/11/2012	10/11/2024
57169*-AU-1	Mars Inc. Senior Note				1.F	33,256,035	93.3630	31,045,815	33,252,966	33,254,383	0	(269)	0	0	3.740	3.739	AO	276,369	1,243,661	04/01/2016	10/11/2027
57169*-AZ-0	Mars Inc. Senior Unsecured Note				1.F	12,972,326	84.9210	12,033,280	14,170,000	13,278,723	0	84,334	0	0	2.970	3.822	MS	109,888	420,849	03/01/2019	09/29/2031
57169*-BB-2	Mars Inc. Senior Unsecured Note				1.F	27,341,040	80.3460	24,103,784	30,000,000	27,635,480	0	81,579	0	0	3.570	4.180	MS	279,650	1,071,000	03/01/2019	09/27/2041
57169*-BC-0	Mars Inc. Senior Unsecured Note				1.F	2,420,000	79.9100	1,933,811	2,420,000	2,420,000	0	0	0	0	3.750	3.750	MS	23,696	90,750	09/27/2016	09/27/2046
57169*-BE-6	Mars Inc. Senior Unsecured Note				1.F	8,000,000	97.1200	7,769,623	8,000,000	8,000,000	0	0	0	0	3.300	3.300	MS	67,467	264,000	03/29/2017	03/29/2024
57169*-BG-1	Mars Inc. Senior Unsecured Note				1.F	7,101,000	93.1960	6,617,842	7,101,000	7,101,000	0	0	0	0	3.530	3.530	MS	64,059	250,665	03/29/2017	03/29/2027
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES				2.A FE	1,915,040	105.6850	2,113,704	2,000,000	1,951,789	0	3,138	0	0	5.875	6.188	FA	48,958	117,500	09/11/2003	08/01/2033
571748-BJ-0	MARSH & MCLENNAN COS INC CORPORATE			2	2.A FE	2,856,850	93.2860	2,332,154	2,500,000	2,832,591	0	(7,241)	0	0	4.900	4.061	MS	36,069	122,500	06/07/2019	03/15/2049
571748-BN-1	MARSH & MCLENNAN COS INC CORPORATE			2	2.A FE	2,587,595	82.0760	2,123,295	2,587,000	2,587,525	0	(64)	0	0	2.250	2.247	MN	7,438	58,208	12/17/2021	11/15/2030
571748-BQ-4	MARSH & MCLENNAN COS INC CORPORATE			2	2.A FE	1,522,425	64.7060	970,586	1,500,000	1,521,892	0	(485)	0	0	2.900	2.825	JD	1,933	44,346	12/06/2021	12/15/2051
571903-AS-2	MARRIOTT INTL INC NEW CORPORATE			2	2.B FE	3,215,340	93.5800	3,005,794	3,212,000	3,213,560	0	(523)	0	0	3.125	3.107	JD	4,461	100,375	06/20/2019	06/15/2026
571903-BE-2	MARRIOTT INTL INC NEW CORPORATE			2	2.B FE	9,529,500	93.6100	9,360,966	10,000,000	9,531,024	0	1,524	0	0	4.625	5.397	JD	20,556	0	12/15/2022	06/15/2030
571903-BF-9	MARRIOTT INTL INC NEW CORPORATE			2	2.B FE	23,349,749	83.3770	22,828,705	27,380,000	23,365,838	0	16,089	0	0	3.500	5.451	AO	202,308	0	12/28/2022	10/15/2032
573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE				2.B FE	5,025,600	100.4560	5,022,824	5,000,000	5,017,339	0	(756)	0	0	6.250	6.212	MN	52,083	312,500	05/03/2007	05/01/2037
573284-AT-3	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	2,179,605	92.8550	1,783,741	1,921,000	2,103,836	0	(37,327)	0	0	3.500	1.403	JD	2,988	67,235	12/11/2020	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	36,249,308	81.2310	28,052,984	34,535,000	36,161,575	0	(62,593)	0	0	4.250	3.910	JD	65,233	1,467,738	05/25/2022	12/15/2047
573284-AV-8	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	4,704,732	82.7550	4,144,391	5,008,000	4,729,727	0	25,060	0	0	2.500	3.365	MS	36,864	75,100	03/23/2022	03/15/2030
573284-AW-6	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	669,578	80.2390	537,601	670,000	669,634	0	38	0	0	2.400	2.407	JJ	7,415	16,661	06/21/2021	07/15/2031
573284-AX-4	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	148,943,707	67.9500	102,986,540	151,563,000	148,945,368	0	14,508	0	0	3.200	3.280	JJ	2,236,396	4,359,571	05/02/2022	07/15/2051
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	16,997,960	97.4420	16,565,153	17,000,000	16,999,453	0	999	0	0	0.650	0.656	JJ	50,953	114,490	06/21/2021	07/15/2023
574599-AT-3	MASCO CORP DEBENTURES				2.B FE	1,013,002	109.6540	1,036,230	945,000	974,522	0	(3,417)	0	0	7.750	7.145	FA	30,516	73,238	05/16/2002	08/01/2029
574599-AY-2	MASCO CORP BONDS				2.B FE	8,916,840	102.4220	9,217,962	9,000,000	8,954,064	0	3,270	0	0	6.500	6.571	FA	221,000	585,000	08/15/2002	08/15/2032
574599-BM-7	MASCO CORP CORPORATE			2	2.B FE	16,573,680	79.0550	10,672,369	13,500,000	16,468,673	0	(82,129)	0	0	4.500	3.178	MN	77,625	607,500	10/05/2021	05/15/2047
574599-BP-0	MASCO CORP CORPORATE			2	2.B FE	2,893,200	77.6900	2,330,692	3,000,000	2,904,766	0	11,024	0	0	2.000	2.452	AO	15,000	60,000	12/09/2021	10/01/2030
574599-BR-6	MASCO CORP CORPORATE			2	2.B FE	2,854,305	62.4980	1,907,424	3,052,000	2,857,808	0	3,503	0	0	3.125	3.478	FA	36,031	78,938	02/17/2022	02/15/2051
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE				2.A FE	11,141,896	99.7340	8,747,664	8,771,000	10,555,133	0	(71,483)	0	0	5.900	4.204	MN	66,124	517,489	04/27/2015	11/15/2039
575634-AT-7	MASSACHUSETTS ELEC CO CORPORATE			2	2.A FE	15,350,331	72.8000	10,861,729	14,920,000	15,292,591	0	(10,083)	0	0	4.004	3.839	FA	225,683	597,397	12/20/2016	08/15/2046
57636Q-AH-7	Mastercard Inc CORPORATE			2	1.D FE	19,387,057	84.2500	15,628,347	18,550,000	19,362,577	0	(23,709)	0	0	3.800	3.513	MN	78,322	704,900	03/22/2022	11/21/2046
57636Q-AJ-3	Mastercard Inc CORPORATE			2	1.D FE	1,362,690	95.1350	1,284,324	1,350,000	1,357,502	0	(1,380)	0	0	3.500	3.376	FA	16,406	47,250	01/25/2019	02/26/2028
57636Q-AK-0	Mastercard Inc CORPORATE			2	1.D FE	784,494	86.0310	537,696	625,000	774,078	0	(4,252)	0	0	3.950	2.629	FA	8,572	24,688	06/30/2020	02/26/2048
57636Q-AL-8	Mastercard Inc CORPORATE			2	1.D FE	24,522,452	81.7960	18,317,326	22,394,000	24,454,606	0	(49,426)	0	0	3.650	3.129	JD	68,115	817,381	01/25/2022	06/01/2049
57636Q-AQ-7	Mastercard Inc CORPORATE			2	1.D FE	57,881,231	84.2050	41,211,400	48,942,000	57,381,569	0	(206,588)	0	0	3.850	2.916	MS	497,237	1,884,267	10/14/2021	03/26/2050
57636Q-AR-5	Mastercard Inc CORPORATE			2	1.D FE	1,560,692	95.4310	1,336,034	1,400,000	1,498,661	0	(23,335)	0	0	3.300	1.508	MS	12,192	46,200	04/20/2020	03/26/2027
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note				2.C	9,516,147	97.7290	9,152,796	9,365,449	9,453,157	0	(37,788)	0	0	4.220	3.388	FMAN	42,816	395,222	09/01/2021	08/22/2024
57686G-A*-6	Matson Inc Senior Note				2.C FE	1,440,078	98.7150	1,421,568	1,440,078	1,440,078	0	0	0	0	3.660	3.659	JD	293	52,707	06/29/2012	06/29/2023
57686G-B#-1	Matson Inc Senior Unsecured Note				2.C FE	61,981,080	90.6840	56,206,710	61,981,080	61,981,080	0	0	0	0	3.140	3.139	MS	578,456	1,946,206	09/14/2016	09/15/2031
579780-AP-2	MCCORMICK & CO INC CORPORATE			2	2.B FE	6,199,664	82.1140	5,111,602	6,225,000	6,201,993	0	518	0	0	4.200	4.224	FA	98,770	261,450	08/09/2017	08/15/2047
58013M-EC-4	MCDONALDS CORP CORPORATE				2.A FE	51,968,268	109.1290	47,159,153	43,214,000	49,575,380	0	(293,770)	0	0	6.300	4.878	AO	574,746	2,722,482	05/10/2019	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE				2.A FE	8,940,261	109.4440	8,001,477	7,311,000	8,471,620	0	(51,821)	0	0	6.300	4.804	MS	153,531	460,593	04/11/2013	03/01/2038
58013M-EH-3	MCDONALDS CORP CORPORATE				2.A FE	11,354,148	103.3760	11,593,590	11,215,000	11,317,844	0	(3,956)	0	0	5.700	5.612	FA	266,356	639,255	04/20/2010	02/01/2039
58013M-EK-6	MCDONALDS CORP CORPORATE				2.A FE	21,351,319	94.7560	19,877,016	20,977,000	21,354,010	0	(4,476)	0	0	4.875	4.722	JJ	471,545	359,141	08/16/2022	07/15/2040
58013M-EN-0	MCDONALDS CORP CORPORATE				2.A FE	16,266,263	80.1230	15,149,693	18,908,000	16,703,357	0	69,622	0	0	3.700	4.620	FA	264,292	699,596	12/03/2015	02/15/2042
58013M-ER-1	MCDONALDS CORP CORPORATE				2.A FE	57,677,920	78.5540	54,202,193	69,000,000	59,700,596	0	269,759	0	0	3.625	4.657	MN	416,875	2,501,250	12/03/2015	05/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58013M-EV-2	MCDONALDS CORP CORPORATE			2	2.A FE	15,278,677	89.4880	10,783,364	12,050,000	15,137,648	0	(98,548)	0	0	4.600	2.996	MN	53,890	554,300	07/20/2021	05/26/2045
58013M-FA-7	MCDONALDS CORP CORPORATE			2	2.A FE	39,279,656	93.2830	30,272,046	32,452,000	39,009,058	0	(196,637)	0	0	4.875	3.532	JD	96,680	1,582,035	03/23/2022	12/09/2045
58013M-FC-3	MCDONALDS CORP CORPORATE			2	2.A FE	29,194,857	86.8330	22,446,339	25,850,000	29,050,344	0	(108,735)	0	0	4.450	3.614	MS	383,442	927,825	10/17/2022	03/01/2047
58013M-FH-2	MCDONALDS CORP CORPORATE			2	2.A FE	49,476,762	87.8820	39,424,074	44,860,000	49,357,523	0	(105,706)	0	0	4.450	3.812	MS	665,423	1,996,270	02/22/2022	09/01/2048
58013M-FK-5	MCDONALDS CORP CORPORATE			2	2.A FE	10,002,080	76.3390	6,717,824	8,800,000	9,960,576	0	(29,298)	0	0	3.625	2.902	MS	106,333	319,000	07/27/2021	09/01/2049
58013M-FR-0	MCDONALDS CORP CORPORATE			2	2.A FE	10,096,600	83.9790	6,803,151	8,101,000	10,045,892	0	(47,564)	0	0	4.200	2.903	AO	85,061	340,242	12/03/2021	04/01/2050
580589-B#-5	McGrath Rentcorp Sr. Unsecured				2.C	3,167,577	84.4570	2,674,699	3,166,944	3,167,410	0	(94)	0	0	2.570	2.567	MS	23,513	81,390	09/01/2021	03/17/2028
581557-AM-7	MCKESSON CORP DEBENTURES				2.A FE	14,517,752	106.8190	14,100,044	13,200,000	13,597,480	0	(80,454)	0	0	7.650	6.804	MS	336,600	1,009,800	02/27/2003	03/01/2027
58155Q-AE-3	MCKESSON CORP CORPORATE			2	2.A FE	2,660,472	101.3040	2,735,210	2,700,000	2,668,298	0	926	0	0	6.000	6.107	MS	54,000	162,000	02/23/2011	03/01/2041
58155Q-AG-8	MCKESSON CORP CORPORATE				2.A FE	11,935,421	99.5890	11,900,837	11,950,000	11,949,070	0	1,338	0	0	2.850	2.864	MS	100,280	340,575	03/05/2013	03/15/2023
58163#-AA-5	McKinley Packaging Company Senior Secur				2.C YE	53,200,000	93.2380	49,602,476	53,200,000	53,200,000	0	0	0	0	4.500	4.525	MJSD	139,650	2,394,000	09/10/2019	09/10/2029
58163#-AB-3	McKinley Packaging Company Sr. Secured				2.C YE	1,270,000	91.3970	1,160,740	1,270,000	1,270,000	0	0	0	0	3.950	3.969	MJSD	2,926	50,165	09/10/2019	09/10/2029
583334-AB-3	MEADWESTVACO CORP COMPANY GUARNT				2.B FE	3,952,040	102.2070	4,088,266	4,000,000	3,972,595	0	1,855	0	0	6.800	6.895	MN	34,756	272,000	11/18/2002	11/15/2032
585055-AQ-9	MEDTRONIC INC CORPORATE				1.G FE	13,470,151	110.8170	12,477,956	11,260,000	12,874,999	0	(62,481)	0	0	6.500	5.180	MS	215,504	731,900	06/07/2010	03/15/2039
585055-AT-3	MEDTRONIC INC CORPORATE				1.G FE	24,379,466	101.5060	24,158,433	23,800,000	24,254,581	0	(16,749)	0	0	5.550	5.374	MS	388,932	1,320,900	01/08/2014	03/15/2040
585055-AW-6	MEDTRONIC INC CORPORATE			2	1.G FE	15,148,355	88.9280	13,702,098	15,408,000	15,200,127	0	6,588	0	0	4.500	4.606	MS	204,156	693,360	07/10/2013	03/15/2042
585055-BT-2	MEDTRONIC INC CORP				1.G FE	2,554,238	95.2800	2,382,009	2,500,000	2,539,130	0	(2,418)	0	0	4.375	4.209	MS	32,205	109,375	12/07/2015	03/15/2035
585055-BU-9	MEDTRONIC INC CORPORATE				1.G FE	493,265	93.4810	398,229	426,000	483,552	0	(1,643)	0	0	4.625	3.725	MS	5,801	19,703	06/15/2016	03/15/2045
58528#-FR-3	Meijer Inc. Sr. Unsecured Note				1.F	4,300,000	91.9020	3,951,768	4,300,000	4,300,000	0	0	0	0	3.760	3.759	MS	53,893	161,680	09/01/2015	09/04/2035
58528#-FT-9	Meijer Inc. Senior Unsecured Note				1.F	10,000,000	88.3500	8,835,013	10,000,000	10,000,000	0	0	0	0	3.470	3.469	MS	115,667	347,000	09/01/2017	09/01/2037
58646#-AK-0	Menasha Corporation Senior Note				2.A	7,142,857	98.7250	7,051,821	7,142,857	7,142,857	0	0	0	0	4.990	5.020	JAJO	77,226	356,429	04/13/2011	04/13/2026
58646#-AM-6	Menasha Corporation Senior Note				2.A	11,316,978	97.3430	10,804,395	11,099,261	11,234,912	0	(29,592)	0	0	4.370	3.793	MJSD	22,905	485,038	12/01/2021	03/14/2027
58646#-AN-4	Menasha Corporation Senior Note				2.A	3,750,000	99.7560	3,740,831	3,750,000	3,750,000	0	0	0	0	3.410	3.410	FMAN	20,247	127,875	02/04/2013	02/04/2023
58646#-AP-9	Menasha Corporation Senior Note				2.A	428,571	95.1820	407,923	428,571	428,571	0	0	0	0	3.580	3.596	FMAN	2,429	15,343	02/04/2013	02/04/2028
58646#-AQ-7	Menasha Corporation Senior Note				2.A	5,000,000	95.2450	4,762,254	5,000,000	5,000,000	0	0	0	0	4.320	4.342	FMAN	20,400	216,000	05/27/2014	05/27/2030
58646#-AR-5	Menasha Corporation Senior Note				2.A	10,000,000	93.7680	9,376,789	10,000,000	10,000,000	0	0	0	0	4.450	4.450	FMAN	42,028	445,000	05/27/2014	05/27/2030
58646#-AS-3	Menasha Corporation Senior Note				2.A	732,346	97.3480	688,728	707,489	721,176	0	(6,696)	0	0	3.250	1.309	JAJO	5,621	22,993	09/01/2021	07/03/2024
58646#-AT-1	Menasha Corporation Senior Note				2.A	2,729,021	96.7430	2,628,265	2,716,738	2,726,722	0	(3,493)	0	0	3.490	3.231	FMAN	9,218	94,814	09/01/2021	11/26/2024
58646#-AU-8	Menasha Corporation Senior Note				2.A	4,000,000	94.0550	3,762,213	4,000,000	4,000,000	0	0	0	0	3.980	3.999	FMAN	15,478	159,200	11/26/2014	11/26/2030
58646#-AV-6	Menasha Corporation Senior Note				2.A	10,930,709	95.5060	10,439,490	10,930,709	10,930,709	0	0	0	0	3.770	3.787	FMAN	57,234	412,088	08/11/2017	08/11/2027
58646#-AY-0	Menasha Corporation Senior Unsecured Not				2.A	4,500,000	93.1510	4,191,791	4,500,000	4,500,000	0	0	0	0	4.490	4.514	MJSD	13,470	202,050	06/07/2018	06/07/2033
58646#-AZ-7	Menasha Corporation Senior Unsecured Not				2.A	6,750,000	93.5800	6,316,676	6,750,000	6,750,000	0	0	0	0	4.490	4.514	MJSD	25,256	303,075	06/01/2018	06/01/2033
58646#-BD-5	Menasha Corporation Sr. Unsecured				2.A IF	1,000,000	96.4370	964,373	1,000,000	1,000,000	0	0	0	0	4.960	4.960	JAJO	11,573	12,400	07/07/2022	07/07/2031
58646#-BE-3	Menasha Corporation Sr. Unsecured				2.A IF	3,300,000	96.4470	3,182,752	3,300,000	3,300,000	0	0	0	0	4.960	4.990	JAJO	38,192	40,920	07/07/2022	07/07/2033
589331-AC-1	MERCK AND CO DEBENTURES				1.E FE	11,070,000	104.6950	10,469,513	10,000,000	10,224,070	0	(66,970)	0	0	6.300	5.480	JJ	315,000	630,000	09/24/2002	01/01/2026
589331-AM-9	MERCK AND CO CORPORATE				1.E FE	3,584,160	106.9180	3,207,531	3,000,000	3,421,714	0	(21,699)	0	0	5.750	4.386	MN	22,042	172,500	03/03/2014	11/15/2036
589331-AQ-0	MERCK AND CO CORPORATE				1.E FE	10,623,380	105.9200	10,592,014	10,000,000	10,461,400	0	(19,716)	0	0	5.850	5.398	JD	1,625	585,000	04/11/2013	06/30/2039
589331-AS-6	MERCK AND CO CORPORATE			2	1.E FE	24,583,490	82.8150	21,364,723	25,798,000	24,784,823	0	32,285	0	0	3.600	3.881	MS	273,459	928,728	12/21/2016	09/15/2042
58933Y-AJ-4	Merck & Co Inc CORPORATE				1.E FE	38,339,393	89.2640	33,325,827	37,334,000	38,165,651	0	(26,466)	0	0	4.150	3.988	MN	185,063	1,549,361	01/18/2019	05/18/2043
58933Y-AT-2	Merck & Co Inc CORPORATE			2	1.E FE	35,872,507	82.8230	29,152,719	35,199,000	35,948,595	0	(29,940)	0	0	3.700	3.538	FA	510,092	1,302,363	10/14/2021	02/10/2045
58933Y-AV-7	Merck & Co Inc CORPORATE			2	1.E FE	5,217,045	88.4180	4,509,328	5,100,000	5,200,795	0	(4,666)	0	0	3.900	3.732	MS	62,985	198,900	05/02/2019	03/07/2039
58933Y-AW-5	Merck & Co Inc CORPORATE			2	1.E FE	43,450,166	85.7530	35,896,172	41,860,000	43,350,224	0	(35,364)	0	0	4.000	3.779	MS	530,227	1,674,400	09/24/2021	03/07/2049
58933Y-BF-1	Merck & Co Inc CORPORATE			2	1.E FE	2,895,010	67.5840	1,944,405	2,877,000	2,894,566	0	(406)	0	0	2.750	2.719	JD	4,615	79,118	12/13/2021	12/10/2051
58933Y-BG-9	Merck & Co Inc CORPORATE			2	1.E FE	4,560,740	64.7370	3,087,978	4,770,000	4,563,424	0	2,683	0	0	2.900	3.092	JD	8,069	138,330	01/04/2022	12/10/2061
589850-AB-1	Merieux Nutrisciences Corp Sr. Unsecured				2.B IF	7,709,430	94.3230	7,341,555	7,783,454	7,783,454	0	0	0	74,024	4.070	4.070	JJ	143,434	0	07/18/2022	07/19/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE				2.A FE	1,996,727	101.7340	1,690,819	1,662,000	1,914,185	0	(12,473)	0	0	6.110	4.631	JJ	42,876	101,548	04/27/2015	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE				2.A FE	3,122,630	117.2260	2,516,834	2,147,000	2,938,881	0	(35,608)	0	0	7.750	4.410	MN	21,723	166,393	11/06/2019	05/14/2038
59156R-AJ-7	METLIFE INC CORPORATE				1.G FE	35,005,887	111.2740	38,113,617	34,252,000	34,740,803	0	(30,325)	0	0	6.375	6.194	JD	97,047	2,183,565	04/01/2016	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE				1.G FE	5,328,125	105.2140	5,786,788	5,500,000	5,389,972	0	5,824	0	0	5.700	5.929	JD	13,933	313,500	04/20/2007	06/15/2035
59156R-AY-4	METLIFE INC CORPORATE				1.G FE	33,095,699	103.2940	31,494,276	30,490,000	32,503,932	0	(65,393)	0	0	5.875	5.302	FA	721,491	1,791,288	12/07/2015	02/06/2041
59156R-BD-9	METLIFE INC CORPORATE				1.G FE	12,501,675	85.3480	10,668,484	12,500,000	12,501,215	0	(55)	0	0	4.125	4.124	FA	197,656	515,625	01/01/2013	08/13/2042
59156R-BG-2	METLIFE INC CORPORATE				1.G FE	1,046,370	93.5170	935,171	1,000,000	1,039,465	0	(1,113)	0	0	4.875	4.579	MN	6,500	48,750	12/07/2015	11/13/2043
59156R-BN-7	METLIFE INC CORPORATE				1.G FE	942,599	84.0220	840,220	1,000,000	950,642	0	1,293	0	0	4.050	4.401	MS	13,500	40,500	12/07/2015	03/01/2045
59182*-AB-2	MetLife Core Property Holdings Senior No				2.B YE	71,384,229	88.0320	62,502,472	71,000,000	71,325,385	0	(44,309)	0	0	3.490	3.412	MON	144,544	2,477,900	09/01/2021	09/10/2029
59182*-AC-0	MetLife Core Property Holdings Sr. Unsec				2.B	9,697,355	84.8650	8,486,549	10,000,000	9,731,171	0	33,816	0	0	2.510	3.019	MON	12,550	217,533	03/01/2022	12/13/2028
59182*-AF-3	MetLife Core Property Holdings Sr. Unsec				2.B	5,000,000	79.0980	3,954,884	5,000,000	5,000,000	0	0	0	0	2.810	2.810	MON	7,025	140,500	12/13/2021	12/13/2033
591894-CC-2	METROPOLITAN EDISON CORPORATE			2	2.B FE	5,376,303	93.9590	5,135,806	5,466,000	5,380,582	0	4,279	0	0	4.300	4.599	JJ	108,379	0	08/25/2022	01/15/2029
59217G-CK-3	MET LIFE GLOB FUNDING I CORPORATE				1.D FE	2,215,260	90.9720	1,819,438	2,000,000	2,149,809	0	(30,559)	0	0	3.000	1.355	MS	17,000	60,000	11/02/2020	09/19/2027
592688-D#-9	Mettler-Toledo Int'l Inc. Sr. Unsecured				2.B	2,220,000	75.8980	1,684,941	2,220,000	2,220,000	0	0	0	0	2.810	2.810	MS	18,021	31,191	03/17/2022	03/17/2037
592688-D*-3	Mettler-Toledo Int'l Inc. Sr. Unsecured				2.B	11,812,227	70.0750	7,273,860	10,380,074	10,380,074	0	0	0	(680,334)	1.060	1.060	MS	31,175	108,565	03/19/2021	03/19/2036
592688-D@-1	Mettler-Toledo Int'l Inc. Sr. Unsecured				2.B	7,500,000	80.8880	6,066,577	7,500,000	7,500,000	0	0	0	0	2.830	2.830	JJ	93,744	212,250	07/22/2021	07/22/2033
592688-E*-2	Mettler-Toledo Int'l Inc. Sr. Unsecured				2.B	9,590,000	76.1830	7,305,950	9,590,000	9,590,000	0	0	0	0	2.910	2.910	MS	93,023	0	09/01/2022	09/01/2037
59447#-AM-5	Michigan Electric Transmission Sr. Secur				1.F	1,230,000	67.3380	828,255	1,230,000	1,230,000	0	0	0	0	3.050	3.050	MN	5,315	18,758	05/10/2022	05/10/2052
594918-AD-6	MICROSOFT CORP CORPORATE				1.A FE	38,248,984	106.9890	38,060,259	35,574,000	37,534,684	0	(84,443)	0	0	5.200	4.697	JD	154,154	1,849,848	01/01/2013	06/01/2039
594918-AJ-3	MICROSOFT CORP CORPORATE				1.A FE	993,138	97.6910	871,400	892,000	971,984	0	(3,110)	0	0	4.500	3.800	AO	10,035	40,140	04/27/2015	10/01/2040
594918-AM-6	MICROSOFT CORP CORPORATE				1.A FE	1,691,268	107.7660	1,454,837	1,350,000	1,608,514	0	(9,756)	0	0	5.300	3.824	FA	28,421	71,550	01/01/2013	02/08/2041
594918-AR-5	MICROSOFT CORP CORPORATE				1.A FE	8,204,043	84.2650	5,898,582	7,000,000	8,146,903	0	(44,319)	0	0	3.500	2.453	MN	31,306	245,000	09/14/2021	11/15/2042
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSM CORPORATE			2	2.A FE	749,813	94.2570	706,925	750,000	749,863	0	18	0	0	4.100	4.103	MN	3,929	30,750	05/07/2018	05/15/2028
595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	9,939,853	94.2340	8,909,806	9,455,000	9,850,604	0	(11,856)	0	0	4.800	4.483	MS	133,631	453,840	02/11/2014	09/15/2043
595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	12,365,865	88.3080	10,967,892	12,420,000	12,374,542	0	1,150	0	0	4.400	4.426	AO	115,368	546,480	04/01/2016	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	2,818,011	85.1080	2,370,246	2,785,000	2,814,019	0	(769)	0	0	4.250	4.178	MN	19,727	118,363	03/06/2017	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	1,142,849	82.6900	955,065	1,155,000	1,144,197	0	254	0	0	3.950	4.010	FA	19,009	45,623	03/06/2017	08/01/2047
59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE				1.G FE	8,325,231	105.3650	7,965,558	7,560,000	8,114,327	0	(31,382)	0	0	6.125	5.308	AO	115,763	463,050	04/27/2015	04/01/2036
59562V-AR-8	BERKSHIRE HATHAWAY ENERG CORPORATE				1.G FE	2,599,590	106.9300	2,071,239	1,937,000	2,436,458	0	(24,258)	0	0	6.500	4.141	MS	37,072	125,905	04/27/2015	09/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE			2	1.G FE	1,480,125	95.8120	1,185,200	1,237,000	1,437,574	0	(6,293)	0	0	5.150	3.980	MN	8,140	63,706	04/27/2015	11/15/2043
59748T-AA-7	Midland Cogen Venture LP Senior Secured				3.B FE	5,356,494	101.7510	5,029,159	4,942,614	5,021,272	0	(33,441)	0	0	6.000	4.612	MS	87,320	296,557	01/01/2013	03/15/2025
59862*-AJ-2	Mike Albert Leasing Inc. Sr. Secured				3.A	7,000,000	90.6060	6,342,437	7,000,000	7,000,000	0	0	0	0	2.850	2.850	MON	554	66,500	08/30/2022	08/30/2026
59862*-AK-9	Mike Albert Leasing Inc. Sr. Secured				2.C Z	12,970,000	90.3790	11,722,188	12,970,000	12,970,000	0	0	0	0	3.000	3.000	MON	4,323	0	12/27/2022	12/27/2026
60040#-AA-0	Millennium Pipeline Co Series A Senior S				1.G PL	3,387,928	99.0150	3,163,553	3,195,038	3,273,638	0	(13,024)	0	0	5.330	4.269	MJSD	473	170,296	09/01/2021	06/30/2027
60081H-A@-7	Milliken & Company, Inc. Sr. Unsecured				2.B	8,818,732	84.9240	8,152,713	9,600,000	8,881,029	0	62,297	0	0	2.400	3.834	AO	48,640	148,240	06/03/2022	10/15/2028
60081H-B@-6	Milliken & Company, Inc. Sr. Unsecured				2.B	2,000,000	77.7210	1,554,419	2,000,000	2,000,000	0	0	0	0	3.010	3.010	AO	12,709	59,698	10/18/2021	10/15/2036
605417-BZ-6	Mississippi Power CORPORATE				2.A FE	5,380,709	81.5440	4,671,678	5,729,000	5,415,658	0	9,880	0	0	4.250	4.684	MS	71,692	243,483	03/08/2019	03/15/2042
607828-E*-7	Modine Manufacturing Company Senior Secu				3.B	7,133,333	92.3090	6,584,707	7,133,333	7,133,333	0	0	0	0	5.750	5.790	FMAN	37,599	410,167	11/28/2016	11/30/2026
607828-E@-5	Modine Manufacturing Company Sr. Secured				3.B	3,660,000	88.0790	3,223,705	3,660,000	3,660,000	0	0	0	0	5.850	5.891	JAJO	36,280	214,110	01/31/2020	01/31/2029
609207-AT-2	Mondelez International Inc CORPORATE			2	2.B FE	1,856,774	86.3550	1,603,615	1,857,000	1,856,743	0	5	0	0	2.750	2.751	AO	11,065	81,202	04/08/2020	04/13/2030
610202-BN-2	MONONGAHELA POWER COMPANY CORPORATE			2	1.G FE	2,532,767	98.3440	2,384,846	2,425,000	2,442,329	0	(16,333)	0	0	4.100	3.385	AO	20,990	99,425	12/21/2016	04/15/2024
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE			2	1.G FE	12,205,940	96.7750	10,969,462	11,335,000	12,082,090	0	(23,084)	0	0	5.400	4.869	JD	27,204	612,090	02/28/2018	12/15/2043
61201#-AM-7	Montana-Dakota Utilities Co. Senior Unse				1.G	4,980,000	81.4300	4,055,192	4,980,000	4,980,000	0	0	0	0	3.980	3.980	AO	40,742	198,204	10/17/2019	10/17/2049
61201#-AR-6	Montana-Dakota Utilities Co. Sr. Unsecur				1.G	8,000,000	71.7890	5,743,150	8,000,000	8,000,000	0	0	0	0	3.210	3.210	JD	11,413	256,800	12/15/2021	12/15/2051
617446-8N-2	MORGAN STANLEY CORP FLOATER			2	1.G FE	8,622,338	100.3480	5,820,205	5,800,000	8,467,805	0	(61,766)	0	0	5.597	3.087	MS	87,469	324,626	06/05/2020	03/24/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617446-8Y-8	MORGAN STANLEY CORP FLOATER			2	1.E FE	57,531,555	62.4240	37,335,651	59,810,000	57,650,604	0	98,855	0	0	2.802	2.964	JJ	726,213	1,675,876	10/05/2021	01/25/2052
617446-HD-4	MORGAN STANLEY NOTES				1.G FE	1,093,843	112.5430	889,092	790,000	981,216	0	(16,716)	0	0	7.250	4.081	AO	14,319	57,275	04/27/2015	04/01/2032
61744Y-AL-2	MORGAN STANLEY CORP FLOATER			2	1.G FE	8,833,560	84.3000	7,587,008	9,000,000	8,858,886	0	6,615	0	0	3.971	4.111	JJ	157,847	357,390	07/25/2018	07/22/2038
61746B-DQ-6	MORGAN STANLEY CORPORATE				1.G FE	4,956,200	98.5140	4,925,720	5,000,000	4,992,931	0	4,930	0	0	3.875	3.982	AO	33,368	193,750	04/23/2014	04/29/2024
61746B-EF-9	MORGAN STANLEY CORPORATE				1.G FE	851,688	94.5940	851,348	900,000	873,927	0	5,751	0	0	3.625	4.413	JJ	14,591	32,625	11/09/2018	01/20/2027
61746B-EG-7	MORGAN STANLEY CORPORATE				1.G FE	25,762,877	85.6150	22,131,562	25,850,000	25,771,398	0	1,144	0	0	4.375	4.393	JJ	499,497	1,130,938	02/05/2020	01/22/2047
61747Y-DY-8	MORGAN STANLEY CORPORATE				1.G FE	13,825,002	85.4570	11,303,429	13,227,000	13,773,493	0	(16,757)	0	0	4.300	4.005	JJ	243,303	568,761	09/30/2019	01/27/2045
61747Y-EL-5	MORGAN STANLEY CORP FLOATER			2	1.E FE	250,000	81.3770	203,442	250,000	250,000	0	0	0	0	2.943	2.818	JJ	3,270	3,617	01/20/2022	01/21/2033
617482-V9-2	MORGAN STANLEY CORPORATE				1.G FE	88,762,313	108.6420	72,147,101	66,408,000	85,257,564	0	(611,086)	0	0	6.375	4.226	JJ	1,846,281	4,233,510	02/05/2020	07/24/2042
61761J-VL-0	MORGAN STANLEY CORPORATE				1.G FE	3,993,618	97.7320	3,831,096	3,920,000	3,936,577	0	(8,799)	0	0	3.700	3.455	AO	27,396	145,040	10/26/2015	10/23/2024
617734-A#-5	Morongo Band of Mission Indian Senior Se				2.C FE	8,545,781	98.5670	8,423,320	8,545,781	8,545,781	0	0	0	0	5.650	5.649	AO	89,861	482,837	10/31/2018	10/24/2033
617734-A@-7	Morongo Band of Mission Indian Senior Se				2.C FE	4,644,614	98.5470	4,379,659	4,444,230	4,590,363	0	(40,814)	0	0	5.460	4.382	MS	62,686	242,655	09/01/2021	03/28/2029
617734-B*-8	Morongo Band of Mission Indian Senior Se				2.C FE	10,000,000	98.7890	9,878,949	10,000,000	10,000,000	0	0	0	0	5.700	5.699	MS	147,250	570,000	03/28/2019	03/28/2034
61945C-AB-9	THE MOSAIC CO CORPORATE			2	2.B FE	1,699,229	85.5310	1,475,415	1,725,000	1,704,771	0	632	0	0	4.875	4.971	MN	10,745	84,094	10/17/2011	11/15/2041
61945C-AE-3	THE MOSAIC CO CORPORATE			2	2.B FE	10,890,517	93.8910	10,234,164	10,900,000	10,891,208	0	197	0	0	5.625	5.631	MN	78,344	613,125	11/07/2013	11/15/2043
620076-AH-2	Motorola Solutions Inc DEBENTURES				2.C FE	4,751,910	103.3300	4,423,550	4,281,000	4,368,921	0	(33,407)	0	0	7.500	6.546	MN	41,026	321,075	06/27/2003	05/15/2025
620076-BU-2	Motorola Solutions Inc CORPORATE			2	2.C FE	400,000	80.1220	320,488	400,000	400,000	0	0	0	0	2.750	2.750	MN	1,131	11,000	05/10/2021	05/24/2031
624758-AF-5	MUELLER WATER PRODUCTS INC CORPORATE			2	3.B FE	820,000	87.9140	725,289	825,000	820,558	0	558	0	0	4.000	4.095	JD	1,467	33,000	01/21/2022	06/15/2029
62482B-AA-0	MOZART DEBT MERGER SUB INC CORPORATE			2	4.A FE	4,889,605	80.6220	4,393,914	5,450,000	4,908,670	0	19,012	0	0	3.875	5.726	AO	52,797	145,797	09/26/2022	04/01/2029
62819*-AA-9	Mustang Tractor & Equipment Co Senior No				2.C YE	1,190,377	97.8700	1,135,288	1,160,000	1,172,336	0	(6,883)	0	0	3.950	2.716	FMAN	5,855	45,820	03/02/2020	05/15/2024
62819*-AC-5	Mustang Tractor & Equipment Co Senior No				2.C YE	1,000,000	95.3480	953,485	1,000,000	1,000,000	0	0	0	0	3.900	3.918	JAJO	6,717	29,250	04/29/2015	04/29/2027
628464-B#-5	Myers Industries, Inc. Senior Note				2.C	4,000,000	97.8940	3,915,743	4,000,000	4,000,000	0	0	0	0	5.450	5.450	JJ	100,522	218,000	01/15/2014	01/15/2026
628464-B*-9	Myers Industries, Inc. Sr. Unsecured Not				2.C	5,506,875	98.5450	5,419,971	5,500,000	5,500,836	0	(910)	0	0	5.250	5.231	JJ	133,146	288,750	06/30/2015	01/16/2024
628464-B@-7	Myers Industries, Inc. Senior Note				2.C	6,990,000	98.5940	6,891,702	6,990,000	6,990,000	0	0	0	0	5.300	5.300	JJ	170,828	370,470	01/15/2014	01/16/2024
628530-BJ-5	MYLAN LABORATORIES INC CORPORATE			2	2.C FE	18,233,864	75.0310	11,490,182	15,314,000	18,122,570	0	(65,136)	0	0	5.200	4.024	AO	168,114	796,328	04/16/2021	04/15/2048
628530-BK-2	MYLAN LABORATORIES INC CORPORATE			2	2.C FE	818,454	92.7870	649,508	700,000	784,334	0	(15,766)	0	0	4.550	2.020	AO	6,724	31,850	10/21/2020	04/15/2028
62880#-AA-9	NC 102 Project, LLC Debt in a Project				3.B	16,871,206	91.5820	15,451,056	16,871,206	16,871,206	0	0	0	0	4.410	4.433	MJSD	2,067	744,020	05/07/2018	09/30/2033
62886E-AU-2	NCR CORP CORPORATE			2	4.B FE	1,935,000	95.8360	1,916,716	2,000,000	1,938,239	0	3,239	0	0	5.750	6.526	MS	38,333	0	09/08/2022	09/01/2027
628931-AB-3	NBD BK NA DETROIT MICH SUB DEBENTURES				1.G FE	15,809,267	104.4290	14,359,051	13,750,000	14,056,554	0	(152,830)	0	0	8.250	6.925	MN	189,063	1,134,375	05/16/2002	11/01/2024
62925*-AA-0	NHP Foundation Promissory Note				5.B GI	128,746	98.0840	367,954	375,143	336,276	0	20,395	0	0	4.500	18.592	JAJO	4,220	16,881	11/26/2008	11/01/2023
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note				1.E FE	4,503,036	93.2830	4,200,575	4,503,036	4,503,036	0	0	0	0	3.400	3.400	AO	32,322	153,103	08/31/2015	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note				1.E FE	8,664,830	92.6810	8,030,659	8,664,830	8,664,830	0	0	0	0	3.570	3.570	AO	65,304	309,334	08/31/2015	04/15/2032
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note				1.E FE	7,035,348	93.3630	6,568,427	7,035,348	7,035,348	0	0	0	0	3.950	3.949	AO	58,667	277,896	10/15/2018	04/15/2034
62927@-AB-4	NHL U.S. Funding LP Senior Note				2.B PL	5,000,000	95.8690	4,793,458	5,000,000	5,000,000	0	0	0	0	4.330	4.353	MJSD	11,426	216,500	09/29/2014	09/29/2026
629377-CE-0	NRG ENERGY INC CORPORATE			2	3.A FE	5,782,500	93.9480	5,167,141	5,500,000	5,643,275	0	(116,076)	0	0	5.750	3.520	JJ	145,826	301,875	08/30/2022	01/15/2028
629377-CH-3	NRG ENERGY INC CORPORATE			2	3.A FE	3,211,600	88.0640	2,800,429	3,180,000	3,180,115	0	(18,848)	0	0	5.250	4.895	JD	7,420	140,700	09/20/2022	06/15/2029
629377-CR-1	NRG ENERGY INC CORPORATE			2	3.A FE	1,902,500	76.5440	1,530,890	2,000,000	1,912,228	0	8,862	0	0	3.625	4.270	FA	27,389	72,500	11/23/2021	02/15/2031
629377-CS-9	NRG ENERGY INC CORPORATE			2	3.A FE	2,569,650	75.3880	2,035,483	2,700,000	2,575,241	0	5,049	0	0	3.875	4.469	FA	39,525	85,250	09/22/2022	02/15/2032
62963#-AE-1	NRP (Operating) LLC Senior Note				4.A	1,213,270	96.4120	1,295,739	1,343,966	1,316,707	0	16,530	0	0	5.820	8.726	MS	20,207	78,219	11/01/2017	03/28/2024
62963#-AG-6	NRP (Operating) LLC Series G Senior Note				4.A	1,981,646	98.4420	1,884,222	1,914,044	1,925,406	0	(7,544)	0	0	8.920	8.039	MS	45,529	170,733	09/02/2014	03/25/2024
62963#-AJ-0	NRP (Operating) LLC Senior Secured Note				4.A	484,636	89.1620	446,144	500,377	486,187	0	2,585	0	0	5.030	6.329	JD	2,097	25,169	09/01/2021	12/01/2026
62963#-AL-5	NRP (Operating) LLC Senior Secured Note				4.A	502,152	89.4360	632,542	707,257	597,776	0	17,668	0	0	5.180	13.067	JD	3,053	36,636	02/17/2016	12/01/2026
63486*-AA-9	National Basketball Assoc. Sr. Secured				1.G FE	12,500,000	96.9140	12,114,201	12,500,000	12,500,000	0	0	0	0	2.410	2.410	JD	12,552	301,250	12/16/2020	12/16/2023
63486*-AB-7	National Basketball Assoc. Sr. Secured				1.G FE	5,000,000	94.6080	4,730,402	5,000,000	5,000,000	0	0	0	0	2.510	2.510	JD	5,229	125,500	12/16/2020	12/16/2024
63633D-A*-5	National Health Investors, Inc Senior No				2.C FE	64,750,000	99.8820	64,673,428	64,750,000	64,750,000	0	0	0	0	3.990	3.990	JAJO	559,764	2,534,648	01/13/2015	01/13/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63633D-A@-3	National Health Investors, Inc Senior No				2.C FE	37,000,000	92.3310	34,162,458	37,000,000	37,000,000	0	0	0	0	4.510	4.510	JAJO	361,552	1,668,700	01/13/2015	01/13/2027
637071-AK-7	National Oilwell Varco CORPORATE			2	2.B FE	4,723,442	69.9850	3,483,843	4,978,000	4,774,125	0	6,395	0	0	3.950	4.257	JD	16,386	196,631	04/27/2015	12/01/2042
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE				1.B FE	14,985,900	98.9120	14,836,823	15,000,000	14,998,382	0	4,673	0	0	1.200	1.232	AO	34,000	180,000	04/16/2020	04/23/2023
637639-AC-9	NATIONAL SECURITIES CLEARING C CORPORATE			2	1.B FE	48,189,688	95.8410	46,243,123	48,250,000	48,231,138	0	20,110	0	0	0.400	0.442	JD	12,867	193,000	11/30/2020	12/07/2023
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2.A FE	15,226,112	104.9130	15,514,500	14,788,000	14,867,294	0	(26,258)	0	0	7.250	7.026	AO	226,339	1,072,130	11/08/2000	10/15/2025
638585-BF-5	BANK OF AMERICA CORP SUB NOTES				2.A FE	2,614,354	106.2760	2,710,047	2,550,000	2,571,005	0	(3,348)	0	0	6.800	6.607	MS	51,057	173,400	03/17/1998	03/15/2028
63858S-AA-7	NATIONSBANK CORP SUB NOTES				2.A FE	19,316,293	105.8200	17,460,354	16,500,000	16,913,514	0	(200,816)	0	0	8.570	7.109	MN	180,684	1,414,050	09/25/2000	11/15/2024
63909@-AE-8	Nautical Solutions, LLC Senior Secured N				6. Z	5,275,880	91.3800	7,704,006	8,430,767	5,275,880	0	0	0	0	7.500	14.830	FMAN	0	0	02/21/2017	11/14/2023
63909@-AF-5	Nautical Solutions, LLC Senior Secured N				6. Z	17,125,556	91.3800	25,007,274	27,366,350	17,125,556	0	0	0	0	7.500	13.014	FMAN	0	0	01/13/2020	11/14/2023
63946B-AF-7	NBCUniversal Media, LLC CORPORATE				1.G FE	6,927,814	109.2250	6,069,625	5,557,000	6,618,554	0	(39,047)	0	0	6.400	4.762	AO	60,263	355,648	04/27/2015	04/30/2040
63946B-AG-5	NBCUniversal Media, LLC CORPORATE				1.G FE	21,178,224	104.4140	17,782,712	17,031,000	20,276,844	0	(113,885)	0	0	5.950	4.417	AO	253,336	1,013,345	12/07/2015	04/01/2041
63946B-AJ-9	NBCUniversal Media, LLC CORPORATE				1.G FE	16,019,466	88.1790	13,712,693	15,551,000	15,942,542	0	(12,228)	0	0	4.450	4.261	JJ	319,098	692,020	12/01/2015	01/15/2043
63949@-AB-6	Neal Communities of SW FL, LLC Senior Un				2.C PL	1,000,000	90.2670	902,673	1,000,000	1,000,000	0	0	0	0	4.500	4.525	FMAN	5,750	45,000	11/15/2019	11/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC CORPORATE			2	4.C FE	481,875	88.1910	440,953	500,000	483,314	0	1,439	0	0	5.500	6.146	AO	5,806	13,750	04/18/2022	04/15/2029
641062-AD-6	NESTLE HLDGS INC. CORPORATE			2	1.D FE	15,181,800	98.7740	14,816,055	15,000,000	15,027,073	0	(41,069)	0	0	3.350	3.064	MS	135,396	502,500	01/23/2019	09/24/2023
641062-AE-4	NESTLE HLDGS INC. CORPORATE			2	1.D FE	6,481,995	97.2140	6,318,936	6,500,000	6,492,197	0	2,590	0	0	3.500	3.545	MS	61,299	227,500	09/17/2018	09/24/2025
641062-AN-4	NESTLE HLDGS INC. CORPORATE			2	1.D FE	97,170,674	84.8710	77,636,227	91,476,000	96,880,528	0	(144,716)	0	0	4.000	3.620	MS	985,908	3,659,040	01/31/2022	09/24/2048
641062-AY-0	NESTLE HLDGS INC. CORPORATE			2	1.D FE	16,870,308	70.8390	13,884,432	19,600,000	16,943,142	0	72,834	0	0	2.500	3.493	MS	145,639	245,000	04/05/2022	09/14/2041
641062-AZ-7	NESTLE HLDGS INC. CORPORATE			2	1.D FE	8,375,138	66.5430	5,446,526	8,185,000	8,369,258	0	(4,449)	0	0	2.625	2.513	MS	63,860	214,856	09/14/2021	09/14/2051
641062-BA-1	NESTLE HLDGS INC. CORPORATE				1.D FE	53,732,263	98.6500	53,024,426	53,750,000	53,731,387	0	(876)	0	0	4.000	4.012	MS	645,000	0	09/06/2022	09/12/2025
641062-BE-3	NESTLE HLDGS INC. CORPORATE			2	1.D FE	25,009,250	94.8770	23,719,298	25,000,000	25,007,726	0	(1,524)	0	0	4.700	4.698	JJ	352,500	0	09/16/2022	01/15/2053
641423-BP-2	NEVADA POWER CO CORPORATE				1.F FE	3,993,668	109.5500	4,381,980	4,000,000	3,995,282	0	191	0	0	6.650	6.662	AO	66,500	266,000	10/10/2006	04/01/2036
641423-BU-1	NEVADA POWER CO CORPORATE				1.F FE	7,419,720	110.9960	7,769,691	7,000,000	7,296,575	0	(12,233)	0	0	6.750	6.300	JJ	236,250	472,500	10/29/2007	07/01/2037
641423-BZ-0	NEVADA POWER CO CORPORATE			2	1.F FE	2,408,901	95.9020	2,215,343	2,310,000	2,387,433	0	(3,188)	0	0	5.375	5.063	MS	36,559	124,163	04/27/2015	09/15/2040
641423-CA-4	NEVADA POWER CO CORPORATE			2	1.F FE	7,473,828	95.5990	7,052,363	7,377,000	7,453,373	0	(2,962)	0	0	5.450	5.353	MN	51,373	402,047	04/27/2015	05/15/2041
644188-BH-6	NEW ENGLAND POWER CO CORPORATE			2	1.G FE	17,742,580	103.4200	18,238,164	17,635,000	17,741,689	0	(891)	0	0	5.936	5.892	MN	104,681	0	11/21/2022	11/25/2052
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu				5.B GI	391,293	88.8010	347,471	391,293	391,293	0	0	0	0	5.000	4.959	FMAN	3,261	19,565	09/13/2018	08/01/2048
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme				5.B GI	1,259,867	85.3630	1,126,307	1,319,426	1,271,736	0	2,400	0	0	5.000	5.569	FMAN	10,995	65,971	06/01/2018	02/01/2039
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo				5.B GI	2,162,908	88.2580	1,954,921	2,215,000	2,175,560	0	2,807	0	0	4.700	5.004	FMAN	17,351	104,105	06/01/2018	05/01/2036
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo				5.B GI	3,482,615	88.3750	3,150,562	3,565,000	3,502,321	0	4,291	0	0	4.700	5.003	FMAN	27,926	167,555	06/01/2018	05/01/2036
645869-D#-2	New Jersey Natural Gas Company Senior No				1.E	14,000,000	91.8640	12,860,931	14,000,000	14,000,000	0	0	0	0	4.610	4.610	MS	190,034	645,400	03/13/2014	03/14/2044
645869-D@-4	New Jersey Natural Gas Company Senior No				1.E	2,452,038	97.6120	2,258,252	2,313,490	2,379,606	0	(54,415)	0	0	3.580	1.174	MS	24,387	82,823	09/01/2021	03/13/2024
645869-G@-1	New Jersey Natural Gas Company Sr. Secur				1.E	4,250,000	73.1080	3,107,076	4,250,000	4,250,000	0	0	0	0	3.130	3.130	JJ	58,383	133,025	07/23/2020	07/23/2050
645869-H*-2	New Jersey Natural Gas Company Sr. Secur				1.E	5,963,333	69.9050	4,168,692	5,963,333	5,963,333	0	0	0	0	2.870	2.870	MS	57,049	171,148	09/01/2020	09/01/2050
645869-J#-6	New Jersey Natural Gas Company Sr. Secur				1.E	10,000,000	92.5630	9,256,318	10,000,000	10,000,000	0	0	0	0	4.710	4.710	MN	44,483	235,500	05/27/2022	05/27/2052
646025-B@-4	New Jersey Resources Corp Senior Note				2.A PL	4,613,874	96.1100	4,434,381	4,613,874	4,613,874	0	0	0	0	3.480	3.480	MN	24,084	160,563	11/07/2014	11/07/2024
646025-C@-3	New Jersey Resources Corp Senior Unsecur				2.A PL	5,110,000	93.3680	4,771,096	5,110,000	5,110,000	0	0	0	0	3.960	3.960	JD	12,928	202,356	06/08/2018	06/08/2028
646025-D@-2	New Jersey Resources Corp Sr. Unsecured				2.A PL	10,170,000	87.6900	8,918,050	10,170,000	10,170,000	0	0	0	0	3.600	3.600	JJ	160,686	366,120	07/23/2020	07/23/2032
646025-E@-1	New Jersey Resources Corp Sr. Unsecured				2.A PL	8,000,000	96.1620	7,692,940	8,000,000	8,000,000	0	0	0	0	4.380	4.380	JD	7,787	175,200	06/23/2022	06/23/2027
64712#-AB-7	New Mexico Gas Intermediate In Senior No				2.B	5,338,925	96.5040	4,847,550	5,023,174	5,196,051	0	(107,411)	0	0	3.640	1.430	JJ	76,693	182,844	09/01/2021	07/30/2024
64716#-AG-2	New Mexico Gas Co Sr. Unsecured				2.A	13,950,000	71.3200	9,949,130	13,950,000	13,950,000	0	0	0	0	3.340	3.340	FA	188,961	465,930	02/05/2021	02/05/2051
64952W-CH-4	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	2,487,460	92.1670	2,304,181	2,500,000	2,493,414	0	1,755	0	0	2.350	2.428	JJ	27,253	58,750	10/22/2019	07/14/2026
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	5,625,352	92.1180	5,020,421	5,450,000	5,564,059	0	(21,109)	0	0	3.000	2.552	JJ	77,663	163,500	12/02/2019	01/10/2028
649840-C#-0	NY STATE ELECTRIC & GAS Sr. Unsecured				1.G Z	24,700,000	92.7170	22,901,216	24,700,000	24,700,000	0	0	0	0	4.960	4.960	JD	54,450	0	12/15/2022	12/15/2052
649840-CQ-6	NY STATE ELECTRIC & GAS CORPORATE			2	1.G FE	8,046,806	94.3980	7,650,979	8,105,000	8,079,758	0	5,902	0	0	3.250	3.335	JD	21,951	263,413	11/21/2016	12/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
651229-AQ-9	NEWELL BRANDS INC CORPORATE			2	3.A FE	1,934,180	96.8900	1,937,795	2,000,000	1,975,793	0	11,774	0	0	4.000	4.574	JD	6,667	80,000	03/12/2018	12/01/2024
651587-A*-8	NewMarket Corp Senior Unsecured Note				2.B	7,900,000	92.2250	7,285,759	7,900,000	7,900,000	0	0	0	0	3.780	3.779	JJ	146,822	298,620	01/04/2017	01/04/2029
651639-AM-8	NEWMONT MINING CORP CORPORATE				2.A FE	57,290,303	105.6220	51,163,451	48,440,000	55,683,963	0	(280,687)	0	0	6.250	4.905	AO	756,875	2,902,500	12/09/2022	10/01/2039
651639-AV-8	NEWMONT MINING CORP CORPORATE			2	2.A FE	15,437,504	94.9800	12,170,752	12,814,000	15,266,389	0	(76,383)	0	0	5.450	4.060	JD	42,678	698,363	07/27/2021	06/09/2044
651639-AW-6	NEWMONT MINING CORP CORPORATE				2.A FE	5,015,685	101.7110	4,577,012	4,500,000	4,981,030	0	(29,164)	0	0	5.875	4.659	AO	66,094	88,125	11/29/2022	04/01/2035
651639-AZ-9	NEWMONT MINING CORP CORPORATE			2	2.A FE	54,922,044	79.9950	48,690,350	60,867,000	55,126,538	0	204,494	0	0	2.600	3.756	JJ	729,728	454,042	08/26/2022	07/15/2032
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDING CORPORATE				2.A FE	35,088,900	98.8140	34,584,937	35,000,000	35,069,639	0	(19,261)	0	0	4.255	4.127	MS	496,417	107,557	08/02/2022	09/01/2024
65339K-CD-0	NEXTERA ENERGY CAPITAL HOLDING CORPORATE				2.A FE	14,913,817	97.3910	14,608,701	15,000,000	14,942,537	0	28,719	0	0	2.940	3.260	MS	122,500	220,500	05/10/2022	03/21/2024
65364U-AN-6	NIAGARA MOHAWK PWR CORP CORPORATE			2	2.A FE	24,176,100	79.3170	23,795,003	30,000,000	24,208,089	0	31,989	0	0	1.960	5.093	JD	6,533	294,000	12/09/2022	06/27/2030
65364U-AS-5	NIAGARA MOHAWK PWR CORP CORPORATE			2	2.A FE	7,434,280	100.2720	7,019,049	7,000,000	7,433,968	0	(312)	0	0	5.783	5.360	MS	118,070	0	12/08/2022	09/16/2052
653650-D#-5	NIBCO, Inc. Sr. Unsecured				2.C YE	12,130,000	89.7970	10,892,367	12,130,000	12,130,000	0	0	0	0	3.570	3.585	FMAN	43,304	433,041	11/25/2019	11/26/2029
654106-AE-3	NIKE INC CORPORATE			2	1.E FE	25,560,402	86.5310	22,022,256	25,450,000	25,569,997	0	(2,416)	0	0	3.875	3.842	MN	164,365	986,188	03/16/2022	11/01/2045
654106-AG-8	NIKE INC CORPORATE			2	1.E FE	3,955,960	78.3130	3,132,535	4,000,000	3,961,671	0	1,022	0	0	3.375	3.434	MN	22,500	135,000	10/18/2016	11/01/2046
654106-AJ-2	NIKE INC CORPORATE			2	1.E FE	6,257,736	93.6190	5,429,916	5,800,000	6,081,364	0	(66,487)	0	0	2.750	1.517	MS	41,647	159,500	04/22/2020	03/27/2027
65473Q-AW-3	NiSource Finance Corp CORPORATE				2.B FE	5,430,150	100.5050	5,527,776	5,500,000	5,444,243	0	1,625	0	0	6.250	6.345	JD	15,278	343,750	12/01/2010	12/15/2040
65473Q-BB-8	NiSource Finance Corp CORPORATE			2	2.B FE	1,729,375	95.1480	1,427,217	1,500,000	1,688,885	0	(6,103)	0	0	5.250	4.290	FA	29,750	78,750	12/07/2015	02/15/2043
65473Q-BC-6	NiSource Finance Corp CORPORATE			2	2.B FE	1,491,937	88.6570	1,167,618	1,317,000	1,461,909	0	(4,451)	0	0	4.800	4.010	FA	23,882	63,216	04/27/2015	02/15/2044
65473Q-BD-4	NiSource Finance Corp CORPORATE			2	2.B FE	6,924,700	98.2570	4,912,844	5,000,000	6,863,288	0	(58,897)	0	0	5.650	3.237	FA	117,708	282,500	12/13/2021	02/01/2045
65473Q-BF-9	NiSource Finance Corp CORPORATE			2	2.B FE	5,997,650	84.1990	4,209,945	5,000,000	5,969,727	0	(26,711)	0	0	4.375	3.206	MN	27,951	218,750	12/13/2021	05/15/2047
65537*-AC-9	Nonprofit Finance Fnd Promissory Note				5.A YE	5,698,731	86.5690	6,203,282	5,891,816	5,891,816	0	43,557	0	0	3.650	4.894	MJSD	629	226,420	02/11/2019	06/06/2028
655844-AF-5	NORFOLK SOUTHERN CORP NOTES				2.A FE	39,018,336	108.4960	40,214,131	37,065,000	38,401,602	0	(58,539)	0	0	7.050	6.645	MN	435,514	2,613,083	04/01/2016	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2.A FE	776,066	110.4240	795,056	720,000	737,812	0	(3,380)	0	0	7.800	7.128	MN	7,176	56,160	05/16/2002	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES				2.A FE	22,350,542	112.1020	24,718,542	22,050,000	22,227,620	0	(18,845)	0	0	7.250	7.104	FA	603,925	1,598,625	04/03/2018	02/15/2031
655844-AV-0	NORFOLK SOUTHERN CORP BOND				2.A FE	20,925,758	90.8560	19,463,274	21,422,000	20,926,956	0	(29)	0	0	6.000	6.143	MS	378,455	1,285,320	03/31/2006	03/15/2105
655844-BD-9	NORFOLK SOUTHERN CORP CORPORATE				2.A FE	4,983,026	94.9440	4,457,601	4,695,000	4,981,728	0	(203)	0	0	6.000	5.650	MN	29,735	281,700	04/27/2015	05/23/2111
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	15,698,976	82.8610	14,068,219	16,978,000	15,947,739	0	32,119	0	0	3.950	4.413	AO	167,658	670,631	12/19/2016	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	1,878,451	87.5090	1,590,043	1,817,000	1,871,510	0	(1,627)	0	0	4.800	4.570	FA	32,948	87,216	05/07/2018	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	19,316,994	86.1870	16,806,389	19,500,000	19,342,947	0	2,987	0	0	4.450	4.502	JD	38,567	867,750	04/06/2017	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	35,637,799	88.6450	31,373,274	35,392,000	35,656,212	0	(9,808)	0	0	4.650	4.588	JJ	758,863	1,645,728	07/08/2021	01/15/2046
655844-BV-9	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	9,488,900	80.8060	8,080,621	10,000,000	9,520,344	0	7,846	0	0	4.050	4.339	FA	153,000	405,000	08/30/2018	08/15/2052
655844-BY-3	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	28,679,050	82.5480	20,636,899	25,000,000	28,564,556	0	(90,823)	0	0	4.150	3.300	FA	354,479	1,037,500	01/10/2022	02/28/2048
655844-BZ-0	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	5,490,650	95.4990	5,252,471	5,500,000	5,491,658	0	1,008	0	0	3.800	3.830	FA	87,083	104,500	04/20/2022	08/01/2028
655844-CB-2	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	11,460,570	84.5730	9,302,993	11,000,000	11,460,182	0	(222)	0	0	5.100	4.893	FA	233,750	561,000	04/29/2019	08/01/2118
655844-CC-0	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	2,983,577	81.4070	2,154,022	2,646,000	2,970,310	0	(7,742)	0	0	4.100	3.385	MN	13,862	108,486	04/05/2021	05/15/2049
655844-CD-8	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	1,901,055	72.1310	1,258,687	1,745,000	1,895,750	0	(3,757)	0	0	3.400	2.927	MN	9,888	59,330	07/27/2021	11/01/2049
655844-CH-9	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	31,348,574	66.6990	21,267,774	31,886,000	31,353,621	0	7,362	0	0	3.155	3.236	MN	128,545	1,006,003	02/02/2022	05/15/2055
655844-CJ-5	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	24,773,822	69.9110	16,904,579	24,180,000	24,772,254	0	(640)	0	0	4.100	3.999	MN	126,676	991,380	07/06/2021	05/15/2121
655844-CL-0	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	694,442	65.3730	457,611	700,000	694,586	0	119	0	0	2.900	2.940	FA	7,105	20,300	08/16/2021	08/25/2051
655844-CN-6	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	4,969,700	75.5640	3,778,223	5,000,000	4,970,044	0	344	0	0	3.700	3.733	MS	54,472	102,778	02/23/2022	03/15/2053
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP				2.A FE	20,180,259	118.0800	20,534,122	17,390,000	19,619,729	0	(47,945)	0	0	7.875	6.700	MN	174,987	1,369,463	03/31/2006	05/15/2043
65675*-AC-1	North American Breweries Hold Senior Uns				4.B	20,703,571	94.5720	19,579,686	20,703,571	20,703,571	0	0	0	0	4.670	4.697	MJSD	10,743	974,914	07/06/2017	06/24/2027
65675*-AD-9	North American Breweries Hold Senior Uns				4.B	3,850,000	94.3080	3,630,858	3,850,000	3,850,000	0	0	0	0	4.540	4.566	MJSD	1,942	176,247	03/23/2018	06/24/2027
65675*-AE-7	North American Breweries Hold Senior Uns				4.B	4,419,643	94.3080	4,168,077	4,419,643	4,419,643	0	0	0	0	4.540	4.566	MJSD	2,229	202,324	06/22/2018	06/24/2027
65675*-AF-4	North American Breweries Hold Senior Uns				4.B	8,379,897	95.1840	7,424,152	7,799,829	8,238,034	0	(115,762)	0	0	5.550	3.812	MJSD	4,810	432,891	09/01/2021	09/24/2027
664787-A*-9	NORTHERN BORDER PIPELINE NT Sr. Unsecure				1.G	7,500,000	83.9290	6,294,651	7,500,000	7,500,000	0	0	0	0	2.970	2.970	MS	65,588	222,750	09/15/2021	09/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66550#-AD-3	Northern New England Energy Co Sr. Unsec				2.A IF	22,200,000	94.0540	20,880,028	22,200,000	22,200,000	0	0	0	0	4.640	4.640	JD	34,336	520,763	06/17/2022	06/17/2032
665501-AL-6	NORTHERN NAT GAS CO CORPORATE			2	1.F FE	13,527,316	79.8210	10,632,113	13,320,000	13,513,683	0	(4,342)	0	0	4.300	4.205	JJ	264,106	572,760	06/12/2019	01/15/2049
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE				1.F FE	853,605	97.4710	721,282	740,000	822,538	0	(4,948)	0	0	5.250	4.103	JJ	17,914	38,850	11/24/2015	07/15/2035
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE				1.F FE	9,066,161	108.2830	8,189,463	7,563,000	8,660,206	0	(52,331)	0	0	6.200	4.789	JJ	234,453	468,906	02/01/2018	07/01/2037
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1.F FE	18,833,637	101.2870	18,170,802	17,940,000	18,647,533	0	(27,788)	0	0	5.350	4.993	MN	159,965	959,790	09/15/2015	11/01/2039
665772-CG-2	NORTHERN STATES PWR MINN CORPORATE			2	1.F FE	5,176,200	91.4440	4,572,204	5,000,000	5,137,170	0	(5,176)	0	0	4.850	4.616	FA	91,611	242,500	01/07/2014	08/15/2040
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE			2	1.F FE	5,755,203	78.5540	5,153,129	6,560,000	5,921,449	0	20,488	0	0	3.400	4.124	FA	84,260	223,040	06/26/2013	08/15/2042
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	19,515,825	85.4050	15,244,851	17,850,000	19,382,791	0	(50,616)	0	0	4.125	3.531	MN	94,084	736,313	04/06/2020	05/15/2044
665772-CN-7	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	16,422,260	82.1520	13,940,405	16,969,000	16,500,380	0	12,187	0	0	4.000	4.190	FA	256,420	678,760	09/16/2015	08/15/2045
665772-CP-2	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	10,064,453	77.9350	7,890,903	10,125,000	10,072,384	0	1,401	0	0	3.600	3.633	MN	46,575	364,500	05/23/2016	05/15/2046
665772-CU-1	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	5,086,900	71.9190	3,595,966	5,000,000	5,083,998	0	(1,790)	0	0	3.200	3.111	AO	40,000	160,000	05/14/2021	04/01/2052
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE				1.F FE	3,954,113	107.3680	3,592,532	3,346,000	3,779,361	0	(17,641)	0	0	6.375	5.159	MS	71,103	213,308	09/25/2009	09/01/2038
665789-AZ-6	NORTHERN STATES PWR - WISC CORPORATE			2	1.E FE	15,179,084	73.7930	11,128,043	15,080,000	15,176,748	0	(2,654)	0	0	3.750	3.708	JD	47,125	565,500	04/30/2021	12/01/2047
665789-BA-0	NORTHERN STATES PWR - WISC CORPORATE			2	1.E FE	16,940,310	79.0350	13,435,891	17,000,000	16,943,994	0	1,175	0	0	4.200	4.221	MS	238,000	714,000	09/05/2018	09/01/2048
665789-BB-8	NORTHERN STATES PWR - WISC CORPORATE			2	1.E FE	4,941,700	62.0380	3,101,889	5,000,000	4,944,550	0	1,203	0	0	3.050	3.109	MN	25,417	152,500	05/18/2020	05/01/2051
665859-AT-1	NORTHERN TRUST CORP CORPORATE			2	1.E FE	1,351,085	95.3550	1,110,889	1,165,000	1,303,406	0	(24,846)	0	0	3.650	1.337	FA	17,481	42,523	01/22/2021	08/03/2028
665859-AV-6	NORTHERN TRUST CORP CORPORATE			2	1.E FE	314,394	82.4460	247,338	300,000	310,883	0	(1,451)	0	0	1.950	1.410	MN	975	5,850	07/17/2020	05/01/2030
665859-AX-2	NORTHERN TRUST CORP CORPORATE			2	1.F FE	6,802,044	106.1000	6,790,390	6,400,000	6,800,517	0	(1,527)	0	0	6.125	5.278	MN	64,244	0	12/14/2022	11/02/2032
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2.A FE	4,519,450	107.5910	5,379,549	5,000,000	4,870,403	0	33,843	0	0	7.875	8.824	MS	131,250	393,750	05/31/2000	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT				2.A FE	6,865,377	114.4810	7,564,887	6,608,000	6,736,393	0	(12,074)	0	0	7.750	7.414	FA	193,468	512,120	07/20/2006	02/15/2031
666807-BH-4	NORTHROP GRUMMAN SYSTEMS CORPORATE				2.A FE	2,985,533	92.9240	2,496,856	2,687,000	2,933,638	0	(7,702)	0	0	4.750	4.080	JD	10,636	127,633	12/07/2015	06/01/2043
666807-BK-7	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	981,656	94.0380	987,403	1,050,000	1,012,824	0	8,187	0	0	3.200	4.151	FA	14,000	33,600	12/12/2018	02/01/2027
666807-BN-1	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	769,208	92.6620	741,297	800,000	781,420	0	3,289	0	0	3.250	3.760	JJ	11,989	26,000	01/29/2019	01/15/2028
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	43,735,604	83.0860	36,258,632	43,640,000	43,744,353	0	(8,940)	0	0	4.030	4.001	AO	371,279	1,718,392	04/19/2022	10/15/2047
666807-BS-0	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	5,174,655	96.4670	4,365,117	4,525,000	5,011,467	0	(61,499)	0	0	4.400	2.720	MN	33,183	199,100	04/08/2020	05/01/2030
666807-BU-5	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	15,505,875	99.2940	11,741,489	11,825,000	15,414,645	0	(85,758)	0	0	5.250	3.455	MN	103,469	530,906	09/19/2022	05/01/2050
666807-CC-4	NORTHROP GRUMMAN SYSTEMS CORPORATE				2.A FE	8,299,916	113.9670	6,610,073	5,800,000	8,112,138	0	(187,778)	0	0	7.750	1.262	JD	37,458	224,750	06/15/2022	06/01/2029
668074-AU-1	Northwestern Corp CORPORATE			2	1.G FE	10,882,271	81.8770	8,371,925	10,225,000	10,836,961	0	(19,899)	0	0	4.176	3.752	MN	54,561	426,996	12/01/2020	11/15/2044
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE				1.D FE	75,825,174	84.6650	67,730,139	79,998,000	76,683,547	0	108,366	0	0	3.700	4.005	MS	822,202	2,959,926	12/16/2016	09/21/2042
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE				1.D FE	72,468,690	93.7280	66,269,495	70,704,000	72,223,528	0	(44,910)	0	0	4.400	4.243	MN	475,288	3,110,976	04/11/2019	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE			2	1.D FE	39,995,560	88.8080	29,700,983	33,444,000	39,556,010	0	(198,143)	0	0	4.000	2.863	MN	152,356	1,337,760	01/28/2022	11/20/2045
66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE			2	1.D FE	68,972,802	70.0760	49,424,898	70,530,000	69,064,828	0	32,033	0	0	2.750	2.856	FA	738,116	1,939,575	08/18/2020	08/14/2050
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE				1.F FE	13,466,620	102.5880	13,849,328	13,500,000	13,479,759	0	713	0	0	5.750	5.764	MS	228,563	776,250	08/27/2009	03/15/2036
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE				1.E FE	2,361,552	101.2090	2,429,011	2,400,000	2,370,622	0	986	0	0	5.500	5.611	MS	38,867	132,000	03/11/2010	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE			2	1.F FE	13,506,618	87.8910	11,917,989	13,560,000	13,515,370	0	1,216	0	0	4.400	4.424	MS	198,880	596,640	12/19/2016	03/01/2044
67021C-AK-3	NSTAR ELECTRIC COMPANY CORPORATE			2	1.F FE	218,942	94.6380	208,204	220,000	219,654	0	111	0	0	3.250	3.307	MN	914	7,150	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC COMPANY CORPORATE			2	1.F FE	17,155,185	94.1170	16,757,517	17,805,000	17,457,857	0	71,724	0	0	3.200	3.686	MN	72,803	569,760	06/28/2018	05/15/2027
67021C-AR-8	NSTAR ELECTRIC COMPANY CORPORATE			2	1.E FE	4,186,330	79.6180	3,455,416	4,340,000	4,199,388	0	12,617	0	0	1.950	2.361	FA	31,971	65,607	02/14/2022	08/15/2031
670346-AH-8	NUCOR CORP CORPORATE				1.G FE	395,565	107.7900	323,370	300,000	378,383	0	(3,764)	0	0	6.400	4.049	JD	1,600	19,200	01/23/2018	12/01/2037
670346-AS-4	NUCOR CORP CORPORATE			2	1.G FE	19,494,373	85.1920	16,037,453	18,825,000	19,335,738	0	(65,855)	0	0	2.700	2.283	JD	42,356	508,275	07/21/2021	06/01/2030
670346-AX-3	NUCOR CORP CORPORATE				2.A FE	23,235,120	97.9080	22,763,497	23,250,000	23,237,233	0	2,113	0	0	3.950	3.973	MN	96,940	459,188	05/18/2022	05/23/2025
67080L-AA-3	NUVEEN LLC CORPORATE			2	1.C FE	24,606,320	93.4360	22,775,005	24,375,000	24,519,071	0	(23,029)	0	0	4.000	3.880	MN	162,500	975,000	02/14/2019	11/01/2028
670837-AC-7	OGE ENERGY CORP CORPORATE				2.A FE	22,500,000	98.2090	22,097,039	22,500,000	22,500,000	0	0	0	0	0.703	0.703	MN	15,378	158,175	05/24/2021	05/26/2023
670958-AA-1	OCI Alamo 1 LLC Debt in a Project				2.C YE	17,374,789	92.1490	16,010,775	17,374,789	17,374,789	0	0	0	0	4.410	4.411	JJ	321,390	766,228	11/09/2017	06/30/2038
670958-AB-9	OCI Alamo 1 LLC Debt in a Project				3.A YE	4,083,030	92.2550	3,766,810	4,083,030	4,083,030	0	0	0	0	6.000	6.001	JJ	102,756	244,982	11/09/2017	12/31/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67103H-AF-4	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.A FE	4,241,861	94.4930	3,897,835	4,125,000	4,193,992	0	(14,332)	0	0	3.600	3.191	MS	49,500	148,500	07/09/2019	09/01/2027
67103H-AJ-6	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.A FE	4,366,482	94.4060	3,870,631	4,100,000	4,339,683	0	(25,933)	0	0	4.200	3.257	AO	43,050	172,200	02/23/2022	04/01/2030
67105@-AF-8	OSI Group LLC Senior Secured Note				2.B PL	1,590,000	94.2710	1,498,915	1,590,000	1,590,000	0	0	0	0	4.350	4.350	MS	19,020	69,165	03/22/2018	03/22/2028
674599-BT-1	Occidental Pete Corp SENIOR NOTES				3.A FE	16,536,365	106.8310	16,986,124	15,900,000	16,166,240	0	(33,156)	0	0	8.450	8.092	FA	507,563	1,343,550	03/30/2001	02/15/2029
674599-DW-2	Occidental Pete Corp CORP				3.A FE	10,116,108	102.6850	10,268,522	10,000,000	10,114,369	0	(444)	0	0	7.730	7.641	MS	227,606	773,000	09/18/2019	09/15/2096
67611@-AA-6	Odyssey Global Holding Corp Sr. Secured			4	5.B GI	6,152,663	97.6800	6,009,921	6,152,663	6,152,663	0	0	0	0	44.340	12.565	MJSD	65,078	458,975	05/26/2022	04/30/2026
67611@-AB-4	Odyssey Global Holding Corp Sr. Secured			4	5.B GI	15,521,295	97.6800	15,161,201	15,521,295	15,521,295	0	0	0	0	72.830	11.851	MJSD	311,221	1,273,895	04/30/2021	04/30/2026
67611@-AC-2	Odyssey Global Holding Corp Sr. Secured			4	5.B GI	5,696,090	97.6800	5,563,940	5,696,090	5,696,090	0	0	0	0	12.609	11.650	MJSD	1,816	495,984	10/01/2021	04/30/2026
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon				1.E FE	27,800,000	100.6260	27,974,031	27,800,000	27,800,000	0	0	0	0	6.191	6.190	JJ	860,549	1,721,098	10/03/2007	01/01/2031
677347-CE-4	OHIO EDISON CORPORATE				2.B FE	5,402,100	108.1990	5,409,960	5,000,000	5,271,245	0	(12,432)	0	0	6.875	6.274	JJ	158,507	343,750	09/14/2006	07/15/2036
677415-CR-0	Ohio Pwr Company CORPORATE			2	2.A FE	12,324,950	79.4370	9,802,494	12,340,000	12,325,725	0	287	0	0	4.000	4.007	JD	41,133	493,600	05/21/2019	06/01/2049
677730-A@-2	Ohio Valley Electric Corp Senior Note				2.C	7,638,691	99.9910	7,638,019	7,638,691	7,638,691	0	0	0	0	6.500	6.500	JD	22,067	496,515	11/17/2011	06/15/2040
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1.G FE	6,262,450	97.8630	4,893,149	5,000,000	6,024,189	0	(39,324)	0	0	5.850	4.182	JD	24,375	292,500	03/02/2016	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	20,392,035	90.8840	18,631,315	20,500,000	20,414,360	0	2,575	0	0	5.250	5.285	MN	137,521	1,076,250	04/27/2015	05/15/2041
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	14,049,119	75.7920	10,735,941	14,165,000	14,064,699	0	3,006	0	0	3.900	3.950	MN	92,073	552,435	08/28/2018	05/01/2043
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	4,682,854	83.0500	3,841,059	4,625,000	4,673,732	0	(1,473)	0	0	4.550	4.470	MS	61,962	210,438	04/01/2016	03/15/2044
678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	515,897	76.4990	416,918	545,000	520,116	0	669	0	0	4.000	4.324	JD	969	21,800	11/03/2015	12/15/2044
678858-BT-7	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	1,117,883	93.9690	1,052,449	1,120,000	1,118,673	0	202	0	0	3.800	3.823	FA	16,078	42,560	08/14/2018	08/15/2028
679580-D#-4	Old Dominion Freight Line Inc Sr. Unsecu				2.A	59,301,656	93.7150	54,665,921	58,332,357	58,955,908	0	(260,217)	0	0	3.100	2.618	MN	286,315	1,808,303	09/01/2021	05/04/2027
68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE				1.F FE	11,544,400	116.0930	11,609,268	10,000,000	10,848,842	0	(59,794)	0	0	7.250	6.106	JJ	334,306	725,000	02/03/2004	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE				1.F FE	31,659,874	112.9920	33,253,679	29,430,000	30,618,095	0	(91,320)	0	0	7.000	6.415	MN	343,350	2,060,100	04/18/2006	05/01/2032
68233J-AF-1	Oncor Electric Delivery Co CORPORATE				1.F FE	7,058,520	121.6320	8,514,219	7,000,000	7,045,064	0	(1,520)	0	0	7.500	7.428	MS	175,000	525,000	05/18/2009	09/01/2038
68233J-AS-3	Oncor Electric Delivery Co CORPORATE			2	1.F FE	7,856,592	100.1860	6,887,755	6,875,000	7,642,550	0	(25,524)	0	0	5.300	4.422	JD	30,365	364,375	10/31/2012	06/01/2042
68233J-AT-1	Oncor Electric Delivery Co CORPORATE			2	1.F FE	1,741,298	91.6860	1,425,720	1,555,000	1,704,004	0	(5,493)	0	0	4.550	3.820	JD	5,896	70,753	04/27/2015	12/01/2041
68233J-BB-9	Oncor Electric Delivery Co CORPORATE			2	1.F FE	7,618,650	81.1250	6,327,751	7,800,000	7,638,339	0	3,958	0	0	3.750	3.883	AO	73,125	292,500	01/25/2017	04/01/2045
68233J-BD-5	Oncor Electric Delivery Co CORPORATE			2	1.F FE	2,133,364	81.3940	1,488,691	1,829,000	2,123,570	0	(8,310)	0	0	3.800	2.873	MS	17,569	69,502	10/25/2021	09/30/2047
68233J-BP-8	Oncor Electric Delivery Co CORPORATE			2	1.F FE	2,758,125	81.3550	1,911,838	2,350,000	2,746,169	0	(10,181)	0	0	3.800	2.873	JD	7,442	89,300	10/25/2021	06/01/2049
68233J-BW-3	Oncor Electric Delivery Co Sr. Secured				1.F FE	102,187,209	95.5930	65,737,030	68,767,822	100,762,776	0	(662,641)	0	0	5.350	2.979	AO	919,770	3,679,079	09/01/2021	10/01/2052
68235P-AE-8	ONE GAS INC CORPORATE			2	1.G FE	611,381	97.9730	573,140	585,000	587,748	0	(3,198)	0	0	3.610	3.037	FA	8,799	21,119	10/10/2014	02/01/2024
68235P-AF-5	ONE GAS INC CORPORATE			2	1.G FE	49,095,811	87.0360	38,056,685	43,725,000	48,082,771	0	(140,894)	0	0	4.658	3.942	FA	848,629	1,943,551	12/08/2022	02/01/2044
68268O-AN-3	ONEOK INC CORPORATE				2.C FE	1,995,040	97.2030	1,944,054	2,000,000	1,996,806	0	164	0	0	6.000	6.018	JD	5,333	120,000	06/14/2005	06/15/2035
68268O-AS-2	ONEOK INC CORPORATE			2	2.C FE	7,266,980	94.3060	6,601,418	7,000,000	7,156,155	0	(33,262)	0	0	4.000	3.436	JJ	130,667	280,000	07/09/2019	07/13/2027
68268O-AT-0	ONEOK INC CORPORATE			2	2.C FE	10,185,475	80.8720	8,273,170	10,230,000	10,189,283	0	705	0	0	4.950	4.977	JJ	236,313	506,385	01/22/2018	07/13/2047
68268O-AV-5	ONEOK INC CORPORATE			2	2.C FE	28,477,614	83.7770	22,138,104	26,425,000	28,358,270	0	(40,898)	0	0	5.200	4.696	JJ	633,613	1,374,100	09/14/2021	07/15/2048
68268N-AD-5	ONEOK PARTNERS LP CORPORATE				2.B FE	6,993,470	101.7880	7,125,171	7,000,000	6,994,594	0	168	0	0	6.850	6.857	AO	101,228	479,500	09/26/2007	10/15/2037
68389X-AE-5	ORACLE CORP CORPORATE				2.B FE	11,828,015	104.0930	9,504,776	9,131,000	11,081,972	0	(88,855)	0	0	6.500	4.528	AO	125,298	593,515	04/27/2015	04/15/2038
68389X-AH-8	ORACLE CORP CORPORATE				2.B FE	26,785,695	100.2280	26,490,194	26,430,000	26,701,175	0	(10,161)	0	0	6.125	6.023	JJ	777,941	1,618,838	04/27/2015	07/08/2039
68389X-AM-7	ORACLE CORP CORP				2.B FE	20,136,263	92.3870	15,051,677	16,292,000	19,182,607	0	(112,398)	0	0	5.375	3.962	JJ	403,793	875,695	04/27/2015	07/15/2040
68389X-AW-5	ORACLE CORP CORPORATE			2	2.B FE	112,061	80.8250	80,825	100,000	109,988	0	(306)	0	0	4.500	3.805	JJ	2,163	4,500	04/27/2015	07/08/2044
68389X-BN-4	ORACLE CORP CORPORATE			2	2.B FE	753,863	92.0290	690,215	750,000	751,985	0	(405)	0	0	3.250	3.186	MN	3,115	24,375	01/16/2018	11/15/2027
68389X-BQ-7	ORACLE CORP CORPORATE			2	2.B FE	7,324,600	73.5270	7,352,672	10,000,000	7,329,153	0	4,553	0	0	4.000	6.100	MN	51,111	0	11/18/2022	11/15/2047
68389X-BS-3	ORACLE CORP CORPORATE			2	2.B FE	4,951,600	96.2820	4,814,119	5,000,000	4,983,192	0	8,529	0	0	2.950	3.135	MN	18,847	147,500	02/14/2019	11/15/2024
68389X-BU-8	ORACLE CORP CORPORATE			2	2.B FE	2,993,550	91.3570	2,740,709	3,000,000	2,995,860	0	888	0	0	2.800	2.834	AO	21,000	84,000	03/30/2020	04/01/2027
68389X-BX-2	ORACLE CORP CORPORATE			2	2.B FE	25,408,062	68.2440	20,677,924	30,300,000	25,417,765	0	8,546	0	0	3.600	4.579	AO	272,700	550,800	11/18/2022	04/01/2050
68389X-CJ-2	ORACLE CORP CORPORATE			2	2.B FE	16,412,871	105.3690	16,174,121	15,350,000	16,407,656	0	(5,215)	0	0	6.250	5.324	MN	138,576	0	12/09/2022	11/09/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68622T-AA-9	ORGANON FINANCE 1 LLC CORPORATE			2	3.B FE	758,438	88.5420	664,064	750,000	756,416	0	(1,782)	0	0	4.125	3.847	AO	5,242	30,938	11/12/2021	04/30/2028
68902V-AL-1	OTIS WORLDWIDE CORPORATION CORPORATE			2	2.B FE	3,236,148	74.1150	2,764,498	3,730,000	3,250,769	0	14,621	0	0	3.112	4.169	FA	43,852	58,039	03/21/2022	02/15/2040
68902V-AM-9	OTIS WORLDWIDE CORPORATION CORPORATE			2	2.B FE	45,228,848	70.2640	30,894,419	43,969,000	45,188,051	0	(37,395)	0	0	3.362	3.195	FA	558,445	1,202,806	02/23/2022	02/15/2050
68964*-AT-8	Otter Tail Power Company Sr. Unsecured				2.A	1,000,000	72.6750	726,750	1,000,000	1,000,000	0	0	0	0	3.690	3.690	MN	3,280	36,900	11/29/2021	11/29/2051
68964*-AU-5	Otter Tail Power Company Sr. Unsecured				2.A	8,500,000	73.6860	6,263,320	8,500,000	8,500,000	0	0	0	0	3.770	3.770	MN	36,496	160,225	05/20/2022	05/20/2052
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORPORATE			2	4.B FE	1,803,489	97.3500	1,640,355	1,685,000	1,753,478	0	(37,141)	0	0	6.625	4.145	MN	14,884	124,325	02/04/2022	05/13/2027
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE				1.F FE	11,829,368	105.2770	10,681,437	10,146,000	11,442,716	0	(67,536)	0	0	5.950	4.666	AO	150,922	603,687	07/30/2018	10/01/2036
693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE				1.F FE	4,532,950	100.3540	5,017,718	5,000,000	4,668,554	0	13,941	0	0	5.700	6.417	MS	83,917	285,000	08/13/2008	03/15/2037
693304-AS-6	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	4,014,802	85.7320	3,380,426	3,943,000	4,004,837	0	(1,816)	0	0	4.150	4.039	AO	40,909	163,635	12/08/2016	10/01/2044
693304-AW-7	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	21,606,378	82.7040	18,533,912	22,410,000	21,671,993	0	16,468	0	0	3.900	4.111	MS	291,330	873,990	09/04/2018	03/01/2048
693304-AY-3	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	1,653,328	66.1420	1,094,647	1,655,000	1,653,416	0	38	0	0	2.800	2.805	JD	2,060	46,340	06/01/2020	06/15/2050
693304-BA-4	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	10,317,811	68.6640	7,092,954	10,330,000	10,318,031	0	258	0	0	3.050	3.056	MS	92,769	315,065	03/01/2021	03/15/2051
69344A-10-7	PGIM ETF TR PGIM ULTRA SHORT BD ETF				1.G	99,999,936	49.0900	98,075,929	0	98,075,929	(799,152)	0	0	0	0.000	0.000	N/A	287,475	2,095,956	12/17/2019	
693475-AV-7	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	2,993,190	98.4840	2,954,525	3,000,000	2,998,403	0	1,406	0	0	3.500	3.550	JJ	46,083	105,000	01/17/2019	01/23/2024
693475-AW-5	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	3,294,720	91.9740	3,035,156	3,300,000	3,296,348	0	493	0	0	3.450	3.469	AO	21,505	113,850	04/16/2019	04/23/2029
693475-AX-3	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	4,990,450	92.7220	4,636,122	5,000,000	4,994,878	0	1,343	0	0	2.600	2.630	JJ	57,056	130,000	07/18/2019	07/23/2026
693475-AZ-8	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	2,061,100	85.2390	1,704,778	2,000,000	2,053,665	0	(7,241)	0	0	2.550	2.125	JJ	22,525	51,000	12/17/2021	01/22/2030
693475-BJ-3	PNC FINANCIAL SERVICES CORP FLOATER			2	1.G FE	21,361,600	104.7960	20,959,182	20,000,000	21,355,968	0	(5,632)	0	0	6.037	5.148	AO	211,295	0	12/09/2022	10/28/2033
69349L-AK-4	PNC BANK NA CORPORATE				1.G FE	10,176,637	99.6550	11,103,555	11,142,000	11,131,565	0	119,967	0	0	2.950	4.066	JJ	137,867	328,689	08/26/2013	01/30/2023
69349L-AM-0	PNC BANK NA CORPORATE			2	1.G FE	12,844,816	99.2570	12,653,245	12,748,000	12,760,766	0	(27,654)	0	0	3.800	3.576	JJ	209,917	484,424	12/04/2019	07/25/2023
69349L-AQ-1	PNC BANK NA CORPORATE			2	1.G FE	3,267,704	97.6240	3,022,446	3,096,000	3,149,673	0	(18,262)	0	0	4.200	3.533	MN	21,672	130,032	10/23/2015	11/01/2025
69349L-AR-9	PNC BANK NA BANK NOTE				1.G FE	15,595,719	94.4830	14,487,108	15,333,000	15,533,855	0	(34,886)	0	0	4.050	3.771	JJ	267,369	620,987	10/21/2020	07/26/2028
69351U-AH-6	PPL Electric Utilities Corp CORPORATE				1.E FE	7,416,156	105.3760	6,480,626	6,150,000	7,038,884	0	(40,336)	0	0	6.450	5.040	FA	149,855	396,675	10/29/2010	08/15/2037
69351U-AM-5	PPL Electric Utilities Corp CORPORATE				1.E FE	16,752,236	107.9890	15,430,582	14,289,000	16,194,940	0	(77,927)	0	0	6.250	5.017	MN	114,114	893,063	01/22/2016	05/15/2039
69351U-AN-3	PPL Electric Utilities Corp CORPORATE			2	1.E FE	18,112,803	94.0640	15,784,858	16,781,000	17,821,699	0	(38,443)	0	0	5.200	4.674	JJ	402,371	872,612	11/02/2016	07/15/2041
69351U-AR-4	PPL Electric Utilities Corp CORPORATE			2	1.E FE	24,114,978	91.6710	21,666,337	23,635,000	24,024,462	0	(14,551)	0	0	4.750	4.615	JJ	517,672	1,104,613	11/02/2022	07/15/2043
69351U-AT-0	PPL Electric Utilities Corp CORPORATE			2	1.E FE	16,557,616	83.3010	13,007,435	15,615,000	16,476,486	0	(26,509)	0	0	4.150	3.768	AO	162,006	648,023	09/05/2019	10/01/2045
69351U-AU-7	PPL Electric Utilities Corp CORPORATE			2	1.E FE	7,357,340	81.8290	5,886,782	7,194,000	7,355,709	0	(4,972)	0	0	3.950	3.794	JD	23,680	284,163	10/14/2021	06/01/2047
69351U-AV-5	PPL Electric Utilities Corp CORPORATE			2	1.E FE	3,529,479	84.5860	2,495,287	2,950,000	3,509,483	0	(14,822)	0	0	4.150	3.056	JD	5,441	122,425	10/26/2021	06/15/2048
69351U-AW-3	PPL Electric Utilities Corp CORPORATE			2	1.E FE	1,455,495	68.9520	1,034,277	1,500,000	1,457,103	0	1,007	0	0	3.000	3.159	AO	11,250	45,000	05/13/2021	10/01/2049
69351U-AY-9	PPL Electric Utilities Corp CORP FLOATER				1.E FE	19,250,000	98.6930	18,998,395	19,250,000	19,250,000	0	0	0	0	4.630	0.380	MJSD	12,379	364,064	06/21/2021	06/24/2024
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1.F FE	15,100,650	96.5370	14,480,549	15,000,000	15,040,851	0	(16,630)	0	0	3.250	3.128	JD	40,625	487,500	03/21/2019	06/01/2025
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1.F FE	2,189,380	93.8080	2,124,751	2,265,000	2,222,034	0	7,927	0	0	3.100	3.527	AO	12,873	70,215	03/28/2019	10/25/2027
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1.F FE	4,979,700	93.5540	4,677,699	5,000,000	4,988,835	0	1,984	0	0	3.250	3.298	JJ	71,771	162,500	01/17/2018	01/22/2028
69353R-FL-7	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1.F FE	5,163,548	99.3630	5,166,875	5,200,000	5,196,135	0	8,121	0	0	3.500	3.665	JD	11,628	182,000	10/16/2018	06/08/2023
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOAT			2	1.F FE	0	0.0000	0	0	0	0	0	0	0	5.022	0.000	FMAN	0	270,165	02/20/2020	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOAT			2	1.F FE	0	0.0000	0	0	0	0	0	0	0	5.024	0.000	FMAN	0	32,865	02/20/2020	02/24/2023
693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE				2.A FE	5,222,784	102.7740	5,356,559	5,212,000	5,222,557	0	(960)	0	0	6.120	6.089	AO	67,339	318,974	04/27/2015	10/15/2035
694188-AB-5	Ansell USA Inc Senior Note				2.B	17,167,696	95.1600	16,177,248	17,000,000	17,116,310	0	(47,446)	0	0	4.050	3.740	MN	97,538	688,500	12/01/2021	05/10/2025
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE				1.D FE	48,189,688	96.3510	46,489,206	48,250,000	48,235,238	0	20,134	0	0	0.500	0.542	MS	65,674	241,250	09/16/2020	09/23/2023
695114-CG-1	PACIFICORP CORPORATE				1.E FE	29,858,021	106.6870	29,515,007	27,665,000	29,215,398	0	(67,762)	0	0	6.250	5.677	AO	365,024	1,729,063	04/27/2015	10/15/2037
695114-CL-0	PACIFICORP CORPORATE				1.E FE	12,659,819	104.4930	11,786,774	11,280,000	12,291,937	0	(40,570)	0	0	6.000	5.164	JJ	312,080	676,800	04/27/2015	01/15/2039
695156-AW-9	PACKAGING CORP CORPORATE			2	2.B FE	9,947,300	64.3270	6,432,699	10,000,000	9,948,471	0	1,161	0	0	3.050	3.077	AO	76,250	313,472	09/07/2021	10/01/2051
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPORATE			2	4.A FE	2,251,563	89.3720	2,010,877	2,250,000	2,250,967	0	(377)	0	0	4.375	4.352	AO	20,781	104,180	10/19/2021	10/15/2028
69888*-AF-9	Pappas Restaurants, Inc. Senior Unsecure				3.A	4,285,714	96.8290	4,149,829	4,285,714	4,285,714	0	0	0	0	4.800	4.828	JAJO	34,857	205,714	10/31/2018	10/31/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC CORPORATE			2	4.A FE	5,436,875	100.0260	5,501,408	5,500,000	5,442,623	0	5,748	0	0	7.500	7.978	JD	34,375	206,250	10/04/2022	06/01/2025
701094-AL-8	PARKER HANNIFIN CORP CORPORATE			2	2.A FE	2,513,494	79.9940	1,903,858	2,380,000	2,510,600	0	(2,894)	0	0	4.100	3.748	MS	32,527	48,790	03/02/2022	03/01/2047
70109H-AN-5	PARKER HANNIFIN CORP CORPORATE			2	2.A FE	345,829	86.6170	268,513	310,000	339,773	0	(891)	0	0	4.450	3.790	MN	1,533	13,795	04/27/2015	11/21/2044
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not				4.A PL	13,122,952	97.6080	12,756,173	13,068,813	13,103,582	0	(14,869)	0	0	7.250	6.487	MON	78,957	947,488	08/31/2021	12/30/2024
703426-AF-5	Patterson Companies Inc. Senior Note				2.C YE	1,000,000	97.7830	977,832	1,000,000	1,000,000	0	0	0	0	3.740	3.740	JD	2,389	37,400	12/08/2011	12/08/2023
705322-AK-1	Pedernales Electric Coop Senior Note				1.D FE	17,044,800	105.2510	17,177,936	16,321,000	16,626,783	0	(47,824)	0	0	6.202	5.792	MN	129,340	1,012,228	06/06/2013	11/15/2032
70602#-AE-1	Pella Corporation Sr. Unsecured				2.B	5,000,000	95.4020	4,770,121	5,000,000	5,000,000	0	0	0	0	3.050	3.050	MJSD	424	152,500	09/30/2019	09/30/2024
707569-AS-8	PENN NATL GAMING INC CORPORATE			2	4.C FE	776,875	90.5960	679,469	750,000	764,300	0	(7,300)	0	0	5.625	3.699	JJ	19,453	42,188	12/10/2021	01/15/2027
707569-AV-1	PENN NATL GAMING INC CORPORATE			2	4.C FE	1,887,500	79.1400	1,582,807	2,000,000	1,899,235	0	11,735	0	0	4.125	5.044	JJ	41,250	41,250	02/02/2022	07/01/2029
70959W-AK-9	Penske Automotive Group Inc CORPORATE			2	3.C FE	6,000,000	81.2290	4,873,712	6,000,000	6,000,000	0	0	0	0	3.750	3.750	JD	10,000	225,000	05/25/2021	06/15/2029
713291-AH-5	PEPCO HOLDINGS INC. NOTES				2.A FE	2,358,100	109.8750	2,197,494	2,000,000	2,196,891	0	(14,699)	0	0	7.450	6.082	FA	56,289	149,000	01/20/2006	08/15/2032
713448-BP-2	PEPSICO INC CORPORATE				1.E FE	33,234,616	106.7460	35,733,203	33,475,000	33,296,944	0	5,577	0	0	5.500	5.547	JJ	848,963	1,841,125	04/27/2015	01/15/2040
713448-CC-0	PEPSICO INC CORPORATE				1.E FE	26,048,899	83.9220	24,125,094	28,747,000	26,504,634	0	72,412	0	0	3.600	4.186	FA	396,709	1,034,892	11/24/2015	08/13/2042
713448-CQ-9	PEPSICO INC CORPORATE			2	1.E FE	358,088	89.4590	297,004	332,000	353,653	0	(651)	0	0	4.250	3.800	AO	2,704	14,110	04/27/2015	10/22/2044
713448-CZ-9	PEPSICO INC CORPORATE			2	1.E FE	1,055,591	92.6530	926,533	1,000,000	1,047,613	0	(1,282)	0	0	4.600	4.265	JJ	20,956	46,000	12/07/2015	07/17/2045
713448-DD-7	PEPSICO INC CORPORATE			2	1.E FE	11,572,118	95.4620	9,889,861	10,360,000	11,482,352	0	(32,516)	0	0	4.450	3.725	AO	98,607	461,020	03/24/2021	04/14/2046
713448-DP-0	PEPSICO INC CORPORATE			2	1.E FE	12,763,008	80.3500	10,549,933	13,130,000	12,809,453	0	8,325	0	0	3.450	3.603	AO	106,955	452,985	12/21/2016	10/06/2046
713448-DY-1	PEPSICO INC CORPORATE			2	1.E FE	740,475	94.0280	705,213	750,000	744,948	0	959	0	0	3.000	3.152	AO	4,750	22,500	01/12/2018	10/15/2027
713448-EE-4	PEPSICO INC CORPORATE				1.E FE	6,061,163	107.3040	5,341,587	4,978,000	5,540,243	0	(138,289)	0	0	7.290	3.979	MS	106,853	362,896	01/04/2019	09/15/2026
713448-EG-9	PEPSICO INC CORPORATE				1.E FE	4,693,160	112.5740	4,246,303	3,772,000	4,374,977	0	(84,545)	0	0	7.000	4.044	MS	88,013	264,040	01/04/2019	03/01/2029
713448-EM-6	PEPSICO INC CORPORATE			2	1.E FE	24,556,613	79.6310	18,724,335	23,514,000	24,519,878	0	(24,438)	0	0	3.375	3.133	JJ	335,075	624,848	02/08/2022	07/29/2049
713448-EP-9	PEPSICO INC CORPORATE			2	1.E FE	19,726,419	72.4170	16,203,398	22,375,000	19,766,683	0	40,264	0	0	2.875	3.545	AO	135,804	465,391	04/28/2022	10/15/2049
713448-EU-8	PEPSICO INC CORPORATE			2	1.E FE	4,767,300	82.4670	4,123,361	5,000,000	4,770,464	0	3,164	0	0	3.625	3.900	MS	51,354	90,625	04/20/2022	03/19/2050
713448-EV-6	PEPSICO INC CORPORATE			2	1.E FE	3,739,922	86.7830	3,297,740	3,800,000	3,741,571	0	679	0	0	3.875	3.954	MS	41,721	147,250	03/17/2020	03/19/2060
717081-CY-7	PFIZER INC CORPORATE				1.E FE	29,333,400	121.6650	28,183,670	23,165,000	27,756,912	0	(177,182)	0	0	7.200	5.345	MS	491,098	1,667,880	04/27/2015	03/15/2039
717081-DE-0	PFIZER INC CORPORATE				1.E FE	7,996,831	92.0510	6,563,260	7,130,000	7,859,506	0	(23,883)	0	0	4.300	3.589	JD	13,626	306,590	10/17/2016	06/15/2043
717081-DK-6	PFIZER INC CORPORATE				1.E FE	40,754,020	93.3590	34,542,987	37,000,000	40,187,734	0	(95,270)	0	0	4.400	3.807	MN	208,022	1,628,000	05/31/2016	05/15/2044
717081-DT-7	PFIZER INC CORP				1.E FE	14,379,555	104.8430	11,978,308	11,425,000	13,824,905	0	(92,332)	0	0	5.600	3.940	MS	188,386	639,800	12/19/2016	09/15/2040
717081-EC-3	PFIZER INC CORPORATE				1.E FE	499,060	91.6980	458,490	500,000	499,284	0	37	0	0	4.000	4.013	JD	889	20,000	12/19/2016	12/15/2036
717081-ED-1	PFIZER INC CORPORATE				1.E FE	7,967,715	88.9300	5,991,235	6,737,000	7,912,209	0	(32,729)	0	0	4.125	3.089	JD	12,351	277,901	04/08/2021	12/15/2046
717081-EK-5	PFIZER INC CORPORATE			2	1.E FE	75,254,321	89.6890	66,524,265	74,172,000	75,195,424	0	(29,622)	0	0	4.200	4.103	MS	917,260	3,115,224	12/04/2020	09/15/2048
717081-EP-4	PFIZER INC CORPORATE			2	1.E FE	8,689,800	95.9310	8,394,005	8,750,000	8,712,158	0	5,804	0	0	3.600	3.684	MS	92,750	315,000	12/07/2018	09/15/2028
71713U-AW-2	PHARMACIA CORPORATION DEBENTURES				1.E FE	1,213,866	110.1720	1,328,670	1,206,000	1,213,809	0	(1,074)	0	0	6.600	6.464	JD	6,633	79,596	08/01/2002	12/01/2028
717265-AM-4	PHELPS DODGE CORP BOND				2.C FE	5,659,065	94.5100	6,521,207	6,900,000	5,902,292	0	41,966	0	0	6.125	7.687	MS	124,440	422,625	06/28/2004	03/15/2034
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	12,832,197	106.8990	13,043,774	12,202,000	12,664,998	0	(18,597)	0	0	6.375	5.988	MN	97,235	777,878	04/27/2015	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	14,203,185	82.8720	12,016,500	14,500,000	14,270,442	0	7,570	0	0	4.375	4.500	MN	81,059	634,375	11/08/2011	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	12,807,703	84.1670	11,025,933	13,100,000	12,870,183	0	7,245	0	0	4.500	4.638	MS	165,388	589,500	12/07/2015	03/20/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	1,198,436	79.5480	994,352	1,250,000	1,206,616	0	1,314	0	0	4.125	4.386	MS	16,758	51,563	12/07/2015	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	1,861,417	88.4060	1,547,105	1,750,000	1,844,625	0	(2,700)	0	0	4.875	4.473	MN	10,901	85,313	12/07/2015	11/15/2043
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	18,936,350	98.7390	18,760,473	19,000,000	18,992,657	0	21,310	0	0	1.125	1.239	MN	35,625	213,750	04/29/2020	05/01/2023
718172-CX-5	PHILIP MORRIS INTERNATIONAL IN CORPORATE			2	1.F FE	21,754,915	102.5990	21,396,956	20,855,000	21,751,978	0	(2,937)	0	0	5.750	5.174	MN	146,564	0	12/16/2022	11/17/2032
718546-AL-8	PHILLIPS 66 CORPORATE			2	2.A FE	53,716,615	92.3470	46,204,703	50,034,000	53,356,438	0	(92,758)	0	0	4.875	4.392	MN	311,670	2,439,158	04/23/2019	11/15/2044
718547-AL-6	PHILLIPS 66 CORPORATE			2	2.A FE	4,279,875	87.3850	3,672,791	4,203,000	4,278,542	0	(1,333)	0	0	4.680	4.546	FA	74,309	98,350	05/05/2022	02/15/2045
718547-AN-2	PHILLIPS 66 CORPORATE			2	2.A FE	15,338,179	89.0550	13,251,329	14,880,000	15,330,662	0	(7,517)	0	0	4.900	4.683	AO	182,280	364,560	05/05/2022	10/01/2046
718592-AB-4	PHILLIPS VAN HEUSEN BOND				2.C FE	19,536	101.8100	16,290	16,000	16,359	0	(394)	0	0	7.750	5.078	MN	158	1,240	01/01/2013	11/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
720186-AG-0	Piedmont Natural Gas Co Inc. CORPORATE			2	2.A FE	10,182,910	86.7790	8,786,402	10,125,000	10,171,511	0	(1,405)	0	0	4.650	4.614	FA	196,172	470,813	07/29/2013	08/01/2043
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note				2.A	7,321,832	92.1700	6,748,559	7,321,832	7,321,832	0	0	0	0	3.470	3.470	JD	21,172	254,068	07/16/2012	07/16/2027
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note				2.A	23,300,000	92.5500	21,564,105	23,300,000	23,300,000	0	0	0	0	3.570	3.570	JD	69,318	831,810	10/15/2012	07/16/2027
72147K-AE-8	PILGRIMS PRIDE CORP CORPORATE			2	2.C FE	1,056,250	97.9670	979,673	1,000,000	1,025,647	0	(25,726)	0	0	5.875	2.791	MS	14,851	58,750	10/28/2021	09/30/2027
72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE			2	2.C FE	1,210,500	85.1130	1,021,356	1,200,000	1,208,585	0	(1,182)	0	0	4.250	4.119	AO	10,767	51,000	05/12/2021	04/15/2031
72147K-AG-3	PILGRIMS PRIDE CORP CORPORATE			2	2.C FE	1,775,000	78.1660	1,387,442	1,775,000	1,775,000	0	0	0	0	3.500	3.500	MS	20,708	61,952	08/19/2021	03/01/2032
72388*-AA-9	Pioneer Square Brands, Inc. Sr. Secured				4.C YE	2,697,225	98.0700	2,645,168	2,697,225	2,697,225	0	0	0	0	13.760	12.775	MJSD	896	359,481	12/29/2021	12/29/2027
72650R-BB-7	PLAINS ALL AMER PIPELINE CORPORATE				2.C FE	1,807,760	99.8090	1,996,185	2,000,000	1,997,932	0	21,908	0	0	2.850	4.089	JJ	23,908	28,500	08/22/2013	01/31/2023
72650R-BC-5	PLAINS ALL AMER PIPELINE CORPORATE			2	2.C FE	1,132,802	72.0320	850,697	1,181,000	1,140,811	0	1,202	0	0	4.300	4.560	JJ	21,301	50,783	04/27/2015	01/31/2043
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE			2	2.C FE	3,772,138	98.6380	3,728,523	3,780,000	3,779,132	0	840	0	0	3.850	3.874	AO	30,723	145,530	08/08/2013	10/15/2023
72650R-BE-1	PLAINS ALL AMER PIPELINE CORPORATE			2	2.C FE	6,981,380	76.0750	5,325,220	7,000,000	6,984,832	0	398	0	0	4.700	4.716	JD	14,622	329,000	04/15/2014	06/15/2044
72650R-BH-4	PLAINS ALL AMER PIPELINE CORPORATE			2	2.C FE	1,784,118	78.4890	1,309,190	1,668,000	1,766,600	0	(2,666)	0	0	4.900	4.470	FA	30,877	81,732	04/27/2015	02/15/2045
72765@-AA-0	PLATO ELEARNING LLC Sr. Secured				4.C IF	11,806,546	98.3400	11,610,557	11,806,546	11,806,546	0	0	0	0	11.954	11.035	MJSD	3,569	1,068,615	01/11/2022	01/11/2027
72765@-AB-8	PLATO ELEARNING LLC Sr. Secured				4.C IF	3,637,058	98.3400	3,576,683	3,637,058	3,637,058	0	0	0	0	11.424	11.266	MJSD	465	222,764	04/27/2022	01/11/2027
73020*-AH-6	PNG Companies LLC Senior Note				1.F FE	6,686,248	91.3830	6,110,363	6,686,509	6,686,163	0	(14)	0	0	4.260	4.282	MJSD	8,704	284,845	03/15/2016	12/20/2031
73102Q-AA-4	POLAR TANKERS INC CORP SINKING FUND				1.F FE	2,211,328	101.7160	2,249,286	2,211,328	2,211,328	0	0	0	0	5.951	5.950	MN	18,643	131,596	05/07/2007	05/10/2037
731068-B*-2	Polaris Industries Inc. Senior Unsecured				2.A	778,562	91.6260	648,244	707,489	765,689	0	(9,705)	0	0	4.230	2.616	JJ	13,800	29,927	09/01/2021	07/03/2028
73664#-AB-6	Portland Natural Gas Trans Sys Sr. Unsec				2.A	7,145,000	83.9580	5,998,807	7,145,000	7,145,000	0	0	0	0	2.840	2.840	AO	46,784	202,918	10/08/2020	10/08/2030
737446-AP-9	POST HOLDINGS INC CORPORATE			2	4.B FE	625,199	90.5980	634,187	700,000	627,351	0	2,152	0	0	5.500	7.437	JD	1,711	19,250	09/22/2022	12/15/2029
737446-AQ-7	POST HOLDINGS INC CORPORATE			2	4.B FE	505,625	86.2740	431,369	500,000	504,591	0	(760)	0	0	4.625	4.427	AO	4,882	23,125	08/17/2021	04/15/2030
737446-AR-5	POST HOLDINGS INC CORPORATE			2	4.B FE	3,123,844	84.4380	2,680,909	3,175,000	3,128,655	0	4,167	0	0	4.500	4.704	MS	42,069	142,875	12/03/2021	09/15/2031
737679-D*-8	Potomac Elec Pwr Co Sr. Secured				1.F	40,000,000	82.0580	32,823,292	40,000,000	40,000,000	0	0	0	0	3.970	3.970	MS	427,878	794,000	03/24/2022	03/24/2052
737679-DC-1	Potomac Elec Pwr Co CORPORATE				1.F FE	4,963,578	120.6330	4,267,989	3,538,000	4,598,913	0	(42,423)	0	0	7.900	5.120	JD	12,422	279,502	04/27/2015	12/15/2038
737679-DF-4	Potomac Elec Pwr Co CORPORATE			2	1.F FE	13,970,220	88.1550	12,385,744	14,050,000	13,982,596	0	1,765	0	0	4.950	4.987	MN	88,866	695,475	12/10/2013	11/15/2043
73965*-AA-8	Prairie Power Inc. Senior Secured Note				1.G PL	3,712,817	97.2790	3,472,484	3,569,621	3,661,426	0	(8,038)	0	0	5.100	4.522	FMAN	23,262	182,051	03/15/2016	11/15/2032
73986@-AA-1	Pratt Properties Inc. Senior Note				3.B	2,487,761	98.8260	2,458,551	2,487,761	2,487,761	0	0	0	0	5.850	5.921	MON	12,128	145,534	11/12/2013	11/13/2023
74005P-BS-2	PRAXAIR INC CORPORATE			2	1.F FE	17,287,650	55.8640	12,569,426	22,500,000	17,381,971	0	94,321	0	0	2.000	3.255	FA	176,250	225,000	02/25/2022	08/10/2050
740189-AG-0	Precision Castparts Corp CORPORATE				1.C FE	4,585,850	99.9290	4,996,469	5,000,000	4,997,887	0	50,867	0	0	2.500	3.547	JJ	57,639	125,000	08/29/2013	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE			2	1.C FE	12,311,500	84.0480	10,505,973	12,500,000	12,350,245	0	4,725	0	0	3.900	3.987	JJ	224,792	487,500	05/30/2013	01/15/2043
74043P-AA-6	Preferred Credit, Inc. Sr. Secured				3.A	11,740,631	87.0950	9,903,904	11,371,437	11,666,091	0	(56,207)	0	0	3.300	2.736	MJSD	1,042	375,257	09/01/2021	11/03/2027
74170*-AD-1	Prime Property Fund, LLC Senior Note				1.F	3,212,885	96.6960	2,900,881	3,000,000	3,116,525	0	(72,437)	0	0	3.880	1.386	JJ	48,823	116,400	09/01/2021	07/30/2024
74170*-AT-6	Prime Property Fund, LLC Senior Unsecure				1.F	6,000,000	86.4180	5,185,079	6,000,000	6,000,000	0	0	0	0	3.730	3.730	AO	49,733	223,800	10/11/2017	10/12/2032
74170*-AV-1	Prime Property Fund, LLC Senior Unsecure				1.F	6,500,000	91.2800	5,933,187	6,500,000	6,500,000	0	0	0	0	4.580	4.580	MN	43,828	297,700	11/08/2018	11/08/2033
74170*-AW-9	Prime Property Fund, LLC Senior Unsecure				1.F	12,000,000	89.1230	10,694,769	12,000,000	12,000,000	0	0	0	0	3.600	3.600	MN	45,600	432,000	05/23/2019	05/23/2029
74170*-AY-5	Prime Property Fund, LLC Senior Unsecure				1.F	11,980,000	85.2290	10,210,438	11,980,000	11,980,000	0	0	0	0	3.800	3.800	MN	48,053	455,240	05/23/2019	05/23/2034
74170*-BA-6	Prime Property Fund, LLC Sr. Unsecured				1.F	10,380,000	80.6780	8,374,396	10,380,000	10,380,000	0	0	0	0	3.260	3.260	JD	17,859	338,388	12/12/2019	12/12/2034
74170*-BL-2	Prime Property Fund, LLC Senior Unsecure				1.F FE	120,520,000	81.6640	98,421,533	120,520,000	120,520,000	0	0	0	0	2.760	2.760	JJ	1,533,818	3,326,352	07/15/2021	07/15/2031
74170*-BN-8	Prime Property Fund, LLC Sr. Unsecured				1.F	13,000,000	77.2260	10,039,396	13,000,000	13,000,000	0	0	0	0	2.550	2.550	AO	77,350	331,500	10/07/2021	10/07/2033
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1.G FE	464,172	84.2240	391,639	465,000	464,314	0	20	0	0	4.625	4.636	MS	6,332	21,506	09/05/2012	09/15/2042
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC CORPORATE			2	1.G FE	4,253,404	93.0190	3,839,810	4,128,000	4,196,433	0	(17,954)	0	0	3.100	2.613	MN	16,351	127,968	10/31/2019	11/15/2026
74256L-AU-3	PRINCIPAL LFE GLB FND II CORPORATE				1.E FE	2,916,150	92.9320	2,787,948	3,000,000	2,967,302	0	9,204	0	0	3.000	3.351	AO	18,250	90,000	12/14/2016	04/18/2026
74256L-EM-7	PRINCIPAL LFE GLB FND II CORP FLOATER				1.E FE	11,500,000	99.1880	11,406,619	11,500,000	11,500,000	0	0	0	0	4.750	0.460	JAJO	105,733	146,202	04/05/2021	04/12/2024
74263@-AD-7	Principal US Property Sep Acct Senior No				1.G	34,550,000	98.5330	34,043,053	34,550,000	34,550,000	0	0	0	0	3.300	3.300	JD	19,003	1,140,150	06/25/2015	06/26/2023
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES				1.D FE	920,131	118.2930	732,234	619,000	762,665	0	(17,951)	0	0	8.000	4.067	AO	8,941	49,520	06/07/2012	10/26/2029
742718-CB-3	PROCTER & GAMBLE CO CORPORATE				1.D FE	27,832,314	104.4780	26,171,642	25,050,000	26,839,256	0	(128,371)	0	0	5.500	4.641	FA	574,063	1,377,750	07/25/2013	02/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
742718-DF-3	PROCTER & GAMBLE CO CORPORATE				1.D FE	6,040,700	108.7730	5,898,761	5,423,000	5,879,218	0	(23,891)	0	0	5.550	4.701	MS	96,981	300,977	04/01/2016	03/05/2037
742718-FB-0	PROCTER & GAMBLE CO CORPORATE				1.D FE	8,177,833	81.5620	6,333,312	7,765,000	8,168,529	0	(9,305)	0	0	3.500	3.193	AO	49,825	271,775	04/06/2022	10/25/2047
74276#-AE-8	PRINC. US PPTY PORT REIT I II Senior Uns				1.G	165,903,500	81.2750	134,837,484	165,903,500	165,903,500	0	0	0	0	2.750	2.750	AO	1,115,240	4,587,693	04/01/2021	04/01/2031
74276#-AF-5	PRINC. US PPTY PORT REIT I II Senior Uns				1.G	74,006,960	79.4700	58,813,538	74,006,960	74,006,960	0	0	0	0	2.890	2.890	AO	522,818	2,150,683	05/25/2021	04/01/2033
743208-AB-2	Revco Management, LLC Sr. Secured			4	4.A YE	3,129,029	98.3400	3,077,087	3,129,029	3,129,029	0	0	0	0	10.688	11.763	MJSD	30,203	365,354	04/27/2021	07/10/2024
743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031				2.B FE	5,895,450	113.5290	5,676,427	5,000,000	5,455,367	0	(41,576)	0	0	7.750	6.304	MS	129,167	387,500	09/11/2006	03/01/2031
743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031				2.B FE	2,230,420	109.4340	2,188,686	2,000,000	2,122,805	0	(10,257)	0	0	7.000	6.089	AO	23,722	140,000	04/20/2007	10/30/2031
743263-AP-0	PROGRESS ENERGY INC CORPORATE				2.B FE	2,300,355	101.5130	1,768,358	1,742,000	2,179,394	0	(17,888)	0	0	6.000	3.951	JD	8,710	104,520	04/27/2015	12/01/2039
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES				1.F FE	34,285,986	109.4540	34,375,005	31,406,000	33,163,009	0	(136,562)	0	0	6.250	5.492	JD	163,573	1,962,875	03/07/2016	12/01/2032
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	66,082,827	86.0670	56,924,865	66,140,000	66,089,825	0	987	0	0	4.350	4.355	AO	527,467	2,877,090	02/05/2016	04/25/2044
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	45,607,294	77.0460	35,524,185	46,108,000	45,766,394	0	666	0	0	3.700	3.730	JJ	734,526	1,705,996	07/29/2021	01/26/2045
743315-AR-4	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	13,424,212	91.7740	13,403,524	14,605,000	14,021,990	0	131,829	0	0	2.450	3.517	JJ	164,996	357,823	06/27/2018	01/15/2027
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	34,590,007	84.6270	27,546,021	32,550,000	34,508,001	0	(50,906)	0	0	4.125	3.730	AO	283,456	1,342,688	01/28/2022	04/15/2047
743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	30,453,746	84.4960	23,716,331	28,068,000	30,286,402	0	(58,725)	0	0	4.200	3.694	MS	347,108	1,178,856	04/01/2020	03/15/2048
743315-AV-5	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	4,991,400	96.1680	4,808,412	5,000,000	4,994,107	0	795	0	0	4.000	4.021	MS	66,667	200,000	10/18/2018	03/01/2029
743315-AW-3	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	1,310,664	89.9980	1,079,980	1,200,000	1,290,527	0	(11,940)	0	0	3.200	2.036	MS	10,133	38,400	04/16/2021	03/26/2030
743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	14,314,207	80.9250	10,228,899	12,640,000	14,213,225	0	(37,609)	0	0	3.950	3.242	MS	131,754	499,280	04/01/2020	03/26/2050
743315-AZ-6	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	8,995,122	87.1910	7,842,857	8,995,000	8,994,886	0	(237)	0	0	3.000	3.000	MS	79,456	139,423	03/03/2022	03/15/2032
743315-BA-0	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	6,303,289	77.0920	4,822,128	6,255,000	6,302,317	0	(971)	0	0	3.700	3.657	MS	68,145	119,575	03/03/2022	03/15/2052
74340*-AB-0	Prologis U.S. Logistics Fund Senior Note				2.A YE	99,690,571	97.8530	94,351,065	96,420,800	97,885,317	0	(1,356,566)	0	0	3.930	2.478	MON	63,156	3,789,337	09/01/2021	01/25/2024
74340*-AK-0	Prologis U.S. Logistics Fund Senior Note				2.A YE	50,000,000	89.1170	44,558,272	50,000,000	50,000,000	0	0	0	0	3.440	3.440	JD	119,444	1,720,000	06/06/2019	06/06/2029
74340*-AV-6	Prologis U.S. Logistics Fund Senior Note				2.A YE	35,043,479	78.7370	27,592,333	35,043,479	35,043,479	0	0	0	0	2.920	2.920	JJ	471,841	1,023,270	07/15/2020	07/15/2035
74340*-AW-4	Prologis U.S. Logistics Fund Senior Note				2.A YE	46,956,521	82.9530	38,951,802	46,956,521	46,956,521	0	0	0	0	2.690	2.690	JJ	582,443	1,263,130	07/15/2020	01/15/2031
74340X-BM-2	PROLOGIS LP CORPORATE			2	1.G FE	1,888,602	83.8160	1,569,870	1,873,000	1,886,764	0	(1,792)	0	0	2.250	2.137	AO	8,897	42,143	12/20/2021	04/15/2030
74340X-BR-1	PROLOGIS LP CORPORATE			2	1.G FE	401,621	76.1240	401,172	527,000	404,654	0	3,032	0	0	1.250	4.867	AO	1,391	3,294	10/04/2022	10/15/2030
74368C-BB-9	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE				1.E FE	17,600,000	98.7870	17,386,436	17,600,000	17,600,000	0	0	0	0	0.502	0.502	AO	19,388	88,352	04/05/2021	04/12/2023
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE				1.E FE	8,984,460	77.5980	6,945,024	8,950,000	8,979,743	0	(810)	0	0	3.744	3.722	AO	83,772	335,088	09/20/2016	10/01/2047
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH CORPORATE MU			2	1.E FE	80,000,000	58.7930	47,034,337	80,000,000	80,000,000	0	0	0	0	2.700	2.700	AO	540,000	2,160,000	09/14/2021	10/01/2051
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE				1.F FE	4,643,894	109.4500	4,369,229	3,992,000	4,443,774	0	(20,244)	0	0	6.250	5.141	MS	83,167	249,500	10/06/2009	09/01/2037
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE				1.F FE	16,246,656	110.7680	15,078,912	13,613,000	15,523,794	0	(84,453)	0	0	6.500	5.138	FA	368,685	884,845	01/01/2013	08/01/2038
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE			2	1.F FE	6,634,878	88.0260	5,404,821	6,140,000	6,514,052	0	(13,603)	0	0	4.750	4.262	FA	110,179	291,650	03/27/2012	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			2	1.F FE	63,225,000	79.5090	58,415,509	73,470,000	65,172,585	0	255,612	0	0	3.600	4.464	MS	778,782	2,644,920	12/07/2015	09/15/2042
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	21,253,356	85.6350	17,991,854	21,010,000	21,225,684	0	(7,297)	0	0	4.300	4.221	MS	266,010	903,430	04/15/2020	03/15/2044
744448-CM-1	PUBLIC SERVICE CO COLO CORPORATE			2	1.F FE	7,827,736	73.8190	5,839,121	7,910,000	7,838,933	0	1,898	0	0	3.550	3.607	JD	12,480	280,805	06/06/2016	06/15/2046
744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	22,489,360	79.5830	14,974,321	18,816,000	22,224,878	0	(100,202)	0	0	3.800	2.757	JD	31,778	715,008	04/15/2020	06/15/2047
744448-CP-4	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	4,535,228	95.4290	4,337,246	4,545,000	4,539,140	0	942	0	0	3.700	3.726	JD	7,474	168,165	06/14/2018	06/15/2028
744448-CR-0	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	17,102,674	82.7590	11,446,342	13,831,000	16,950,205	0	(79,851)	0	0	4.050	2.821	MS	164,935	560,156	01/05/2022	09/15/2049
744448-CV-1	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	1,380,939	79.8680	1,239,556	1,552,000	1,393,392	0	12,453	0	0	1.875	3.268	JD	1,293	29,100	03/21/2022	06/15/2031
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE			2	1.E FE	4,244,408	98.7340	4,206,071	4,260,000	4,258,327	0	1,775	0	0	3.500	3.544	MN	24,850	149,100	11/06/2013	11/01/2023
744538-AE-9	PUBLIC SERV CO OF NH CORPORATE			2	1.E FE	3,694,107	82.3870	3,052,432	3,705,000	3,695,618	0	996	0	0	2.200	2.233	JD	3,623	81,510	06/01/2021	06/15/2031
744542-C#-6	Public Svc Co of New Mexico Sr. Unsecure				2.B	10,250,000	85.4090	8,754,385	10,250,000	10,250,000	0	0	0	0	3.210	3.210	AO	55,751	329,025	04/30/2020	04/30/2030
744542-D*-9	Public Svc Co of New Mexico Sr. Unsecure				2.B	4,000,000	78.1810	3,127,230	4,000,000	4,000,000	0	0	0	0	3.570	3.570	AO	24,197	142,800	04/30/2020	04/29/2039
744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR				1.F FE	1,914,411	116.4120	2,345,697	2,015,000	1,943,244	0	2,477	0	0	8.000	8.430	JD	13,433	161,200	12/23/1991	06/01/2037
744560-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE				1.F FE	3,617,017	96.9820	3,003,545	3,097,000	3,436,220	0	(20,387)	0	0	5.250	4.120	JJ	81,296	162,593	03/29/2012	07/01/2035
744560-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE				1.F FE	6,461,266	101.1550	5,824,505	5,758,000	6,251,263	0	(25,685)	0	0	5.700	4.826	JD	27,351	328,206	07/10/2013	12/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE				1.F FE	14,979,356	104.4370	15,055,617	14,416,000	14,839,770	0	(22,253)	0	0	5.800	5.480	MN	139,355	836,128	02/17/2016	05/01/2037
74456Q-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE				1.F FE	3,811,128	96.8590	2,962,920	3,059,000	3,615,177	0	(23,037)	0	0	5.375	3.892	MN	27,404	164,421	04/10/2013	11/01/2039
74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE				1.F FE	11,802,363	102.2120	9,918,687	9,704,000	11,317,212	0	(63,722)	0	0	5.500	4.135	MS	177,907	533,720	10/11/2016	03/01/2040
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	12,198,503	84.2200	10,642,900	12,637,000	12,283,121	0	11,132	0	0	3.950	4.157	MN	83,194	499,162	01/19/2016	05/01/2042
74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	20,297,025	80.4840	17,436,870	21,665,000	20,526,200	0	37,285	0	0	3.650	4.040	MS	263,591	790,773	03/06/2017	09/01/2042
74456Q-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	25,015,260	82.3260	21,708,559	26,369,000	25,242,084	0	35,471	0	0	3.800	4.115	JJ	501,011	1,002,022	12/14/2015	01/01/2043
74456Q-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	11,465,285	80.2280	9,156,369	11,413,000	11,456,673	0	(1,514)	0	0	4.000	3.971	JD	38,043	456,520	03/21/2016	06/01/2044
74456Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	18,907,227	80.1390	15,446,853	19,275,000	18,960,736	0	8,251	0	0	4.050	4.162	MN	130,106	780,638	01/22/2016	05/01/2045
74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	15,223,170	81.5650	11,928,810	14,625,000	15,143,967	0	(14,695)	0	0	4.150	3.908	MN	101,156	606,938	12/21/2017	11/01/2045
74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	16,958,280	80.0330	13,973,725	17,460,000	17,014,018	0	11,478	0	0	3.800	3.969	MS	221,160	663,480	08/28/2018	03/01/2046
74456Q-BS-4	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	5,528,625	93.5640	5,379,930	5,750,000	5,626,016	0	25,755	0	0	3.000	3.536	MN	22,042	172,500	01/04/2019	05/15/2027
74456Q-BT-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	6,307,524	76.7630	4,145,215	5,400,000	6,272,174	0	(24,983)	0	0	3.600	2.693	JD	16,200	194,400	07/26/2021	12/01/2047
74456Q-BX-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	299,952	94.2380	282,714	300,000	299,959	0	5	0	0	3.650	3.652	MS	3,650	10,950	09/05/2018	09/01/2028
74456Q-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	22,730,663	72.3380	16,467,080	22,764,000	22,720,940	0	(4,775)	0	0	3.200	3.200	FA	303,520	588,224	03/21/2022	08/01/2049
74456Q-CC-8	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	4,912,423	70.9050	3,488,545	4,920,000	4,912,875	0	165	0	0	3.150	3.158	JJ	77,490	154,980	01/07/2020	01/01/2050
74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	20,195,398	68.5950	15,003,131	21,872,000	20,220,328	0	25,008	0	0	3.000	3.413	MS	218,720	446,910	03/24/2022	03/01/2051
74464#-AA-8	Public Storage Senior Unsecured				1.F YE	108,220,000	92.9190	94,446,492	101,643,752	101,643,752	0	0	0	(6,661,963)	2.175	2.175	MN	356,177	2,102,208	11/03/2015	11/03/2025
745332-BU-9	PUGET SOUND ENERGY CORPORATE				1.F FE	25,254,680	96.2610	21,177,437	22,000,000	24,255,408	0	(134,059)	0	0	5.483	4.402	JD	100,522	1,206,260	03/14/2014	06/01/2035
745332-BW-5	PUGET SOUND ENERGY CORPORATE				1.F FE	6,347,398	106.6250	6,077,625	5,700,000	6,163,943	0	(23,257)	0	0	6.724	5.826	JD	17,034	383,268	04/23/2020	06/15/2036
745332-CA-2	PUGET SOUND ENERGY CORPORATE				1.F FE	9,661,659	100.5610	7,868,862	7,825,000	9,234,606	0	(56,890)	0	0	5.757	4.242	AO	112,621	450,485	06/04/2015	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1.F FE	4,214,339	99.8770	3,282,964	3,287,000	4,013,683	0	(29,209)	0	0	5.795	3.997	MS	56,086	190,482	04/24/2020	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE				1.F FE	30,323,684	98.5050	24,718,891	25,094,000	29,220,698	0	(161,441)	0	0	5.764	4.381	JJ	666,960	1,446,418	04/22/2020	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE			2	1.F FE	18,007,103	98.4180	15,121,987	15,365,000	17,363,190	0	(74,185)	0	0	5.638	4.548	AO	182,881	866,279	04/01/2016	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE			2	1.F FE	17,259,761	83.3090	13,745,126	16,499,000	17,096,177	0	(21,686)	0	0	4.434	4.148	MN	93,478	731,566	09/22/2015	11/15/2041
745332-CG-9	PUGET SOUND ENERGY CORPORATE			2	1.F FE	44,486,298	81.6750	35,634,629	43,630,000	44,354,254	0	(20,414)	0	0	4.300	4.182	MN	213,666	1,876,090	12/07/2015	05/20/2045
745332-CK-0	PUGET SOUND ENERGY CORPORATE			2	1.F FE	7,684,226	64.4990	5,071,550	7,863,000	7,688,618	0	3,772	0	0	2.893	3.009	MS	66,979	227,477	10/26/2021	09/15/2051
745867-AX-9	PULTEGROUP INC CORPORATE			2	2.B FE	672,320	99.1240	697,835	704,000	689,243	0	3,170	0	0	5.000	5.586	JJ	16,231	35,200	11/17/2016	01/15/2027
747316-AU-3	Quad/Graphics Inc Senior Secured Note				4.A	179,119	99.1730	175,410	176,872	177,448	0	(829)	0	0	7.260	5.770	MS	3,353	12,841	09/01/2021	03/27/2023
74837H-E*-3	Questar Gas Company Sr. Unsecured				1.G	33,900,000	90.6780	30,739,770	33,900,000	33,900,000	0	0	0	0	4.700	4.700	MS	535,526	0	08/30/2022	09/01/2052
74842*-AM-9	Quiktrip Corporation Senior Unsecured				2.A YE	6,776,403	96.7680	6,262,847	6,472,004	6,671,638	0	(62,697)	0	0	3.500	1.484	JAJO	43,416	226,520	09/01/2021	01/22/2026
74875@-AE-5	Quinn Group, Inc. Senior Note				2.C	10,968,953	104.2450	10,574,440	10,143,871	10,781,631	0	(53,879)	0	0	6.500	5.075	MJSD	25,641	659,352	09/01/2021	09/17/2032
74875@-AG-0	Quinn Group, Inc. Senior Unsecured				2.C	1,285,714	96.6440	1,242,568	1,285,714	1,285,714	0	0	0	0	3.720	3.737	JAJO	8,104	47,829	10/30/2015	10/30/2025
74875@-AJ-4	Quinn Group, Inc. Senior Unsecured Note				2.C	10,714,286	96.4250	10,331,276	10,714,286	10,714,286	0	0	0	0	4.080	4.099	MJSD	1,214	437,143	04/12/2018	03/31/2028
74923*-AB-5	Sunset Pacific Transportation Sr. Secure				4.B Z	5,160,230	98.6600	5,091,083	5,160,230	5,160,230	0	0	0	0	13.000	12.014	MJSD	1,697	363,999	07/01/2022	07/01/2027
74930@-AA-6	RBH Investor III, LLC Leveraged Loan				5.B Gl	6,471,782	100.0000	6,489,038	6,489,038	6,489,038	0	235	0	0	5.750	5.873	MJSD	0	(95,353)	06/01/2018	01/31/2022
74941@-AA-3	RDO Equipment Co Senior Secured Note				3.A YE	10,745,796	96.5280	10,207,876	10,575,000	10,655,116	0	(22,005)	0	0	3.810	3.364	MJSD	14,549	402,907	06/03/2019	09/18/2025
74941@-AD-7	RDO Equipment Co Senior Secured Note				3.A YE	5,228,571	96.6000	5,050,779	5,228,571	5,228,571	0	0	0	0	4.680	4.706	FMAN	22,431	244,697	11/28/2018	11/28/2028
74941@-AE-5	RDO Equipment Co Senior Secured Note				3.A YE	1,000,000	94.8230	948,227	1,000,000	1,000,000	0	0	0	0	4.010	4.029	FMAN	5,904	40,100	05/08/2019	05/08/2029
74979U-AA-3	RS 2018 Private, LLC Senior Secured Note				1.G PL	839,611	95.1680	737,549	775,000	824,425	0	(11,991)	0	0	4.040	1.921	MJSD	957	31,310	09/01/2021	06/20/2026
749868-AV-3	RREEF America REIT II, Inc Senior Unsecu				1.G	50,000,000	94.5660	47,282,786	50,000,000	50,000,000	0	0	0	0	3.850	3.850	JJ	941,111	1,925,000	01/05/2016	01/05/2026
749868-AX-9	RREEF America REIT II, Inc Senior Unsecu				1.G	9,500,000	90.8750	8,633,151	9,500,000	9,500,000	0	0	0	0	4.140	4.140	FA	132,193	393,300	08/31/2018	08/31/2029
749868-BC-4	RREEF America REIT II, Inc Sr. Unsecured				1.G	9,000,000	79.7370	7,176,361	9,000,000	9,000,000	0	0	0	0	2.620	2.620	JD	14,410	235,800	12/09/2020	12/09/2031
75004@-AA-4	ROC USA, LLC Promissory Note				1.A	4,750,000	90.9640	4,320,814	4,750,000	4,750,000	0	0	0	0	3.120	3.132	MJSD	406	99,883	04/29/2022	04/29/2037
751277-AR-5	NESTLE PURINA PETCARE CO DEBENTURES				1.E FE	2,669,342	100.1770	2,604,614	2,600,000	2,599,931	0	(6,012)	0	0	8.125	7.890	FA	88,021	211,250	03/16/1993	02/01/2023
75144*-AE-9	Ramco-Gershenson Properties LP Senior No				2.C FE	1,052,388	94.3230	943,233	1,000,000	1,022,983	0	(6,174)	0	0	4.740	4.035	FMAN	4,345	47,400	11/01/2017	05/28/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75144*-AH-2	Ramco-Gershenson Properties LP Sr. Unsec				2.C FE	6,600,000	94.3530	6,227,315	6,600,000	6,600,000	0	0	0	0	4.200	4.222	JAJO	65,450	277,200	07/06/2015	07/07/2025
75458J-AB-3	Rayburn Country Securitization Sr. Secur				1.A FE	6,400,000	81.6180	5,223,573	6,400,000	6,400,000	0	0	0	0	3.025	3.024	JD	16,133	156,493	02/10/2022	12/01/2043
75458J-AC-1	Rayburn Country Securitization Sr. Secur				1.A FE	12,000,000	78.0160	9,361,975	12,000,000	12,000,000	0	0	0	0	3.354	3.353	JD	33,540	325,338	02/10/2022	12/01/2051
75513E-BQ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	2,470,281	104.0310	2,080,611	2,000,000	2,279,164	0	(93,915)	0	0	7.280	2.199	AO	30,738	145,600	12/10/2020	11/07/2025
75513E-BS-9	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	12,724,827	107.6950	9,798,135	9,098,000	11,676,435	0	(512,288)	0	0	7.100	1.108	MN	82,539	645,958	12/10/2020	11/15/2027
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	31,403,116	106.7930	21,836,027	20,447,000	30,193,368	0	(595,972)	0	0	6.800	2.593	JJ	695,198	1,390,396	12/10/2020	07/01/2036
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	1,582,640	110.9540	1,109,544	1,000,000	1,527,048	0	(27,395)	0	0	7.000	2.753	AO	14,778	70,000	12/10/2020	04/15/2038
75513E-BY-6	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	13,396,367	110.1670	10,565,035	9,590,000	12,251,434	0	(559,302)	0	0	7.200	1.035	FA	260,848	690,480	12/10/2020	08/15/2027
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	10,360,365	108.0810	7,880,157	7,291,000	9,591,014	0	(354,808)	0	0	7.000	1.357	MN	85,062	510,370	12/10/2020	11/01/2028
75513E-CA-7	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	34,531,588	93.8610	24,966,973	26,600,000	33,902,507	0	(310,195)	0	0	4.875	2.890	AO	273,758	1,296,750	12/10/2020	10/15/2040
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	709,452	91.8820	507,187	552,000	697,861	0	(5,715)	0	0	4.700	2.881	JD	1,153	25,944	12/10/2020	12/15/2041
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	733,260	80.7460	480,437	595,000	724,471	0	(4,331)	0	0	4.200	2.839	JD	1,111	24,990	12/10/2020	12/15/2044
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	2,202,520	98.8730	1,977,459	2,000,000	2,051,717	0	(73,278)	0	0	3.700	0.034	JD	3,289	74,000	12/10/2020	12/15/2023
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	5,834,636	95.4350	4,910,110	5,145,000	5,604,088	0	(112,708)	0	0	3.500	1.184	MS	53,022	180,075	12/10/2020	03/15/2027
75513E-CJ-8	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	22,591,731	91.7850	15,539,219	16,930,000	22,207,865	0	(189,153)	0	0	4.800	2.790	JD	36,117	812,640	12/10/2020	12/15/2043
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu				2.B	13,560,327	105.0310	14,112,768	13,436,808	13,520,835	0	(6,721)	0	0	6.850	6.798	MJSD	2,557	920,421	04/01/2016	09/30/2035
756109-A*-5	Realty Income Corporation Senior Unsecur				1.G	39,994,712	79.2630	29,344,599	37,021,653	37,021,653	0	0	0	(4,664,254)	2.730	2.730	MN	115,106	1,024,807	05/20/2019	05/22/2034
756109-AX-2	Realty Income Corporation CORPORATE			2	1.G FE	9,518,784	86.8630	8,338,871	9,600,000	9,525,393	0	6,609	0	0	3.250	3.361	JJ	143,867	156,000	03/09/2022	01/15/2031
756109-B*-4	Realty Income Corporation Sr. Unsecured				1.G	85,631,000	84.6450	66,182,866	78,188,500	78,188,500	0	0	0	(7,442,500)	3.180	3.180	JD	6,907	1,243,197	06/30/2022	06/30/2032
756109-BL-7	Realty Income Corporation CORPORATE			2	1.G FE	11,645,540	81.5570	9,786,865	12,000,000	11,669,896	0	24,356	0	0	2.850	3.174	JD	15,200	342,000	02/17/2022	12/15/2032
756109-BP-8	Realty Income Corporation CORPORATE			2	1.G FE	1,593,070	102.4080	1,633,414	1,595,000	1,592,948	0	(122)	0	0	5.625	5.641	AO	19,439	0	10/03/2022	10/13/2032
75659*-AA-4	Red Hills Finance LLC Senior Secured Not				3.B YE	4,529,019	100.6190	4,064,724	4,039,732	4,435,829	0	(71,049)	0	0	6.500	2.867	MJSD	729	262,583	09/01/2021	06/30/2028
759509-AG-7	RELIANCE STEEL & ALUMINUM CORPORATE			2	2.B FE	279,222	79.2280	221,840	280,000	279,391	0	72	0	0	2.150	2.181	FA	2,274	6,020	07/28/2020	08/15/2030
760719-BH-6	HSBC USA INC SUB DEBENTURES				1.G FE	8,277,445	103.7740	8,532,298	8,222,000	8,277,570	0	(52)	0	0	7.200	7.151	JJ	272,970	591,984	04/27/2015	07/15/2097
760759-AK-6	REPUBLIC SERV INC NT CORPORATE				2.B FE	7,253,987	106.3510	5,317,547	5,000,000	7,037,125	0	(88,574)	0	0	6.200	3.117	MS	103,333	310,000	06/26/2020	03/01/2040
760759-AN-0	REPUBLIC SERV INC NT CORPORATE			2	2.B FE	7,989,546	102.1740	8,173,924	8,000,000	7,991,205	0	246	0	0	5.700	5.709	MN	58,267	456,000	05/02/2011	05/15/2041
76110*-AA-5	Resident Ownership Capital LLC Secured N				5.B GI	4,473,038	83.5570	4,012,430	4,802,000	4,617,079	0	33,302	0	0	4.150	5.157	MJSD	546	199,283	06/01/2018	07/31/2027
76131V-B@-1	Retail Properties of America Senior Unse				2.C	2,033,088	90.9510	1,801,720	1,980,970	2,025,511	0	(5,807)	0	0	4.820	4.418	JD	796	95,483	09/01/2021	06/28/2029
76169#-AM-5	Reyes Holdings, LLC Senior Secured Note				1.G PL	40,000,000	95.6300	38,252,143	40,000,000	40,000,000	0	0	0	0	4.600	4.600	JD	92,000	1,840,000	12/13/2018	12/13/2028
76169#-AQ-6	Reyes Holdings, LLC Senior Secured Note				1.G PL	53,270,000	95.2890	50,760,641	53,270,000	53,270,000	0	0	0	0	4.700	4.700	JD	125,185	2,503,690	12/13/2018	12/13/2030
76169*-AB-3	Rexford Industrial Realty, L.P Senior Un				2.A FE	36,754,206	92.3140	33,463,748	36,250,080	36,645,251	0	(75,253)	0	0	3.930	3.662	JAJO	308,669	1,357,708	09/01/2021	07/13/2027
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE				2.B FE	877,277	103.1630	892,358	865,000	874,223	0	(358)	0	0	7.250	7.130	JD	2,787	62,713	12/14/2010	06/15/2037
76174L-AA-1	REYNOLDS GROUP ISSUER LLC CORPORATE			2	4.A FE	707,158	88.7800	710,237	800,000	712,669	0	5,511	0	0	4.000	6.683	AO	6,756	22,000	10/06/2022	10/15/2027
76289#-AD-0	Rich Holdings Inc. Senior Note				2.B	6,329,253	99.6590	6,162,039	6,183,133	6,193,730	0	(19,470)	0	0	4.450	3.742	MJSD	764	275,149	08/01/2019	03/31/2023
76289#-AK-4	Rich Holdings Inc. Sr. Unsecured				2.B	20,500,000	76.2880	15,639,013	20,500,000	20,500,000	0	0	0	0	3.220	3.232	MJSD	22,003	660,100	06/19/2020	06/19/2040
769858-D#-5	Roanoke Gas Company Senior Note				2.A	1,492,416	88.0940	1,248,766	1,417,535	1,470,941	0	(3,547)	0	0	4.260	3.857	JD	5,032	60,387	04/01/2016	09/18/2034
769858-E@-6	Roanoke Gas Company Senior Unsecured Not				2.A	2,000,000	91.1330	1,822,666	2,000,000	2,000,000	0	0	0	0	4.410	4.410	MS	22,785	88,200	03/28/2019	03/28/2031
771196-AU-6	ROCHE HOLDINGS INC CORPORATE				1.C FE	169,041,448	120.3060	161,338,938	134,107,000	160,160,049	0	(1,074,233)	0	0	7.000	5.167	MS	3,129,163	9,387,490	07/09/2013	03/01/2039
771196-BH-4	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	5,579,250	87.4500	4,372,494	5,000,000	5,491,227	0	(15,484)	0	0	4.000	3.353	MN	18,333	200,000	10/19/2016	11/28/2044
771196-BK-7	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	16,654,508	93.5090	15,449,529	16,522,000	16,680,453	0	(53,687)	0	0	2.625	2.277	MN	55,418	433,703	11/19/2021	05/15/2026
771196-BP-6	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	8,327,573	94.7010	7,102,570	7,500,000	8,194,632	0	(120,057)	0	0	3.625	1.832	MS	78,542	271,875	11/19/2021	09/17/2028
771196-BY-7	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	21,320,594	65.3550	15,449,914	23,640,000	21,363,132	0	42,537	0	0	2.607	3.113	JD	30,815	616,295	02/22/2022	12/13/2051
771367-BX-6	ROCHESTER GAS & ELECTRIC NOTES				1.F FE	2,274,631	101.4310	2,332,923	2,300,000	2,285,017	0	935	0	0	6.375	6.459	MS	48,875	146,625	09/09/2003	09/01/2033
773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES				1.G FE	17,077,496	86.9200	19,682,223	22,644,000	17,105,893	0	2,253	0	0	5.200	6.897	JJ	542,953	1,177,488	07/13/1998	01/15/2098
773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE			2	1.G FE	51,159,484	86.2130	42,407,956	49,190,000	51,015,484	0	(40,673)	0	0	4.200	3.967	MS	688,660	2,065,980	05/06/2019	03/01/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
773903-AM-1	ROCKWELL AUTOMATION INC CORPORATE			2	1.F FE	6,284,943	60.3060	3,799,253	6,300,000	6,285,109	0	206	0	0	2.800	2.810	FA	66,640	175,420	08/03/2021	08/15/2061
775371-AU-1	ROHM & HAAS CO DEBENTURES				2.B FE	12,926,262	111.6000	11,383,168	10,200,000	11,306,272	0	(135,845)	0	0	7.850	5.828	JJ	369,212	800,700	03/26/2004	07/15/2029
776743-AD-8	ROPER TECHNOLOGIES INC CORPORATE			2	2.A FE	454,927	95.6610	435,257	455,000	454,961	0	8	0	0	3.800	3.802	JD	768	17,290	12/08/2016	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC CORPORATE			2	2.A FE	908,244	96.5900	869,311	900,000	905,181	0	(833)	0	0	4.200	4.081	MS	11,130	37,800	02/12/2019	09/15/2028
78409V-AY-0	S&P Global Inc CORPORATE			2	1.G FE	3,473,990	99.0190	3,218,105	3,250,000	3,449,198	0	(24,792)	0	0	4.750	3.481	FA	64,323	77,188	03/29/2022	08/01/2028
78409V-BC-7	S&P Global Inc CORPORATE			2	1.G FE	11,258,184	85.6410	9,763,068	11,400,000	11,267,523	0	9,339	0	0	2.900	3.046	MS	110,200	149,688	03/04/2022	03/01/2032
78430#-AA-0	SJWTX WTR Inc. Senior Note				1.G	7,500,000	105.6850	7,926,371	7,500,000	7,500,000	0	0	0	0	6.270	6.270	AO	117,563	470,250	11/02/2006	10/01/2036
78444@-AA-6	SIP Holdco LLC Debt in a Project				2.B PL	15,576,000	80.5280	12,542,993	15,576,000	15,576,000	0	0	0	0	3.360	3.360	JD	23,260	503,001	12/29/2021	12/15/2046
78478@-AA-5	SR Hazlehurst, LLC Debt in a Project				3.B	753,709	92.5160	697,298	753,709	753,709	0	0	0	0	5.380	5.417	MJSD	113	40,550	12/18/2015	12/31/2040
784888@-AJ-4	SVF Holding Real Estate Invest Senior Un				2.A	2,500,000	89.9280	2,248,212	2,500,000	2,500,000	0	0	0	0	4.340	4.340	FA	40,989	108,500	11/01/2018	08/15/2030
78646U-A#-6	Safehold Operating Partnership Sr. Unsec				2.A PL	61,250,963	90.1490	55,216,991	61,250,963	61,250,963	0	0	0	0	5.150	5.150	MN	420,590	1,556,588	11/13/2022	05/13/2052
792860-AK-4	TRAVELERS COS INC CORPORATE				1.F FE	32,910,350	112.7480	32,152,264	28,517,000	31,607,022	0	(161,374)	0	0	6.750	5.561	JD	58,816	1,924,898	04/27/2015	06/20/2036
79546V-AL-0	SALLY HOLDINGS LLC CORPORATE			2	3.C FE	2,744,688	96.3400	2,649,362	2,750,000	2,747,647	0	(423)	0	0	5.625	5.579	JD	12,891	154,688	04/27/2022	12/01/2025
795750-AJ-6	Saltchuk Resources Inc Senior Secured No				1.F PL	1,360,556	98.0440	1,333,945	1,360,556	1,360,556	0	0	0	0	5.110	5.109	JD	4,249	69,524	06/09/2011	06/09/2026
795750-AK-3	Saltchuk Resources Inc Senior Note				1.F PL	1,079,203	95.1270	968,581	1,018,195	1,069,802	0	(8,162)	0	0	4.270	2.477	JD	725	43,477	09/01/2021	06/26/2028
795750-AL-1	Saltchuk Resources Inc Senior Note				1.F PL	13,358,333	95.2210	12,719,873	13,358,333	13,358,333	0	0	0	0	4.500	4.499	MS	198,705	601,125	09/02/2014	09/04/2029
795750-AM-9	Saltchuk Resources Inc Sr. Secured				1.F Z	6,100,000	94.2280	5,747,895	6,100,000	6,100,000	0	0	0	0	4.250	4.248	MN	36,007	259,250	05/11/2020	11/11/2027
797440-BJ-2	San Diego Gas Electric Engine CORPORATE				1.F FE	12,553,092	102.4670	11,091,042	10,824,000	12,157,217	0	(64,662)	0	0	6.125	4.904	MS	195,208	662,970	12/07/2016	09/15/2037
797440-BK-9	San Diego Gas Electric Engine CORPORATE				1.F FE	1,992,239	104.8080	1,734,567	1,655,000	1,913,846	0	(10,344)	0	0	6.000	4.629	JD	8,275	99,300	12/11/2013	06/01/2039
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1.F FE	5,689,758	95.7980	4,904,856	5,120,000	5,568,636	0	(17,322)	0	0	5.350	4.598	MN	35,001	273,920	11/30/2015	05/15/2040
797440-BM-5	San Diego Gas Electric Engine CORPORATE				1.F FE	8,672,404	90.3790	7,809,654	8,641,000	8,668,908	0	(1,095)	0	0	4.500	4.472	FA	146,897	388,845	12/19/2016	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE				1.F FE	1,670,556	77.3810	1,315,476	1,700,000	1,675,891	0	835	0	0	3.950	4.058	MN	8,580	67,150	10/05/2015	11/15/2041
797440-BR-4	San Diego Gas Electric Engine CORPORATE			2	1.F FE	4,999,200	98.9580	4,947,899	5,000,000	4,999,756	0	95	0	0	3.600	3.602	MS	60,000	180,000	09/04/2013	09/01/2023
79781*-AJ-8	San Gabriel Valley Water Co. Senior Secu				1.D	8,120,000	111.1580	9,026,010	8,120,000	8,120,000	0	0	0	0	6.320	6.320	JJ	256,592	513,184	07/21/2006	07/01/2036
79781*-AM-1	San Gabriel Valley Water Co. Sr. Secured				1.D	15,000,000	75.5970	11,339,579	15,000,000	15,000,000	0	0	0	0	3.350	3.350	FA	209,375	502,500	01/17/2020	02/01/2050
798237-J@-3	San Jose Water Company Senior Note				1.F	10,000,000	102.6850	10,268,533	10,000,000	10,000,000	0	0	0	0	5.930	5.930	MS	197,667	593,000	09/02/2003	09/01/2033
798237-K#-9	San Jose Water Company Series K Senior N				1.F	10,000,000	108.6910	10,869,090	10,000,000	10,000,000	0	0	0	0	6.750	6.750	MN	112,500	675,000	05/15/2009	05/15/2039
79873#-AA-2	SanMar Corporation Sr. Secured				2.A YE	50,336,460	91.3540	45,206,361	49,485,047	50,154,985	0	(136,869)	0	0	4.000	3.668	JJ	912,724	1,979,402	09/01/2021	07/15/2027
806407-B@-0	Henry Schein, Inc Senior Note				1.G	2,962,335	97.7060	2,735,781	2,800,000	2,845,180	0	(42,112)	0	0	3.450	1.894	JJ	43,202	96,600	03/02/2020	01/20/2024
806407-G@-5	Henry Schein, Inc Sr. Unsecured				1.G	17,000,000	81.5070	13,856,162	17,000,000	17,000,000	0	0	0	0	2.580	2.580	JD	35,332	438,600	06/02/2021	06/02/2033
806605-AG-6	MERCK & CO INC BOND				1.E FE	45,096,400	113.4770	49,191,143	43,349,000	44,109,723	0	(49,787)	0	0	6.500	6.270	JD	234,807	2,817,685	03/29/2006	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE				1.E FE	14,587,215	114.8640	13,548,263	11,795,000	13,815,820	0	(92,417)	0	0	6.550	4.898	MS	227,480	772,573	01/10/2014	09/15/2037
80689*-AN-0	Schnucks Markets Inc. Sr. Unsecured				3.C	1,000,000	87.4760	874,759	1,000,000	1,000,000	0	0	0	0	5.400	5.436	JAJO	9,300	54,000	10/29/2020	10/29/2032
80808#-AG-7	Schreiber Foods Inc Senior Note				3.A PL	10,018,272	97.1640	9,342,359	9,615,000	9,907,716	0	(102,126)	0	0	4.640	3.323	AO	109,055	500,755	12/01/2021	10/03/2025
80808#-AK-8	Schreiber Foods Inc Senior Unsecured Not				3.A PL	1,000,000	88.9980	889,978	1,000,000	1,000,000	0	0	0	0	4.060	3.810	MS	10,291	46,197	03/30/2015	04/01/2030
808513-AM-7	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	3,154,148	96.8380	2,876,094	2,970,000	3,060,861	0	(30,329)	0	0	3.450	2.339	FA	39,278	102,465	10/31/2019	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	11,821,663	94.2080	11,210,732	11,900,000	11,861,237	0	8,276	0	0	3.200	3.282	MS	125,876	380,800	07/02/2018	03/02/2027
808513-AU-9	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	5,719,870	93.3950	5,370,202	5,750,000	5,733,670	0	2,903	0	0	3.200	3.261	JJ	79,733	184,000	01/12/2018	01/25/2028
808513-AY-1	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	19,972,200	98.5840	19,716,839	20,000,000	19,993,224	0	5,638	0	0	3.550	3.580	FA	295,833	710,000	10/29/2018	02/01/2024
808513-AZ-8	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	8,053,809	95.1860	7,682,500	8,071,000	8,059,559	0	1,597	0	0	4.000	4.026	FA	134,517	322,840	12/03/2018	02/01/2029
808513-BA-2	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	5,931,296	90.8390	5,087,004	5,600,000	5,831,285	0	(34,396)	0	0	3.250	2.520	MN	19,717	182,000	01/06/2020	05/22/2029
808513-BC-8	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	1,192,350	98.4260	984,259	1,000,000	1,169,375	0	(22,421)	0	0	4.625	2.009	MS	12,719	46,250	12/20/2021	03/22/2030
808513-BP-9	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	1,261,100	87.9840	1,099,800	1,250,000	1,258,516	0	(1,593)	0	0	2.000	1.858	MS	7,014	25,000	05/12/2021	03/20/2028
808513-BX-2	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	9,156,215	87.2690	7,644,722	8,760,000	9,098,787	0	(48,208)	0	0	2.750	2.109	AO	60,225	240,900	10/20/2021	10/01/2029
808513-CA-1	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	1,536,029	85.1880	1,311,900	1,540,000	1,536,279	0	250	0	0	2.900	2.930	MS	14,639	22,330	03/02/2022	03/03/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
810186-AS-5	SCOTTS MIRACLE-GRO CO/TH CORPORATE			2	4.B FE	208,250	80.9950	161,991	200,000	206,554	0	(1,230)	0	0	4.500	3.745	AO	1,900	9,000	08/09/2021	10/15/2029
810186-AW-6	SCOTTS MIRACLE-GRO CO/TH CORPORATE			2	4.B FE	1,621,500	76.5200	1,224,320	1,600,000	1,619,142	0	(2,358)	0	0	4.375	4.165	FA	29,167	67,667	01/26/2022	02/01/2032
810186-AX-4	SCOTTS MIRACLE-GRO CO/TH CORPORATE			2	4.B FE	893,673	76.6200	689,576	900,000	894,182	0	510	0	0	4.000	4.092	AO	9,000	36,000	02/09/2022	04/01/2031
811042-A#-7	Scripps Health Sr. Secured				1.C	50,000,000	76.1420	38,070,804	50,000,000	50,000,000	0	0	0	0	3.350	3.350	AO	418,750	935,208	03/10/2022	10/01/2052
81211K-AK-6	SEALED AIR CORP NEW BONDS 144A				3.B FE	26,272,403	99.4820	23,975,261	24,100,000	25,342,259	0	(82,156)	0	0	6.875	6.199	JJ	764,003	1,656,875	04/01/2005	07/15/2033
81211K-AW-0	SEALED AIR CORP NEW CORPORATE			2	3.B FE	2,481,250	98.8910	2,472,278	2,500,000	2,495,520	0	2,112	0	0	5.125	5.222	JD	10,677	128,125	11/19/2014	12/01/2024
81725T-F#-2	Sensient Tech Corp. Senior Unsecured Not				2.B	5,270,560	96.3950	4,807,976	4,987,799	5,130,829	0	(105,057)	0	0	3.650	1.478	MN	29,331	182,055	09/01/2021	05/03/2024
81725T-F*-6	Sensient Tech Corp. Senior Note				2.B	3,699,973	98.6910	2,880,357	2,918,549	2,918,549	0	0	0	(191,288)	3.060	3.060	MN	7,938	88,142	11/29/2013	11/29/2023
81725T-G#-1	Sensient Tech Corp. Senior Unsecured Not				2.B	749,984	95.0430	712,805	749,984	749,984	0	0	0	0	4.190	4.190	MN	5,237	31,424	11/01/2018	11/01/2025
81725T-G*-5	Sensient Tech Corp. Senior Unsecured Not				2.B	7,340,081	95.7200	6,219,080	6,497,177	6,567,042	0	(57,413)	0	(428,315)	1.270	0.463	MN	13,294	78,463	09/01/2021	05/03/2024
81725T-H*-4	Sensient Tech Corp. Senior Unsecured Not				2.B	7,491,985	97.2260	6,760,347	6,953,251	6,953,251	0	0	0	(876,021)	2.530	2.530	MN	29,320	175,610	11/01/2018	11/01/2023
817565-CG-7	SERVICE CORP INTL CORPORATE			2	3.C FE	679,838	84.8270	572,585	675,000	679,025	0	(553)	0	0	4.000	3.893	MN	3,450	27,000	07/06/2021	05/15/2031
817826-AA-8	7-ELEVEN INC CORPORATE				2.B FE	18,234,853	99.4870	18,156,288	18,250,000	18,249,141	0	7,576	0	0	0.625	0.667	FA	44,674	114,063	01/27/2021	02/10/2023
817826-AB-6	7-ELEVEN INC CORPORATE				2.B FE	25,728,628	95.1300	24,495,865	25,750,000	25,742,006	0	7,118	0	0	0.800	0.828	FA	80,683	206,000	01/27/2021	02/10/2024
817925-A@-9	Servco Pacific Inc. Sr. Unsecured				2.B PL	13,000,000	88.9080	11,558,062	13,000,000	13,000,000	0	0	0	0	3.750	3.750	FA	184,167	487,500	02/21/2020	02/15/2029
000000-00-0	Seviroli Foods, Inc. Sr. Secured				4.B Z	43,224,600	98.0000	42,360,108	43,224,600	43,224,600	0	0	0	0	12.335	11.399	MJSD	13,484	415,861	12/01/2022	12/01/2027
82088K-AG-3	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE			2	3.C FE	223,600	84.1250	210,313	250,000	225,680	0	2,080	0	0	4.750	6.677	AO	2,969	5,938	04/22/2022	04/01/2029
82088K-AK-4	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE			2	3.C FE	778,125	87.3840	655,377	750,000	772,261	0	(5,864)	0	0	4.750	(0.098)	FA	13,458	0	11/03/2022	02/15/2028
824156-AD-7	Sherman Financial Group LLC Sr. Unsecure				2.B PL	15,960,000	87.5510	13,973,102	15,960,000	15,960,000	0	0	0	0	4.470	4.470	JAJO	154,573	713,412	10/13/2020	10/13/2027
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	15,213,330	79.2880	13,183,981	16,628,000	15,473,544	0	34,024	0	0	4.000	4.526	JD	29,561	665,120	12/05/2013	12/15/2042
824348-AS-5	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	4,653,831	84.9810	3,314,255	3,900,000	4,632,222	0	(21,609)	0	0	4.550	3.341	FA	73,938	177,450	01/06/2022	08/01/2045
824348-AX-4	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	29,362,543	84.2310	23,485,275	27,882,000	29,317,544	0	(44,998)	0	0	4.500	4.131	JD	104,558	1,254,690	04/20/2022	06/01/2047
824348-BF-2	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	1,922,520	97.4810	1,690,324	1,734,000	1,851,743	0	(41,061)	0	0	3.950	1.457	JJ	31,583	68,493	04/05/2021	01/15/2026
824348-BK-1	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	16,896,762	75.2440	13,690,722	18,195,000	16,899,985	0	9,813	0	0	3.800	4.221	FA	261,199	440,705	05/18/2022	08/15/2049
824348-BM-7	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	14,587,817	69.0370	11,084,656	16,056,000	14,610,730	0	23,661	0	0	3.300	3.829	MN	67,703	529,848	03/22/2022	05/15/2050
824348-BN-5	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	2,364,556	79.6780	2,262,866	2,840,000	2,391,248	0	26,692	0	0	2.200	4.296	MS	18,397	31,240	04/22/2022	03/15/2032
824348-BR-6	SHERWIN WILLIAMS CO CORPORATE				2.B FE	10,748,818	98.3920	10,577,125	10,750,000	10,748,559	0	(259)	0	0	4.250	4.254	FA	178,943	0	08/08/2022	08/08/2025
828807-CL-9	SIMON PROPERTY GROUP LP CORPORATE			2	1.G FE	1,880,604	85.7520	1,480,945	1,727,000	1,852,242	0	(4,357)	0	0	4.750	4.186	MS	24,154	82,033	12/07/2015	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP CORPORATE			2	1.G FE	431,540	79.1860	322,288	407,000	427,409	0	(608)	0	0	4.250	3.900	AO	4,324	17,298	04/27/2015	10/01/2044
828807-DT-1	SIMON PROPERTY GROUP LP CORPORATE			2	1.G FE	12,787,808	80.6850	10,347,824	12,825,000	12,790,953	0	3,145	0	0	2.650	2.683	FA	141,609	188,813	01/04/2022	02/01/2032
83088G-B*-5	Skyway Concession Company LLC Senior Sec				2.A PL	17,020,729	95.9930	15,534,100	16,182,462	16,635,087	0	(290,143)	0	0	3.660	1.800	MJSD	1,645	592,278	09/01/2021	07/10/2024
83088G-B@-3	Skyway Concession Company LLC Senior Sec				2.A PL	1,000,000	89.3040	893,044	1,000,000	1,000,000	0	0	0	0	4.010	4.030	MJSD	111	40,100	07/10/2017	07/10/2029
832696-AP-3	Smucker Company J M CORP				2.B FE	2,023,158	83.0200	1,577,389	1,900,000	2,009,288	0	(3,020)	0	0	4.375	3.982	MS	24,476	83,125	01/16/2018	03/15/2045
832696-AT-5	Smucker Company J M CORPORATE			2	2.B FE	18,313,262	68.9830	12,672,243	18,370,000	18,313,066	0	(196)	0	0	3.550	3.564	MS	192,018	652,135	02/22/2022	03/15/2050
83405*-AA-5	Softtek Integration Systems Senior Secur				3.C	46,817,172	96.8380	44,937,426	46,404,876	46,629,518	0	(141,547)	0	0	7.400	7.162	MON	219,392	3,427,383	09/01/2021	07/08/2024
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1.F FE	10,296,295	110.2330	10,747,750	9,750,000	10,036,670	0	(23,616)	0	0	6.625	6.190	FA	269,141	645,938	11/02/2006	02/01/2032
837004-BX-7	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1.F FE	3,336,305	101.0590	3,537,070	3,500,000	3,410,740	0	6,175	0	0	5.300	5.627	MN	23,703	185,500	01/23/2004	05/15/2033
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1.F FE	6,448,910	95.3110	6,195,229	6,500,000	6,461,556	0	1,331	0	0	5.500	5.554	JD	15,889	357,500	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1.F FE	4,139,032	98.9200	4,026,037	4,070,000	4,124,773	0	(2,201)	0	0	5.450	5.323	FA	92,423	221,815	04/27/2015	02/01/2041
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1.F FE	1,159,037	81.7130	947,874	1,160,000	1,159,219	0	25	0	0	4.350	4.355	FA	21,025	50,460	01/23/2012	02/01/2042
838515-K*-4	South Jersey Gas Company Sr. Secured				1.G	43,660,000	80.9530	35,344,010	43,660,000	43,660,000	0	0	0	0	3.980	3.980	AO	434,417	1,737,668	10/01/2020	10/01/2050
838518-D*-6	South Jersey Industries, Inc. Senior Uns				2.C	3,000,000	92.1190	2,763,565	3,000,000	3,000,000	0	0	0	0	3.710	3.460	FA	41,738	111,300	08/16/2017	08/16/2027
838518-F#-0	South Jersey Industries, Inc. Sr. Unsecu				2.C	5,400,000	89.5360	4,834,946	5,400,000	5,400,000	0	0	0	0	3.910	3.910	JJ	88,562	211,140	07/30/2020	07/30/2030
838518-G#-9	South Jersey Industries, Inc. Sr. Unsecu				2.C	19,210,000	98.5990	18,940,897	19,210,000	19,210,000	0	0	0	0	5.600	5.600	JJ	499,033	0	09/15/2022	07/14/2032
838518-G*-3	South Jersey Industries, Inc. Sr. Unsecu				2.C	1,200,000	98.4010	1,180,808	1,200,000	1,200,000	0	0	0	0	5.350	5.350	JJ	29,782	0	09/15/2022	07/14/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
838518-G@-1	South Jersey Industries, Inc. Sr. Unsecu				2.C	21,000,000	98.0500	20,590,433	21,000,000	21,000,000	0	0	0	0	5.440	5.440	JJ	529,947	0	09/15/2022	07/14/2029
84055*-AB-4	South Texas Electric Coop First Mortgage				1.F	7,530,000	101.9690	7,678,287	7,530,000	7,530,000	0	0	0	0	5.980	5.979	JJ	225,147	450,294	11/19/2009	01/01/2040
84055*-AE-8	South Texas Electric Coop Senior Secured				1.F	6,084,000	88.0160	5,354,877	6,084,000	6,084,000	0	0	0	0	4.160	4.159	FA	95,613	253,094	08/15/2018	08/17/2048
842400-ES-8	SOUTHERN CAL EDISON CORPORATE				2.A FE	5,054,400	104.2840	5,214,191	5,000,000	5,031,113	0	(1,960)	0	0	6.000	5.922	JJ	138,333	300,000	01/09/2004	01/15/2034
842400-FC-2	SOUTHERN CAL EDISON CORPORATE				1.G FE	4,827,950	97.9720	4,898,615	5,000,000	4,888,911	0	5,504	0	0	5.625	5.870	FA	117,188	281,250	03/06/2006	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORPORATE				1.G FE	9,103,986	98.4260	8,464,633	8,600,000	8,940,718	0	(19,183)	0	0	5.550	5.119	JJ	220,088	477,300	01/26/2012	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON CORPORATE				2.A FE	8,238,977	101.3950	7,481,957	7,379,000	8,012,670	0	(28,216)	0	0	5.950	5.114	FA	182,938	439,051	12/07/2015	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON CORPORATE				2.A FE	16,578,692	101.6380	16,912,636	16,640,000	16,595,826	0	1,048	0	0	6.050	6.072	MS	296,423	1,006,720	04/01/2016	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE				1.G FE	24,056,645	97.1000	22,862,288	23,545,000	23,959,798	0	(16,531)	0	0	5.500	5.333	MS	381,298	1,294,975	11/18/2015	03/15/2040
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE			2	1.G FE	20,210,513	85.6310	17,511,504	20,450,000	20,264,926	0	6,627	0	0	4.500	4.575	MS	306,750	920,250	11/15/2013	09/01/2040
842400-FT-5	SOUTHERN CAL EDISON CORPORATE			2	2.A FE	7,523,000	75.2360	7,523,606	10,000,000	7,530,078	0	7,078	0	0	3.900	6.122	JD	32,500	195,000	11/21/2022	12/01/2041
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE			2	2.A FE	883,654	86.8860	760,252	875,000	883,428	0	(226)	0	0	4.650	4.576	AO	10,172	20,344	04/08/2022	10/01/2043
842400-GK-3	SOUTHERN CAL EDISON CORPORATE			2	2.A FE	7,030,800	80.1160	7,210,432	9,000,000	7,034,648	0	3,848	0	0	4.125	5.782	MS	123,750	0	11/18/2022	03/01/2048
842400-GR-8	SOUTHERN CAL EDISON CORPORATE			2	1.G FE	4,336,750	88.6230	4,431,173	5,000,000	4,337,960	0	1,210	0	0	4.875	5.871	MS	81,250	0	11/18/2022	03/01/2049
842400-HT-3	SOUTHERN CAL EDISON CORPORATE			2	1.G FE	1,013,360	106.1860	1,083,099	1,020,000	1,013,339	0	(21)	0	0	5.950	6.038	MN	8,935	0	11/03/2022	11/01/2032
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE				1.E FE	29,433,071	95.3800	27,204,271	28,522,000	29,253,947	0	(27,575)	0	0	5.125	4.899	MN	186,779	1,461,753	10/11/2016	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE			2	1.E FE	26,248,737	78.9230	21,584,623	27,349,000	26,435,627	0	28,932	0	0	3.750	3.992	MS	301,979	1,025,588	10/11/2016	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE			2	1.D FE	13,020,242	83.7450	10,522,563	12,565,000	12,946,897	0	(11,469)	0	0	4.450	4.227	MS	164,636	559,143	12/19/2016	03/15/2044
84259*-AC-6	Southern Col MidCo, LLC Sr. Secured				1.G PL	69,540,000	78.5670	54,635,547	69,540,000	69,540,000	0	0	0	0	2.970	2.970	JD	91,793	1,939,123	01/07/2022	12/15/2036
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE				2.A FE	16,463,006	112.1800	15,916,047	14,188,000	15,968,311	0	(61,889)	0	0	6.750	5.594	AO	199,519	957,690	12/07/2015	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE				2.A FE	4,186,207	96.1560	4,288,548	4,460,000	4,226,560	0	5,936	0	0	5.250	5.686	MN	34,472	234,150	01/22/2018	11/08/2042
84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE				2.A FE	14,793,997	102.6970	13,766,503	13,405,000	14,645,089	0	(33,536)	0	0	5.875	5.141	AO	148,758	787,544	01/09/2018	04/23/2045
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL C CORPORATE			2	2.A FE	3,914,896	80.0960	3,142,985	3,924,000	3,915,121	0	224	0	0	4.400	4.415	MN	14,868	172,656	03/29/2022	05/30/2047
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL C CORPORATE			2	2.A FE	13,147,472	64.4930	8,555,027	13,265,000	13,150,378	0	2,577	0	0	3.150	3.196	MS	105,623	441,061	09/07/2021	09/30/2051
84314#-AB-7	Southern Illinois Power Cooper Series A				2.B	23,375,000	99.0160	23,145,079	23,375,000	23,375,000	0	0	0	0	5.750	5.750	JD	59,736	1,344,062	07/01/2010	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se				2.B FE	11,359,649	97.5530	11,081,722	11,359,649	11,359,649	0	0	0	0	5.500	5.499	MS	183,963	624,781	02/18/2011	03/15/2041
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L CORPORATE			2	2.A FE	11,202,500	82.0110	8,201,086	10,000,000	11,119,187	0	(27,693)	0	0	4.800	4.060	MS	141,333	480,000	10/31/2019	03/15/2047
84383D-B*-0	Southern Star Central Corp. Sr. Unsecure				2.C FE	6,200,000	89.2580	5,534,009	6,200,000	6,200,000	0	0	0	0	3.350	3.351	JJ	96,350	207,700	11/18/2020	11/18/2027
844895-AW-2	SOUTHWEST GAS CORP CORPORATE			2	2.B FE	3,145,309	78.0490	2,446,847	3,135,000	3,143,199	0	(244)	0	0	4.875	4.854	AO	38,208	152,831	10/01/2013	10/01/2043
844895-AX-0	SOUTHWEST GAS CORP CORPORATE			2	2.A FE	1,507,776	69.4880	1,048,570	1,509,000	1,507,836	0	23	0	0	3.800	3.804	AO	14,336	57,342	10/04/2016	09/29/2046
845331-A#-4	Southwest Water Company Senior Secured N				2.A FE	1,967,333	105.6220	2,077,933	1,967,333	1,967,333	0	0	0	0	6.840	6.539	MS	40,370	134,566	09/13/2010	09/13/2035
845331-B#-3	Southwest Water Company Senior Unsecured				2.A FE	7,800,738	88.2200	6,881,819	7,800,738	7,800,738	0	0	0	0	4.480	4.480		104,842	349,473	04/27/2018	04/27/2038
845331-B*-7	Southwest Water Company Senior Unsecured				2.A FE	55,663,693	88.2200	49,106,563	55,663,693	55,663,693	0	0	0	0	4.480	4.480		748,120	2,493,733	04/27/2018	04/27/2038
845331-B@-5	Southwest Water Company Senior Unsecured				2.A FE	20,000,000	91.1400	18,227,992	20,000,000	20,000,000	0	0	0	0	4.390	4.390		263,400	878,000	04/27/2018	04/27/2033
845331-D#-1	Southwest Water Company Senior Unsecured				2.A PL	30,000,000	80.1600	24,047,964	30,000,000	30,000,000	0	0	0	0	3.680	3.680	MS	331,200	1,104,000	09/27/2019	09/27/2039
845331-E@-2	Southwest Water Company Sr. Unsecured				2.A PL	13,495,000	74.8510	10,101,201	13,495,000	13,495,000	0	0	0	0	3.170	3.170	MS	127,149	427,792	09/14/2020	09/14/2040
845437-BL-5	SOUTHWESTERN ELEC POWER CORPORATE				2.A FE	4,282,297	102.4190	3,490,428	3,408,000	4,124,125	0	(27,267)	0	0	6.200	4.440	MS	62,215	211,296	06/16/2016	03/15/2040
845437-BN-1	SOUTHWESTERN ELEC POWER CORPORATE			2	2.A FE	2,019,314	76.6290	1,619,934	2,114,000	2,029,286	0	2,271	0	0	3.900	4.178	AO	20,612	82,446	03/16/2018	04/01/2045
845437-BQ-4	SOUTHWESTERN ELEC POWER CORPORATE			2	2.A FE	20,098,231	74.3180	14,961,655	20,132,000	20,101,151	0	707	0	0	3.850	3.859	FA	322,951	775,082	01/18/2018	02/01/2048
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE			2	1.G FE	11,211,210	87.9280	9,875,182	11,231,000	11,207,844	0	373	0	0	4.500	4.513	FA	190,927	505,395	01/09/2014	08/15/2041
845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE			2	1.G FE	1,789,650	74.9390	1,348,902	1,800,000	1,790,726	0	225	0	0	3.700	3.732	FA	25,160	66,600	08/02/2017	08/15/2047
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No				2.B	9,773,364	97.6610	9,606,949	9,837,059	9,825,022	0	8,865	0	0	4.533	4.632	AO	102,808	445,914	04/01/2016	04/08/2024
84857L-A#-8	Spire, Inc. Senior Unsecured Note				2.B	8,000,000	92.7560	7,420,469	8,000,000	8,000,000	0	0	0	0	3.930	3.930	MS	92,573	314,400	03/15/2017	03/15/2027
84859*-AA-4	Spire STL Pipeline LLC Sr. Unsecured				2.B YE	6,976,000	85.5010	5,964,544	6,976,000	6,976,000	0	0	0	0	2.950	2.950	JD	9,146	205,792	12/23/2019	12/31/2034
85172F-AF-6	SPRINGLEAF FINANCE CORP				3.B FE	1,133,750	100.4600	1,004,596	1,000,000	1,044,232	0	(57,904)	0	0	8.250	2.261	AO	20,625	82,500	06/09/2021	10/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85172F-AN-9	SPRINGLEAF FINANCE CORP CORPORATE				3.B FE	2,821,500	95.0820	2,567,212	2,700,000	2,798,170	0	(23,331)	0	0	7.125	5.847	MS	56,644	160,313	05/23/2022	03/15/2026
85172F-AQ-2	SPRINGLEAF FINANCE CORP CORPORATE			2	3.B FE	196,336	92.2020	156,743	170,000	190,505	0	(4,076)	0	0	6.625	3.712	JJ	5,193	11,263	07/20/2021	01/15/2028
852212-AD-1	Square Butte Electric SRNT				2.A FE	3,237,348	100.0910	3,103,657	3,100,822	3,135,899	0	(18,608)	0	0	6.790	4.694	JJ	105,273	210,546	08/01/2019	01/01/2024
85236F-AA-1	SRM ESCROW ISSUER LLC CORPORATE			2	4.A FE	946,500	89.4630	805,171	900,000	933,719	0	(8,427)	0	0	6.000	4.848	MN	9,000	54,000	07/21/2021	11/01/2028
853496-AC-1	STANDARD INDUSTRIES INC CORPORATE			2	3.B FE	723,625	92.4610	647,225	700,000	712,334	0	(6,111)	0	0	5.000	3.727	FA	13,222	35,000	05/06/2021	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC CORPORATE			2	3.B FE	933,750	89.9890	809,899	900,000	921,739	0	(9,807)	0	0	4.750	3.547	JJ	19,713	42,750	10/05/2021	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC CORPORATE			2	3.B FE	3,790,313	81.9110	3,071,675	3,750,000	3,783,167	0	(5,264)	0	0	4.375	4.193	JJ	75,651	164,063	09/23/2021	07/15/2030
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE				1.G FE	4,296,775	94.8560	4,078,804	4,300,000	4,297,220	0	83	0	0	5.200	5.205	MS	74,533	223,600	08/31/2010	09/01/2040
854502-AL-5	STANLEY BLACK & DECKER INC CORPORATE			2	1.G FE	5,856,811	82.4980	4,812,947	5,834,000	5,854,099	0	(2,712)	0	0	2.300	2.244	MS	39,509	134,182	01/03/2022	03/15/2030
854502-AN-1	STANLEY BLACK & DECKER INC CORPORATE			2	1.G FE	23,273,929	61.1310	14,748,581	24,126,000	23,299,843	0	17,545	0	0	2.750	2.925	MN	84,776	663,465	07/19/2021	11/15/2050
855244-AD-1	STARBUCKS CORP CORPORATE			2	2.A FE	11,762,550	98.9970	11,690,586	11,809,000	11,803,121	0	5,152	0	0	3.850	3.897	AO	113,662	454,647	10/17/2013	10/01/2023
855244-AM-1	STARBUCKS CORP CORPORATE			2	2.A FE	1,638,437	76.8280	1,183,145	1,540,000	1,636,027	0	(2,410)	0	0	3.750	3.373	JD	4,813	57,750	01/11/2022	12/01/2047
857477-AL-7	STATE STREET CORP CORPORATE				1.G FE	1,925,279	99.3120	1,868,056	1,881,000	1,885,471	0	(11,998)	0	0	3.100	2.446	MN	7,451	58,311	07/25/2019	05/15/2023
857477-AM-5	STATE STREET CORP CORPORATE				1.F FE	10,110,308	98.8630	9,809,185	9,922,000	9,941,811	0	(21,964)	0	0	3.700	3.466	MN	41,810	367,114	04/10/2014	11/20/2023
857477-AT-0	STATE STREET CORP CORPORATE				1.F FE	1,817,032	97.4430	1,753,978	1,800,000	1,805,010	0	(1,809)	0	0	3.550	3.437	FA	23,608	63,900	08/19/2015	08/18/2025
857477-BC-6	STATE STREET CORP CORP FLOATER			2	1.E FE	4,509,935	98.8690	4,452,070	4,503,000	4,392,347	0	(30,212)	0	0	3.776	3.167	JD	13,225	170,033	11/29/2018	12/03/2024
857477-BD-4	STATE STREET CORP CORP FLOATER			2	1.E FE	3,134,323	94.6070	2,743,604	2,900,000	3,053,192	0	(10,426)	0	0	4.141	3.153	JD	9,340	120,089	06/06/2019	12/03/2029
857477-BN-2	STATE STREET CORP CORP FLOATER			2	1.F FE	12,238,181	88.2050	9,424,748	10,685,000	11,900,493	0	(157,775)	0	0	3.152	1.489	MS	85,133	336,791	11/04/2020	03/30/2031
857477-BP-7	STATE STREET CORP CORPORATE				1.F FE	25,103,585	80.2360	20,312,481	25,316,000	25,128,445	0	20,596	0	0	2.200	2.300	MS	182,556	556,952	10/12/2021	03/03/2031
858119-BK-5	STEEL DYNAMICS INC CORPORATE			2	2.C FE	11,715,783	88.2290	9,749,344	11,050,000	11,622,580	0	(72,945)	0	0	3.450	2.632	AO	80,481	381,225	02/18/2022	04/15/2030
858119-BL-3	STEEL DYNAMICS INC CORPORATE			2	2.C FE	4,319,952	93.7280	3,936,558	4,200,000	4,259,649	0	(24,399)	0	0	2.400	1.786	JD	4,480	100,800	06/25/2020	06/15/2025
858119-BM-1	STEEL DYNAMICS INC CORPORATE			2	2.C FE	1,278,143	85.7320	1,003,068	1,170,000	1,254,801	0	(9,860)	0	0	3.250	2.231	JJ	17,534	38,025	07/29/2020	01/15/2031
858586-H@-2	Stepan Co Senior Note				2.C PL	3,214,286	98.6350	3,170,414	3,214,286	3,214,286	0	0	0	0	4.860	4.860	MN	26,036	156,214	11/01/2011	11/01/2023
862121-A#-7	STORE Capital Corp Senior Unsecured				2.B FE	15,640,000	93.3720	14,603,401	15,640,000	15,640,000	0	0	0	0	4.730	4.730	MN	82,197	739,772	04/28/2016	04/28/2026
862121-A@-9	STORE Capital Corp Senior Unsecured				2.B FE	1,200,000	96.4620	1,157,544	1,200,000	1,200,000	0	0	0	0	5.240	5.240	MN	6,987	62,880	11/19/2015	11/21/2024
863667-AE-1	STRYKER CORP CORPORATE			2	2.A FE	6,053,637	82.1680	4,909,536	5,975,000	6,037,098	0	(2,037)	0	0	4.100	4.023	AO	61,244	244,975	04/27/2015	04/01/2043
863667-AG-6	STRYKER CORP CORPORATE			2	2.A FE	6,271,713	85.3410	5,376,480	6,300,000	6,276,336	0	649	0	0	4.375	4.402	MN	35,219	275,625	04/28/2014	05/15/2044
863667-BB-6	STRYKER CORP CORPORATE				2.A FE	23,979,120	95.9960	23,039,019	24,000,000	23,993,611	0	6,911	0	0	0.600	0.629	JD	12,000	144,000	11/18/2020	12/01/2023
86508B-AB-7	SUJA MERGER SUB, LLC Sr. Secured			4	3.A PL	6,162,944	98.7600	6,086,524	6,162,944	6,162,944	0	0	0	0	9.432	10.132	MJSD	5,096	124,786	10/11/2022	08/23/2027
866138-AE-6	Summit LDC Holdings Senior Secured Note				2.C	754,124	91.7800	649,333	707,489	744,430	0	(7,301)	0	0	3.880	2.699	MJSD	1,754	27,451	09/01/2021	09/08/2027
86613@-AG-1	Summit LDC Holdings Senior Secured Note				2.C	49,500,000	92.3650	45,720,548	49,500,000	49,500,000	0	0	0	0	4.500	4.500	MN	327,938	2,227,500	05/08/2019	05/08/2029
86614R-AM-9	SUMMIT MATERIALS INC CORPORATE			2	3.C FE	525,000	98.5030	492,514	500,000	509,746	0	(10,510)	0	0	6.500	2.456	MS	9,569	32,500	09/30/2021	03/15/2027
866762-AK-3	SUN INC. DEBENTURES				2.C FE	9,910,900	105.1800	10,518,012	10,000,000	9,983,387	0	6,918	0	0	9.000	9.087	MN	150,000	900,000	10/25/1994	11/01/2024
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER CORPORATE			2	2.C FE	4,277,452	85.4190	4,078,770	4,775,000	4,266,439	0	(383)	0	0	5.350	6.199	MN	32,642	175,213	11/02/2022	05/15/2045
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPER CORPORATE			2	2.C FE	3,245,003	85.2390	2,275,869	2,670,000	3,227,696	0	(13,355)	0	0	5.400	4.040	AO	36,045	144,180	09/14/2021	10/01/2047
86787E-AY-3	SUNTRUST BKS INC CORP FLOATER			2	1.F FE	13,327,188	99.1140	13,342,688	13,462,000	13,597,518	0	395,801	0	0	3.689	3.808	FA	205,543	496,613	10/16/2018	08/02/2024
86787E-BB-2	SUNTRUST BKS INC BANK NOTE			2	1.F FE	1,074,344	98.1730	1,055,360	1,075,000	1,074,668	0	93	0	0	4.050	4.060	MN	7,014	43,538	10/24/2018	11/03/2025
871829-AY-3	SYSCO CORP CORPORATE			2	2.B FE	6,041,642	87.9050	5,349,014	6,085,000	6,042,562	0	893	0	0	4.850	4.899	AO	73,781	295,123	11/27/2018	10/01/2045
871829-BH-9	SYSCO CORP CORPORATE			2	2.B FE	12,054,480	82.5860	9,910,303	12,000,000	12,049,536	0	(1,105)	0	0	4.450	4.422	MS	157,233	534,000	08/27/2018	03/15/2048
871829-BJ-5	SYSCO CORP CORPORATE			2	2.B FE	4,775,002	69.0620	3,149,216	4,560,000	4,767,386	0	(5,008)	0	0	3.300	3.049	FA	56,848	150,480	09/14/2021	02/15/2050
871829-BN-6	SYSCO CORP CORPORATE			2	2.B FE	1,934,540	108.3290	1,299,949	1,200,000	1,913,204	0	(16,519)	0	0	6.600	3.255	AO	19,800	79,200	09/14/2021	04/01/2050
87264A-AZ-8	T-MOBILE USA INC CORPORATE			2	2.C FE	32,563,336	82.1960	23,405,439	28,475,000	32,431,819	0	(85,955)	0	0	4.500	3.679	AO	270,513	1,281,375	09/14/2021	04/15/2050
87264A-BN-4	T-MOBILE USA INC CORPORATE			2	2.C FE	35,521,937	66.7090	28,208,098	42,285,000	35,623,999	0	102,062	0	0	3.300	4.267	FA	527,153	697,703	02/23/2022	02/15/2051
87264A-CA-1	T-MOBILE USA INC CORPORATE			2	2.C FE	13,336,803	86.1810	11,462,098	13,300,000	13,328,287	0	(5,385)	0	0	2.050	2.005	FA	103,001	272,650	05/25/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC CORPORATE			2	2.C FE	15,007,116	81.7280	12,586,174	15,400,000	15,064,597	0	36,177	0	0	2.550	2.852	FA	148,353	392,700	05/25/2021	02/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87264A-CT-0	T-MOBILE USA INC CORPORATE			2	2.C FE	65,733,453	68.1990	51,895,911	76,095,000	65,819,683	0	86,230	0	0	3.400	4.198	AO	546,193	1,293,615	07/01/2022	10/15/2052
87264A-CW-3	T-MOBILE USA INC CORPORATE			2	2.C FE	19,657,500	97.6580	19,531,571	20,000,000	19,657,905	0	405	0	0	5.650	5.770	JJ	332,722	0	11/18/2022	01/15/2053
87265H-AG-4	TRI POINTE GROUP INC CORPORATE			2	3.C FE	1,113,750	91.1010	911,005	1,000,000	1,088,123	0	(15,910)	0	0	5.700	3.735	JD	2,533	57,000	05/12/2021	06/15/2028
87278*-AD-4	TPF Equity Operating P LP Senior Note				1.G	79,314,000	95.2200	75,522,465	79,314,000	79,314,000	0	0	0	0	3.640	3.640	MON	96,234	2,887,029	11/19/2015	11/19/2025
87278*-AE-2	TPF Equity Operating P LP Senior Note				1.G	40,000,000	91.2080	36,483,237	40,000,000	40,000,000	0	0	0	0	3.580	3.580	MON	59,667	1,432,000	11/16/2017	11/16/2028
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec				2.B	1,835,594	94.7220	1,738,703	1,835,594	1,835,594	0	0	0	0	3.290	3.304	MJSD	168	60,391	12/08/2017	09/30/2027
87295#-AA-5	TMI Merger Sub Holdings, Inc Promissory				5.A Z	7,435,083	100.0000	7,435,083	7,435,083	7,435,083	0	0	0	0	12.000	12.179	JAJO	228,009	979,912	11/05/2022	09/15/2023
87305N-C*-7	TTX Company Sr. Unsecured				1.F	60,240,000	84.1530	50,693,627	60,240,000	60,240,000	0	0	0	0	3.000	3.000	JD	10,040	1,807,200	06/29/2020	06/29/2032
87315#-AA-1	TX Solar I LLC Senior Note				3.B	2,636,284	99.7970	2,630,920	2,636,284	2,636,284	0	0	0	0	7.250	7.313	MJSD	531	191,131	05/28/2010	06/30/2035
874054-AG-4	TAKE-TWO INTERACTIVE SOF CORPORATE			2	2.B FE	4,443,795	94.2840	4,242,784	4,500,000	4,450,791	0	6,996	0	0	3.700	3.979	AO	35,613	83,250	04/20/2022	04/14/2027
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPORATE			2	3.C FE	3,930,000	88.8700	3,554,782	4,000,000	3,954,180	0	7,616	0	0	5.500	5.765	JJ	101,444	220,000	08/13/2019	01/15/2028
875127-AV-4	Tampa Electric CORPORATE				1.G FE	11,709,045	104.6430	11,641,490	11,125,000	11,518,564	0	(18,576)	0	0	6.550	6.157	MN	93,110	728,688	10/18/2007	05/15/2036
875127-BA-9	Tampa Electric CORPORATE			2	1.G FE	6,287,598	81.8960	5,163,526	6,305,000	6,291,457	0	444	0	0	4.100	4.116	JD	11,489	258,505	05/31/2012	06/15/2042
875127-BC-5	Tampa Electric CORPORATE			2	1.G FE	9,894,100	82.4410	8,244,126	10,000,000	9,910,227	0	2,474	0	0	4.350	4.415	MN	55,583	435,000	06/10/2015	05/15/2044
875127-BD-3	Tampa Electric CORPORATE			2	1.G FE	8,641,154	78.1800	6,934,552	8,870,000	8,674,373	0	5,077	0	0	4.200	4.355	MN	47,602	372,540	06/09/2015	05/15/2045
875127-BE-1	Tampa Electric CORPORATE			2	1.G FE	6,585,950	80.4770	5,633,421	7,000,000	6,615,495	0	7,745	0	0	4.300	4.671	JD	13,378	301,000	11/27/2018	06/15/2048
875127-BF-8	Tampa Electric CORPORATE			2	1.G FE	11,328,798	83.0090	8,653,636	10,425,000	11,285,955	0	(21,395)	0	0	4.450	3.917	JD	20,618	463,913	01/07/2021	06/15/2049
875127-BG-6	Tampa Electric CORPORATE			2	1.G FE	3,303,990	72.8320	2,436,214	3,345,000	3,306,479	0	799	0	0	3.625	3.692	JD	5,389	121,256	07/22/2019	06/15/2050
875127-BH-4	Tampa Electric CORPORATE			2	1.G FE	511,310	81.2640	406,321	500,000	509,643	0	(1,105)	0	0	2.400	2.134	MS	3,533	12,000	06/23/2021	03/15/2031
87612E-AF-3	TARGET CORP DEBENTURES				1.F FE	3,660,871	112.9620	4,123,119	3,650,000	3,655,369	0	(472)	0	0	7.000	6.976	JJ	117,814	255,500	05/16/2002	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES				1.F FE	29,080,967	110.6860	30,914,736	27,930,000	28,564,303	0	(46,968)	0	0	6.350	6.037	MN	295,593	1,773,555	10/17/2006	11/01/2032
87612E-AR-7	TARGET CORP CORPORATE				1.F FE	12,290,587	111.4650	12,500,763	11,215,000	12,022,877	0	(36,716)	0	0	6.500	5.746	AO	153,895	728,975	01/20/2016	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE				1.F FE	19,538,121	117.4880	19,350,275	16,470,000	18,670,181	0	(92,095)	0	0	7.000	5.661	JJ	531,615	1,152,900	07/19/2010	01/15/2038
87612E-BA-3	TARGET CORP CORPORATE				1.F FE	11,722,059	88.2510	10,021,772	11,356,000	11,649,482	0	(10,092)	0	0	4.000	3.810	JJ	227,120	454,240	03/23/2016	07/01/2042
87612E-BF-2	TARGET CORP CORPORATE				1.F FE	4,724,958	79.5640	3,934,428	4,945,000	4,751,235	0	4,839	0	0	3.625	3.878	AO	37,843	179,256	12/08/2016	04/15/2046
87612G-AA-9	Targa Resources Corp CORPORATE			2	2.C FE	2,531,190	86.4580	2,593,730	3,000,000	2,539,693	0	8,503	0	0	4.200	6.276	FA	52,500	0	09/26/2022	02/01/2033
87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3.C FE	2,569,984	96.2370	2,401,107	2,495,000	2,541,264	0	(17,643)	0	0	5.875	5.307	JD	6,515	117,353	09/15/2022	06/15/2027
87724R-AB-8	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3.C FE	1,014,746	93.9600	844,698	899,000	992,440	0	(17,677)	0	0	5.750	3.381	JJ	23,836	51,693	09/22/2021	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3.C FE	544,375	87.0120	435,058	500,000	537,955	0	(4,574)	0	0	5.125	3.888	FA	10,677	25,625	07/30/2021	08/01/2030
87823*-AA-0	Teachers Ins & Annuity Assoc Sr. Unsecur				1.F	34,250,000	89.0810	30,510,343	34,250,000	34,250,000	0	0	0	0	3.240	3.240	JD	64,733	554,850	06/10/2022	06/10/2029
87905P-B@-5	Teichert Sr. Unsecured				2.C YE	3,900,000	87.8610	3,426,598	3,900,000	3,900,000	0	0	0	0	3.500	3.515	JAJO	28,438	136,500	07/16/2020	07/16/2032
879360-AE-5	Teledyne Technologies Inc CORPORATE			2	2.C FE	20,900,670	82.2130	20,589,424	25,044,000	20,921,421	0	20,750	0	0	2.750	5.232	AO	172,178	0	12/15/2022	04/01/2031
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND				2.B FE	1,218,180	99.6990	1,214,509	1,218,180	1,218,180	0	0	0	0	6.119	6.164	MJSD	207	74,540	04/29/2004	03/30/2024
88033G-CS-7	TENET HEALTHCARE CORP CORPORATE				3.C FE	451,250	97.7130	464,137	475,000	453,919	0	2,669	0	0	4.625	7.737	JJ	10,130	0	10/13/2022	07/15/2024
88033G-DG-2	TENET HEALTHCARE CORP CORPORATE			2	3.C FE	258,750	89.6380	224,095	250,000	255,631	0	(2,155)	0	0	4.625	3.657	JD	514	11,563	07/13/2021	06/15/2028
88033G-DJ-6	TENET HEALTHCARE CORP CORPORATE			2	4.C FE	443,495	89.7320	448,658	500,000	445,308	0	1,813	0	0	6.125	8.570	AO	7,656	15,313	09/26/2022	10/01/2028
88033G-DL-1	TENET HEALTHCARE CORP CORPORATE			2	3.C FE	1,141,875	86.5830	1,017,356	1,175,000	1,144,600	0	2,725	0	0	4.250	4.715	JD	4,161	49,938	04/18/2022	06/01/2029
88033G-DP-2	TENET HEALTHCARE CORP CORPORATE			2	3.C FE	825,000	95.2300	785,650	825,000	825,000	0	0	0	0	6.125	6.125	JD	2,246	25,266	06/01/2022	06/15/2030
880394-AB-7	PACTIV CORP DEBENTURES				5.A FE	14,339,280	96.7360	13,174,539	13,619,000	13,783,316	0	(48,415)	0	0	7.950	7.484	JD	48,120	1,082,711	09/25/2000	12/15/2025
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES				2.B FE	10,511,350	106.0130	10,967,025	10,345,000	10,400,349	0	(11,328)	0	0	7.000	6.847	MS	213,222	724,150	10/16/2007	03/15/2027
880451-AU-3	TENNESSEE GAS PIPELINE CO TENNESSEE GAS				2.B FE	6,449,379	108.8480	6,204,333	5,700,000	6,228,467	0	(21,840)	0	0	7.625	6.609	AO	108,656	434,625	06/04/2007	04/01/2037
880451-AV-1	TENNESSEE GAS PIPELINE CO 7.0000 10/15/				2.B FE	6,943,300	106.8840	7,481,905	7,000,000	6,974,380	0	3,332	0	0	7.000	7.075	AO	103,444	490,000	04/30/2008	10/15/2028
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN				3.C FE	14,875,628	88.4700	13,801,362	15,600,000	15,111,742	0	22,631	0	0	6.150	6.506	FA	399,750	959,400	05/18/2006	02/01/2036
882384-A*-1	Texas Eastern Trnsmsn LP Sr. Unsecured				1.G PL	145,000,000	73.9970	107,296,055	145,000,000	145,000,000	0	0	0	0	3.100	3.100	AO	1,123,750	4,495,000	10/01/2020	10/01/2040
882384-AE-0	Texas Eastern Trnsmsn LP CORPORATE			2	1.G FE	1,491,711	81.3570	1,224,424	1,505,000	1,492,928	0	268	0	0	4.150	4.202	JJ	28,800	62,458	01/04/2018	01/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88240T-AB-7	Texas Electric Market Stabiliz Sr. Secur				1.A FE	40,046,183	94.1380	37,702,164	40,050,000	40,047,160	0	977	0	0	4.966	4.966	FA	1,082,836	0	06/15/2022	02/01/2042
882484-AB-4	TEXAS HEALTH RESOURCES CORPORATE				1.C FE	13,249,300	71.6630	9,477,468	13,225,000	13,247,773	0	(505)	0	0	3.372	3.362	MN	56,982	445,947	12/03/2019	11/15/2051
88283#-AA-7	Texas Transmission Finco LLC Senior Secu				2.B	8,445,000	92.6590	7,825,044	8,445,000	8,445,000	0	0	0	0	4.480	4.482	JD	1,051	378,336	11/20/2018	11/20/2030
88307*-AA-3	Texoma Wind LLC Senior Secured Note				2.C PL	504,473	94.5390	476,926	504,473	504,473	0	0	0	0	4.120	4.119	JD	58	20,784	02/08/2017	06/30/2034
883203-BY-6	TEXTRON INC CORPORATE			2	2.B FE	1,926,040	90.9880	1,819,761	2,000,000	1,933,927	0	7,887	0	0	3.375	4.090	MS	22,500	33,750	04/18/2022	03/01/2028
883203-CB-5	TEXTRON INC CORPORATE			2	2.B FE	8,048,425	85.0650	7,868,472	9,250,000	8,056,351	0	7,926	0	0	3.000	5.112	JD	23,125	0	12/07/2022	06/01/2030
883556-BG-6	THERMO FISHER SCIENTIFIC CORPORATE			2	1.G FE	5,980,800	101.4170	5,070,834	5,000,000	5,860,004	0	(26,331)	0	0	5.300	4.059	FA	110,417	265,000	01/12/2018	02/01/2044
883556-BY-7	THERMO FISHER SCIENTIFIC CORPORATE			2	1.G FE	8,638,399	87.5320	7,024,418	8,025,000	8,614,744	0	(16,932)	0	0	4.100	3.619	FA	124,298	329,025	09/14/2021	08/15/2047
883556-CE-0	THERMO FISHER SCIENTIFIC CORPORATE			2	1.G FE	27,022,191	62.9120	15,099,833	24,001,385	25,051,229	0	(38,500)	0	(1,639,244)	1.875	1.653	OCT	113,431	413,088	02/11/2021	10/01/2049
883556-CL-4	THERMO FISHER SCIENTIFIC CORPORATE			2	1.G FE	1,522,150	81.1840	1,250,239	1,540,000	1,524,326	0	1,631	0	0	2.000	2.127	AO	6,502	35,249	08/10/2021	10/15/2031
883556-CQ-3	THERMO FISHER SCIENTIFIC CORP FLOATER			2	1.G FE	28,250,000	99.0610	27,984,687	28,250,000	28,250,000	0	0	0	0	4.830	0.580	JAJO	251,919	394,064	10/19/2021	10/18/2024
884838-AA-7	Thompson Machinery Corp. Sr. Unsecured				3.A YE	5,000,000	86.3790	4,318,958	5,000,000	5,000,000	0	0	0	0	3.400	3.400	JAJO	28,806	170,000	07/30/2020	07/30/2030
88579E-AC-9	3M COMPANY CORPORATE				1.E FE	9,602,838	103.2250	8,258,013	8,000,000	9,204,375	0	(61,076)	0	0	5.700	4.270	MS	134,267	456,000	12/07/2016	03/15/2037
88579Y-AH-4	3M CO CORPORATE				1.E FE	2,468,125	80.2230	2,005,576	2,500,000	2,471,568	0	828	0	0	3.875	3.954	JD	4,306	96,875	08/29/2018	06/15/2044
88579Y-AW-1	3M CO CORPORATE			2	1.E FE	8,026,800	68.5260	6,123,495	8,936,000	8,117,937	0	20,758	0	0	3.125	3.703	MS	79,121	279,250	09/05/2018	09/19/2046
88579Y-BD-2	3M CO CORPORATE			2	1.E FE	64,235,612	79.3180	51,018,177	64,321,000	64,240,637	0	1,259	0	0	4.000	4.007	MS	764,705	2,572,840	03/13/2019	09/14/2048
88579Y-BG-5	3M CO CORPORATE			2	1.E FE	1,861,627	92.2400	1,720,283	1,865,000	1,862,744	0	315	0	0	3.375	3.396	MS	20,981	62,944	02/21/2019	03/01/2029
88590#-AA-5	Thrill Holdings LLC Sr. Secured				4.C	699,759	98.2400	687,443	699,759	699,759	0	0	0	0	42.177	11.199	MJSD	7,084	186,738	05/27/2022	05/27/2027
88590#-AC-1	Thrill Holdings LLC Sr. Secured				4.B Z	2,176,837	98.2400	2,138,525	2,176,837	2,176,837	0	0	0	0	51.559	11.462	MJSD	28,992	0	11/17/2022	05/27/2027
88731E-AF-7	TIME WARNER ENT DEBENTURES				2.C FE	37,626,318	100.6660	34,981,376	34,750,000	34,786,589	0	(237,940)	0	0	8.375	7.666	MS	856,925	2,910,313	09/25/2000	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES				2.C FE	16,577,755	111.6250	16,129,864	14,450,000	15,837,177	0	(97,420)	0	0	8.375	7.002	JJ	558,031	1,210,188	04/03/2018	07/15/2033
88732J-AN-8	TIME WARNER CABLE INC CORPORATE				2.C FE	5,507,294	100.0830	4,723,894	4,720,000	5,335,095	0	(23,553)	0	0	7.300	5.997	JJ	172,280	344,560	04/27/2015	07/01/2038
88732J-AU-2	TIME WARNER CABLE INC CORPORATE				2.C FE	1,836,656	95.7110	1,540,947	1,610,000	1,781,229	0	(6,128)	0	0	6.750	5.742	JD	4,830	108,675	10/14/2010	06/15/2039
887389-E@-9	TIMKEN CO Senior Unsecured Note				2.C	3,204,167	88.7970	2,511,456	2,828,305	2,882,237	0	(12,178)	0	(188,462)	2.020	1.596	MS	18,092	55,737	09/01/2021	09/07/2027
889175-BD-6	TOLEDO EDISON CO CORPORATE				1.G FE	9,985,000	103.6590	10,365,914	10,000,000	9,988,741	0	439	0	0	6.150	6.161	MN	78,583	615,000	11/13/2006	05/15/2037
89055F-AB-9	TOPBUILD CORP CORPORATE			2	3.B FE	2,429,863	82.7850	2,040,646	2,465,000	2,435,882	0	4,066	0	0	3.625	3.840	MS	26,310	89,356	08/18/2021	03/15/2029
89055F-AC-7	TOPBUILD CORP CORPORATE			2	3.B FE	800,000	81.2460	649,972	800,000	800,000	0	0	0	0	4.125	4.122	FA	12,467	27,592	09/28/2021	02/15/2032
891092-B#-4	The Toro Company Sr. Unsecured				2.B	5,000,000	90.5580	4,527,912	5,000,000	5,000,000	0	0	0	0	3.970	3.970	JD	551	99,250	06/30/2022	06/30/2032
891092-B*-8	The Toro Company Senior Unsecured Note				2.B	1,000,000	91.6390	916,388	1,000,000	1,000,000	0	0	0	0	3.810	3.810	JD	1,693	38,100	06/27/2019	06/15/2029
891092-B@-6	The Toro Company Senior Unsecured Note				2.B	3,970,000	90.6800	3,599,992	3,970,000	3,970,000	0	0	0	0	3.910	3.910	JD	6,899	155,227	06/27/2019	06/15/2031
89147L-N@-5	Tortoise Energy Infra Corp. Senior Unsec				1.A FE	5,001,333	95.2880	4,765,679	5,001,333	5,001,333	0	0	0	0	3.200	3.200	JD	7,558	160,043	04/09/2015	06/16/2025
89147L-P*-5	Tortoise Energy Infra Corp. Senior Unsec				1.A FE	337,969	92.6260	298,873	322,667	334,798	0	(2,385)	0	0	3.330	2.483	MS	2,865	10,745	09/01/2021	09/27/2027
89147L-P@-3	Tortoise Energy Infra Corp. Sr. Unsecure				1.A FE	4,328,308	87.1120	3,920,059	4,500,000	4,347,533	0	19,225	0	0	2.500	3.127	JD	4,375	112,500	03/01/2022	12/17/2028
89148B-F*-7	Tortoise Midstream Energy Fund Senior Un				1.A FE	1,564,004	98.3200	1,537,735	1,564,004	1,564,004	0	0	0	0	3.790	3.790	AO	12,349	59,276	10/16/2018	10/16/2023
89148B-F@-5	Tortoise Midstream Energy Fund Senior Un				1.A FE	1,117,146	96.1240	1,073,849	1,117,146	1,117,146	0	0	0	0	3.970	3.970	AO	9,240	44,351	10/16/2018	10/16/2025
89148B-G*-6	Tortoise Midstream Energy Fund Sr. Unsec				1.A FE	5,000,000	85.8490	4,292,447	5,000,000	5,000,000	0	0	0	0	2.500	2.500	JD	4,861	125,000	12/17/2021	12/17/2028
891490-AR-5	TOSCO CORP DEBENTURES				1.F FE	6,377,945	109.4170	6,565,044	6,000,000	6,117,400	0	(24,499)	0	0	7.800	7.228	JJ	234,000	468,000	07/21/2004	01/01/2027
891490-AT-1	TOSCO CORP NOTES				1.F FE	12,830,700	117.0350	11,703,491	10,000,000	11,219,632	0	(133,878)	0	0	8.125	5.994	FA	306,944	812,500	02/27/2003	02/15/2030
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS				1.A FE	18,718,000	90.8450	17,004,456	18,718,000	18,718,000	0	0	0	0	3.400	3.400	AO	132,586	645,252	10/19/2015	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate				1.A FE	13,467,629	88.8820	11,961,782	13,458,000	13,465,263	0	(355)	0	0	3.450	3.443	JJ	205,066	464,301	04/01/2016	01/22/2041
892356-AA-4	Tractor Supply Company CORPORATE			2	2.B FE	680,696	76.8250	609,221	793,000	689,391	0	8,695	0	0	1.750	3.685	MN	2,313	13,878	03/21/2022	11/01/2030
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP CORPORATE				1.E FE	17,051,686	79.2660	13,990,499	17,650,000	17,110,587	0	54,285	0	0	1.900	2.289	MS	101,537	334,418	01/10/2022	09/12/2031
89236T-JW-6	TOYOTA MOTOR CREDIT CORP CORPORATE				1.E FE	24,209,847	82.2480	19,986,252	24,300,000	24,217,528	0	7,681	0	0	2.400	2.442	JJ	272,160	291,600	01/10/2022	01/13/2032
89236T-KC-8	TOYOTA MOTOR CREDIT CORP CORPORATE				1.E FE	35,216,513	98.1240	34,588,726	35,250,000	35,221,814	0	5,302	0	0	3.950	3.984	JD	3,868	696,188	06/27/2022	06/30/2025
893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE				2.B FE	8,965,635	106.3180	9,036,989	8,500,000	8,643,891	0	(31,392)	0	0	7.250	6.748	JD	51,354	616,250	04/30/2008	12/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2.A FE	4,420,751	95.3950	3,830,105	4,015,000	4,358,860	0	(12,028)	0	0	5.400	4.688	FA	81,906	216,810	06/15/2017	08/15/2041
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2.A FE	21,334,952	83.6880	16,984,492	20,295,000	21,279,886	0	(23,767)	0	0	4.600	4.272	MS	274,885	933,570	09/14/2021	03/15/2048
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2.B FE	2,700,990	76.9510	1,808,347	2,350,000	2,690,728	0	(7,973)	0	0	3.950	3.146	MN	11,861	92,825	09/14/2021	05/15/2050
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES				1.F FE	3,274,706	108.7130	3,366,852	3,097,000	3,141,080	0	(11,616)	0	0	7.750	7.250	AO	50,670	240,018	01/09/2001	04/15/2026
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE				1.F FE	33,809,321	109.0470	30,159,254	27,657,000	32,230,084	0	(219,200)	0	0	6.250	4.660	JD	76,825	1,728,563	07/26/2018	06/15/2037
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE				1.F FE	56,883,028	99.7310	52,921,226	53,064,000	56,130,635	0	(112,138)	0	0	5.350	4.851	MN	473,154	2,838,924	04/01/2016	11/01/2040
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE				1.F FE	23,701,180	88.9710	19,987,373	22,465,000	23,495,785	0	(32,153)	0	0	4.600	4.257	FA	430,579	1,033,390	01/19/2017	08/01/2043
89417E-AK-5	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	14,780,261	85.2320	12,183,957	14,295,000	14,710,383	0	(11,441)	0	0	4.300	4.098	FA	215,140	614,685	03/10/2017	08/25/2045
89417E-AM-1	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	12,343,881	81.3180	9,331,220	11,475,000	12,322,477	0	(27,490)	0	0	4.000	3.502	MN	39,525	459,000	04/27/2022	05/30/2047
89417E-AN-9	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	17,816,473	81.6890	14,436,109	17,672,000	17,810,577	0	(4,829)	0	0	4.050	3.991	MS	226,643	715,716	04/01/2020	03/07/2048
89417E-AP-4	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	37,576,056	81.8300	24,338,592	29,743,000	37,059,515	0	(194,495)	0	0	4.100	2.755	MS	396,325	1,219,463	07/07/2020	03/04/2049
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE				1.F FE	11,551,315	110.2500	10,246,671	9,294,000	10,674,423	0	(104,365)	0	0	6.375	4.539	MS	174,456	592,493	10/01/2013	03/15/2033
89472#-AH-1	Trek Bicycle Corporation Senior Secured				2.C	10,167,500	98.2860	9,993,263	10,167,500	10,167,500	0	0	0	0	4.830	4.859	FMAN	81,848	491,090	04/02/2013	05/01/2027
89472#-AJ-7	Trek Bicycle Corporation Senior Secured				2.C	5,017,833	100.9190	5,063,942	5,017,833	5,017,833	0	0	0	0	5.810	5.852	FMAN	48,589	291,536	12/31/2013	11/01/2028
89472#-AK-4	Trek Bicycle Corporation Sr. Secured				2.C	1,000,000	89.9410	899,409	1,000,000	1,000,000	0	0	0	0	3.970	3.989	FMAN	6,617	39,700	03/30/2020	11/01/2033
89566E-A#-5	Tri-State Gen & Trans Assoc Senior Secur				1.G FE	11,921,000	89.9280	10,720,308	11,921,000	11,921,000	0	0	0	0	3.900	3.900	AO	116,230	464,919	10/31/2014	10/03/2033
89788J-AC-3	TRUIST BANK CORP FLOATER			2	1.F FE	18,500,000	99.7760	18,458,528	18,500,000	18,500,000	0	0	0	0	5.030	1.820	MJSD	57,951	393,988	03/04/2020	03/09/2023
89837#-AB-4	Estate Bernice P Bishop Senior Note				1.D Z	4,021,324	102.7840	3,915,593	3,809,523	3,958,182	0	(32,967)	0	0	6.800	4.823	MS	86,349	259,048	12/01/2021	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note				1.D YE	10,000,000	98.8750	9,887,456	10,000,000	10,000,000	0	0	0	0	4.880	4.879	JD	28,467	488,000	06/10/2003	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note				1.D YE	6,000,000	99.0450	5,942,698	6,000,000	6,000,000	0	0	0	0	4.930	4.929	AO	63,268	295,800	04/14/2004	04/14/2029
89837#-AH-1	Estate Bernice P Bishop Senior Note				1.D YE	19,690,000	93.1430	18,339,858	19,690,000	19,690,000	0	0	0	0	3.850	3.868	JAJO	151,613	758,065	01/19/2012	01/19/2037
898813-AM-2	TUCSON ELEC PWR CO CORPORATE			2	1.G FE	5,748,861	85.7880	4,911,339	5,725,000	5,745,587	0	(631)	0	0	5.000	4.970	MS	84,285	286,250	04/01/2016	03/15/2044
898813-AT-7	TUCSON ELEC PWR CO CORPORATE			2	1.G FE	14,227,738	66.5790	9,554,032	14,350,000	14,231,264	0	2,496	0	0	3.250	3.295	MN	77,729	466,375	05/06/2021	05/01/2051
90131H-BF-1	21ST CENTURY FOX AMERICA CORPORATE				2.A FE	637	97.7620	489	500	596	0	(6)	0	0	6.200	4.151	JD	1	31	04/27/2015	12/15/2034
902494-AY-9	TYSON FOODS CORPORATE			2	2.B FE	524,416	93.3650	466,823	500,000	520,970	0	(562)	0	0	5.150	4.831	FA	9,728	25,750	12/07/2015	08/15/2044
902494-AZ-6	TYSON FOODS CORPORATE			2	2.B FE	5,138,881	96.0100	3,926,820	4,090,000	5,045,431	0	(73,849)	0	0	4.875	2.461	FA	75,324	199,388	09/22/2021	08/15/2034
902494-BD-4	TYSON FOODS CORPORATE			2	2.B FE	78,434,124	85.8590	57,965,317	67,512,000	78,105,244	0	(287,935)	0	0	4.550	3.551	JD	247,450	2,947,240	09/13/2022	06/02/2047
902494-BH-5	TYSON FOODS CORPORATE			2	2.B FE	82,339,208	93.1220	68,171,796	73,207,000	81,862,322	0	(213,689)	0	0	5.100	4.298	MS	964,502	2,889,507	11/22/2022	09/28/2048
902494-BK-8	TYSON FOODS CORPORATE			2	2.B FE	399,928	95.7410	382,964	400,000	399,936	0	6	0	0	4.350	4.352	MS	5,800	17,400	02/13/2019	03/01/2029
902691-B*-4	UGI Utilities, Inc. Senior Unsecured Not				1.F	15,000,000	84.5220	12,678,309	15,000,000	15,000,000	0	0	0	0	4.120	4.120	AO	104,717	618,000	10/31/2016	10/31/2046
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES				2.A FE	12,935,432	110.4960	13,519,237	12,235,000	12,511,158	0	(40,673)	0	0	7.000	6.505	JJ	394,919	856,450	12/15/2010	07/15/2028
90331H-NV-1	US BANK NA BANK NOTE			2	1.E FE	4,014,760	99.1570	3,966,292	4,000,000	4,001,710	0	(3,451)	0	0	3.400	3.310	JJ	59,311	136,000	01/16/2019	07/24/2023
90430#-AA-5	Uncommon NSA Lender IV, LLC Tax Credit S				2.C	2,830,879	38.8310	2,774,490	0	2,557,386	0	(69,503)	0	0	4.230	9.046	MJSD	0	0	06/01/2018	12/29/2038
90431#-AA-4	Uncommon NSA Lender III, LLC Tax Credit				2.C	2,947,623	39.5430	2,820,234	0	2,486,976	0	(119,081)	0	0	5.270	10.146	MJSD	0	0	06/01/2018	12/29/2033
90431*-AA-8	Uncommon NSA Lender V, LLC Tax Credit St				2.C	3,265,059	45.8120	3,273,253	0	3,006,362	0	(65,644)	0	0	4.710	8.986		0	0	06/01/2018	12/28/2040
90431@-AA-6	Uncommon CP Lender III, LLC Tax Credit S				2.C	4,059,187	49.5860	3,905,370	0	3,971,817	0	(22,158)	0	0	4.700	8.826	MJSD	0	0	06/01/2018	12/30/2054
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured				2.C	2,413,155	101.0000	2,428,706	2,404,659	2,411,211	0	(415)	0	0	6.700	6.704	JAJO	34,013	163,350	06/01/2018	12/28/2035
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured				2.C	2,116,098	101.0000	2,130,170	2,109,080	2,114,570	0	(332)	0	0	7.750	7.773	JAJO	34,507	165,724	06/01/2018	12/28/2035
904764-AY-3	UNILEVER CAPITAL CORP CORPORATE			2	1.E FE	5,500,278	93.6520	5,384,986	5,750,000	5,610,797	0	29,142	0	0	2.900	3.505	MN	25,939	166,750	01/02/2019	05/05/2027
904764-BC-0	UNILEVER CAPITAL CORP CORPORATE			2	1.E FE	1,980,440	94.3750	1,887,503	2,000,000	1,988,402	0	1,969	0	0	3.500	3.622	MS	19,250	70,000	09/04/2018	03/22/2028
904764-BR-7	UNILEVER CAPITAL CORP CORPORATE			2	1.E FE	47,380,567	65.3180	31,808,020	48,697,000	47,416,722	0	29,037	0	0	2.625	2.758	FA	493,564	1,278,296	10/04/2021	08/12/2051
906548-CH-3	UNION ELECTRIC CO CORPORATE				1.F FE	30,873,046	127.3940	27,687,831	21,734,000	28,552,353	0	(257,220)	0	0	8.450	5.494	MS	540,754	1,836,523	02/09/2012	03/15/2039
906548-CJ-9	UNION ELECTRIC CO CORPORATE			2	1.F FE	3,018,741	82.3600	2,483,153	3,015,000	3,017,708	0	(104)	0	0	3.900	3.893	MS	34,622	117,585	09/06/2012	09/15/2042
906548-CL-4	UNION ELECTRIC CO CORPORATE			2	1.F FE	12,759,946	77.2800	11,027,056	14,269,000	12,983,431	0	33,859	0	0	3.650	4.280	AO	109,951	520,819	06/20/2016	04/15/2045
906548-CS-9	UNION ELECTRIC CO CORPORATE			2	1.F FE	5,971,320	63.4810	3,808,867	6,000,000	5,972,549	0	645	0	0	2.625	2.648	MS	46,375	157,500	10/01/2020	03/15/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
906548-CT-7	UNION ELECTRIC CO CORPORATE			2	1.F FE	399,564	79.2040	316,816	400,000	399,628	0	44	0	0	2.150	2.161	MS	2,532	10,583	06/09/2021	03/15/2032
907818-CF-3	UNION PACIFIC CORP DEBENTURES				1.G FE	11,225,578	109.3540	11,154,147	10,200,000	10,591,296	0	(52,438)	0	0	6.625	5.863	FA	281,563	675,750	07/08/2003	02/01/2029
907818-CS-5	UNION PACIFIC CORP BOND				1.G FE	3,383,280	98.0430	3,529,532	3,600,000	3,480,349	0	8,153	0	0	5.375	5.804	JD	16,125	193,500	01/23/2004	06/01/2033
907818-CU-0	UNION PACIFIC CORP BOND				1.G FE	5,303,248	105.3960	5,086,391	4,826,000	5,122,081	0	(18,494)	0	0	6.250	5.512	MN	50,271	301,625	08/03/2010	05/01/2034
907818-DF-2	UNION PACIFIC CORP CORP				1.G FE	5,357,717	100.6930	5,034,636	5,000,000	5,272,933	0	(9,262)	0	0	5.780	5.298	JJ	133,261	289,000	12/21/2010	07/15/2040
907818-DJ-4	UNION PACIFIC CORP CORPORATE			2	1.G FE	4,169,294	93.2180	3,374,497	3,620,000	4,110,340	0	(18,957)	0	0	4.750	3.710	MS	50,630	171,950	02/24/2021	09/15/2041
907818-DL-9	UNION PACIFIC CORP CORPORATE			2	1.G FE	11,912,482	84.5910	10,003,691	11,826,000	11,893,957	0	(2,395)	0	0	4.300	4.255	JD	22,601	508,518	04/01/2016	06/15/2042
907818-DP-0	UNION PACIFIC CORP CORPORATE			2	1.G FE	1,292,499	84.1010	1,093,307	1,300,000	1,293,978	0	181	0	0	4.250	4.284	AO	11,664	55,250	03/20/2013	04/15/2043
907818-DR-6	UNION PACIFIC CORP CORPORATE			2	1.G FE	9,860,500	98.5850	9,858,487	10,000,000	9,981,401	0	15,649	0	0	3.646	3.814	FA	137,738	364,600	01/15/2014	02/15/2024
907818-DT-2	UNION PACIFIC CORP			2	1.G FE	24,204,917	91.8760	20,658,329	22,485,000	23,932,111	0	(43,308)	0	0	4.821	4.343	FA	451,667	1,084,002	04/01/2016	02/01/2044
907818-DU-9	UNION PACIFIC CORP CORPORATE			2	1.G FE	936,833	90.2490	774,339	858,000	924,047	0	(2,010)	0	0	4.750	4.186	JD	1,811	40,755	10/06/2015	12/15/2043
907818-DX-3	UNION PACIFIC CORP CORPORATE			2	1.G FE	164,386	85.2330	122,736	144,000	161,262	0	(518)	0	0	4.850	4.000	JD	310	6,984	04/01/2016	06/15/2044
907818-EF-1	UNION PACIFIC CORP CORPORATE			2	1.G FE	9,693,700	83.1210	8,312,147	10,000,000	9,736,016	0	6,732	0	0	4.050	4.231	MN	51,750	405,000	11/13/2015	11/15/2045
907818-EG-9	UNION PACIFIC CORP CORPORATE			2	1.G FE	16,553,332	78.1460	12,856,586	16,452,000	16,575,292	0	(3,772)	0	0	4.375	4.319	MN	91,971	719,775	08/30/2021	11/15/2065
907818-EJ-3	UNION PACIFIC CORP CORPORATE			2	1.G FE	2,048,260	82.7960	1,655,923	2,000,000	2,042,057	0	(1,139)	0	0	4.050	3.909	MS	27,000	81,000	01/05/2017	03/01/2046
907818-EK-0	UNION PACIFIC CORP CORPORATE			2	1.G FE	14,559,332	73.0430	10,727,850	14,687,000	14,576,002	0	2,962	0	0	3.350	3.396	FA	185,872	492,015	10/18/2016	08/15/2046
907818-EM-6	UNION PACIFIC CORP CORPORATE			2	1.G FE	3,698,746	80.4110	3,231,738	4,019,000	3,726,615	0	5,129	0	0	3.799	4.239	AO	38,170	152,682	12/22/2016	10/01/2051
907818-ER-5	UNION PACIFIC CORP CORPORATE			2	1.G FE	26,026,366	79.1110	17,600,597	22,248,000	25,984,665	0	(36,312)	0	0	4.100	3.364	MS	268,583	912,168	02/09/2022	09/15/2067
907818-EW-4	UNION PACIFIC CORP CORPORATE			2	1.G FE	34,437,017	88.5890	30,035,932	33,905,000	34,419,308	0	(13,298)	0	0	4.500	4.393	MS	470,432	1,525,725	09/14/2021	09/10/2048
907818-EY-0	UNION PACIFIC CORP CORPORATE			2	1.G FE	1,316,933	96.1580	1,163,508	1,210,000	1,283,753	0	(12,547)	0	0	3.950	2.727	MS	14,737	47,795	04/09/2020	09/10/2028
907818-FE-3	UNION PACIFIC CORP CORPORATE			2	1.G FE	8,835,650	78.8570	6,359,800	8,065,000	8,823,798	0	(10,538)	0	0	3.950	3.485	FA	120,348	318,568	02/10/2022	08/15/2059
907818-FG-8	UNION PACIFIC CORP CORPORATE			2	1.G FE	2,783,970	78.0120	2,106,323	2,700,000	2,781,363	0	(1,034)	0	0	3.839	3.688	MS	29,080	103,653	05/29/2020	03/20/2060
907818-FK-9	UNION PACIFIC CORP CORPORATE			2	1.G FE	3,532,748	73.2360	2,383,819	3,255,000	3,524,074	0	(6,734)	0	0	3.250	2.807	FA	42,903	105,788	09/14/2021	02/05/2050
907818-FN-3	UNION PACIFIC CORP CORPORATE			2	1.G FE	11,118,495	64.3110	7,281,921	11,323,000	11,121,868	0	2,573	0	0	2.973	3.050	MS	98,185	336,633	08/13/2021	09/16/2062
907818-FS-2	UNION PACIFIC CORP CORPORATE			2	1.G FE	44,198,276	74.2110	30,750,248	41,436,000	44,167,725	0	(23,398)	0	0	3.799	3.510	AO	371,675	1,574,154	10/05/2021	04/06/2071
907818-FV-5	UNION PACIFIC CORP CORPORATE			2	1.G FE	14,669,241	73.4890	9,721,798	13,229,000	14,641,764	0	(19,521)	0	0	3.550	3.071	MN	53,486	469,630	07/27/2021	05/20/2061
907818-FZ-6	UNION PACIFIC CORP CORPORATE			2	1.G FE	29,919,684	75.8900	22,767,131	30,000,000	29,920,134	0	450	0	0	3.500	3.514	FA	399,583	525,000	02/10/2022	02/14/2053
907818-GA-0	UNION PACIFIC CORP CORPORATE			2	1.G FE	26,915,618	74.9070	20,074,966	26,800,000	26,914,014	0	(1,604)	0	0	3.850	3.830	FA	392,657	515,900	02/10/2022	02/14/2072
90964*-AG-0	United Bottling Mngmt Co., LLC Senior Un				2.A PL	8,238,999	93.9070	7,517,699	8,005,463	8,182,695	0	(42,405)	0	0	3.990	3.377	JD	8,873	319,418	09/01/2021	12/21/2026
910208-AB-3	United Electric Securitization Sr. Secur				1.A FE	25,000,000	97.7170	24,429,168	25,000,000	25,000,000	0	0	0	0	5.316	5.310	JD	62,758	0	12/14/2022	06/01/2045
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE				1.F FE	44,094,932	110.7390	40,889,178	36,924,000	43,148,101	0	(128,778)	0	0	6.200	4.627	JJ	1,055,616	739,288	12/12/2022	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE CORPORATE			2	1.F FE	8,751,996	96.6080	7,381,846	7,641,000	8,526,376	0	(35,931)	0	0	4.875	3.936	MN	47,597	372,499	06/22/2016	11/15/2040
911312-AR-7	UNITED PARCEL SERVICE CORPORATE				1.F FE	21,021,517	83.1560	18,456,555	22,195,000	21,267,586	0	30,079	0	0	3.625	3.929	AO	201,142	804,569	06/18/2013	10/01/2042
911312-AY-2	UNITED PARCEL SERVICE CORPORATE			2	1.F FE	822,042	93.0520	837,468	900,000	859,105	0	9,654	0	0	2.400	3.669	MN	2,760	21,600	12/07/2018	11/15/2026
911312-AZ-9	UNITED PARCEL SERVICE CORPORATE			2	1.F FE	926,800	77.3310	723,045	935,000	927,866	0	189	0	0	3.400	3.447	MN	4,062	31,790	10/19/2016	11/15/2046
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER				1.F FE	29,625,600	99.9650	29,989,623	30,000,000	29,966,695	0	126,523	0	0	4.193	2.317	JAJO	319,010	410,889	04/17/2020	04/01/2023
911312-BK-1	UNITED PARCEL SERVICE CORPORATE			2	1.F FE	29,085,300	99.4040	29,821,205	30,000,000	29,940,598	0	224,954	0	0	2.500	3.278	AO	187,500	750,000	01/08/2019	04/01/2023
911312-BQ-8	UNITED PARCEL SERVICE CORPORATE			2	1.F FE	9,993,300	89.1520	8,915,220	10,000,000	9,993,216	0	128	0	0	4.250	4.254	MS	125,139	425,000	03/13/2019	03/15/2049
911365-BF-0	UNITED RENTALS NA INC CORPORATE			2	3.A FE	259,875	98.7410	246,852	250,000	255,453	0	(4,104)	0	0	5.500	2.502	FA	5,194	13,750	12/13/2021	05/15/2027
911365-BL-7	UNITED RENTALS NA INC CORPORATE			2	3.B FE	2,050,000	93.9250	1,878,496	2,000,000	2,032,595	0	(5,587)	0	0	5.250	4.881	JJ	48,417	105,000	08/14/2019	01/15/2030
91159H-HG-8	US BANCORP SR NT CORPORATE			2	1.F FE	10,224,105	98.7410	9,872,128	9,998,000	10,024,729	0	(25,974)	0	0	3.700	3.424	JJ	155,163	369,926	04/09/2014	01/30/2024
91159H-HN-3	US BANCORP SR NT CORPORATE			2	1.F FE	12,620,070	92.4670	12,356,364	13,363,000	13,003,781	0	93,863	0	0	2.375	3.180	JJ	140,172	317,371	03/21/2019	07/22/2026
91159H-HR-4	US BANCORP SR NT CORPORATE			2	1.F FE	16,157,120	94.0650	15,050,322	16,000,000	16,073,364	0	(16,633)	0	0	3.150	3.030	AO	89,600	504,000	08/09/2017	04/27/2027
91159H-HW-3	US BANCORP SR NT CORPORATE			2	1.F FE	19,541,540	88.0480	15,778,286	17,920,000	19,174,231	0	(185,990)	0	0	3.000	1.821	JJ	225,493	537,600	01/28/2021	07/30/2029
91159H-JD-3	US BANCORP SR NT CORP FLOATER			2	1.F FE	9,100,000	82.0420	7,465,860	9,100,000	9,100,000	0	0	0	0	2.677	2.488	JJ	104,210	121,804	01/20/2022	01/27/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91159H-JG-6	US BANCORP SR NT CORP FLOATER			2	1.F FE	43,283,249	95.1330	42,391,450	44,560,000	43,286,456	0	3,208	0	0	4.967	5.245	JJ	977,539	0	12/12/2022	07/22/2033
91159H-JJ-0	US BANCORP SR NT CORP FLOATER			2	1.F FE	4,540,000	104.1110	4,726,652	4,540,000	4,540,000	0	0	0	0	5.850	5.795	AO	51,643	0	10/18/2022	10/21/2033
911684-AD-0	UNITED STATES CELLULAR CORP BOND				3.B FE	6,084,683	88.7720	5,243,733	5,907,000	6,012,203	0	(6,448)	0	0	6.700	6.470	JD	17,590	395,769	02/11/2004	12/15/2033
000000-00-0	The US Fund for UNICEF Senior Note				5.B GI	18,287,566	96.3490	17,824,512	18,500,000	18,435,805	0	41,695	0	0	3.600	3.810	DEC	1,850	666,000	10/15/2019	06/30/2024
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				2.A FE	603,288	108.1790	654,480	605,000	604,341	0	88	0	0	6.700	6.722	FA	16,890	40,535	05/16/2002	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				2.A FE	25,180,804	113.5410	26,534,644	23,370,000	24,128,762	0	(89,391)	0	0	7.500	6.875	MS	516,087	1,752,750	08/20/2003	09/15/2029
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	13,451,828	106.1550	14,237,509	13,412,000	13,445,836	0	(2,527)	0	0	6.050	6.015	JD	67,619	811,426	04/27/2015	06/01/2036
913017-BP-3	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	249,443	107.1830	200,432	187,000	234,627	0	(2,190)	0	0	6.125	3.921	JJ	5,281	11,454	04/27/2015	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	15,670,879	102.6670	15,092,097	14,700,000	15,432,909	0	(29,203)	0	0	5.700	5.234	AO	176,890	837,900	04/27/2015	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	27,016,584	90.5970	23,731,938	26,195,000	26,823,101	0	(25,258)	0	0	4.500	4.307	JD	98,231	1,151,775	09/23/2022	06/01/2042
913017-CP-2	UNITED TECHNOLOGIES CORP CORPORATE			2	2.A FE	4,526,080	82.7860	3,311,433	4,000,000	4,512,267	0	(13,813)	0	0	4.050	3.272	MN	25,650	162,000	01/04/2022	05/04/2047
913017-CX-5	UNITED TECHNOLOGIES CORP CORPORATE			2	2.A FE	6,217,826	91.1050	4,350,246	4,775,000	6,170,925	0	(36,412)	0	0	4.625	2.975	MN	27,605	220,844	09/14/2021	11/16/2048
913017-CY-3	UNITED TECHNOLOGIES CORP CORPORATE			2	2.A FE	5,743,667	95.9850	5,466,323	5,695,000	5,738,895	0	(4,772)	0	0	4.125	3.971	MN	29,365	234,919	04/25/2022	11/16/2028
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE				1.F FE	29,800,265	105.8620	31,178,525	29,452,000	29,732,883	0	(18,011)	0	0	5.800	5.683	MS	502,975	1,708,216	04/27/2015	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE				1.F FE	1,308,615	112.1040	1,059,381	945,000	1,215,657	0	(13,726)	0	0	6.500	3.891	JD	2,730	61,425	04/27/2015	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE				1.F FE	4,281,965	113.7450	5,687,249	5,000,000	4,483,987	0	3,320	0	0	6.625	7.496	MN	42,326	331,250	10/27/2021	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE				1.F FE	7,709,861	117.6690	7,324,886	6,225,000	7,306,236	0	(46,795)	0	0	6.875	5.193	FA	161,677	427,969	04/27/2015	02/15/2038
91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	2,084,565	106.4750	1,863,320	1,750,000	2,023,675	0	(9,865)	0	0	5.950	4.641	FA	39,336	104,125	12/07/2015	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	2,283,600	92.3580	1,847,158	2,000,000	2,224,844	0	(8,361)	0	0	4.625	3.771	MN	11,819	92,500	01/06/2015	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	5,862,436	90.2330	4,931,225	5,465,000	5,791,260	0	(11,650)	0	0	4.375	3.921	MS	70,400	239,094	04/12/2016	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	598,687	85.0750	497,687	585,000	596,063	0	(384)	0	0	3.950	3.810	AO	4,878	23,108	04/27/2015	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE				1.F FE	1,980,700	99.6580	1,993,159	2,000,000	1,999,431	0	2,161	0	0	2.875	2.989	MS	16,931	57,500	05/23/2013	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	10,225,581	89.1160	9,278,746	10,412,000	10,262,114	0	4,423	0	0	4.250	4.356	MS	130,295	442,510	04/27/2015	03/15/2043
91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE				1.F FE	30,257,941	94.4260	25,022,867	26,500,000	29,735,748	0	(88,211)	0	0	4.750	3.928	JJ	580,424	1,258,750	05/31/2016	07/15/2045
91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	18,089,782	85.9700	15,524,432	18,058,000	18,087,292	0	(726)	0	0	4.200	4.189	JJ	349,723	758,436	08/28/2018	01/15/2047
91324P-CZ-3	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	15,237,000	86.4880	12,973,252	15,000,000	15,215,507	0	(5,251)	0	0	4.250	4.154	AO	134,583	637,500	08/22/2018	04/15/2047
91324P-DU-3	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	13,254,248	79.2790	10,544,075	13,300,000	13,257,130	0	921	0	0	3.700	3.719	FA	185,904	492,100	07/23/2019	08/15/2049
91324P-EA-6	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	10,515,700	68.0790	6,807,934	10,000,000	10,504,913	0	(7,579)	0	0	3.125	2.901	MN	39,931	312,500	07/21/2021	05/15/2060
91324P-ED-0	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	999,910	83.4550	834,554	1,000,000	999,910	0	8	0	0	2.300	2.301	MN	2,939	23,000	05/17/2021	05/15/2031
91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	24,476,104	72.4360	17,844,631	24,635,000	24,480,605	0	3,243	0	0	3.250	3.284	MN	102,304	800,638	05/17/2021	05/15/2051
91324P-EJ-7	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	4,952,190	95.3560	4,734,405	4,965,000	4,952,598	0	408	0	0	4.200	4.232	MN	26,646	101,369	05/17/2022	05/15/2032
91324P-ET-5	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	385,398	110.1620	429,633	390,000	385,363	0	(35)	0	0	6.050	6.130	FA	4,129	0	10/25/2022	02/15/2063
91327A-AA-0	UNITI GROUP INC/UNITI FIBER HO CORPORATE			2	4.B FE	9,798,928	97.0550	9,462,882	9,750,000	9,766,435	0	(31,618)	0	0	7.875	7.293	FA	290,063	185,063	09/23/2022	02/15/2025
913543-C@-1	Universal Forest Products Senior Note				2.B	22,000,000	96.1570	21,154,517	22,000,000	22,000,000	0	0	0	0	3.980	3.980	JD	34,051	875,600	12/17/2012	12/17/2024
913543-D#-8	Universal Forest Products Sr. Unsecured				2.B	43,400,000	81.0980	35,196,724	43,400,000	43,400,000	0	0	0	0	3.080	3.080	FA	523,549	1,336,720	08/10/2020	08/10/2033
913543-D@-0	Universal Forest Products Sr. Unsecured				2.B	1,350,000	81.9500	1,106,326	1,350,000	1,350,000	0	0	0	0	3.040	3.040	FA	16,074	41,040	08/10/2020	08/10/2032
913543-E*-1	Universal Forest Products Sr. Unsecured				2.B	1,850,000	79.1800	1,464,833	1,850,000	1,850,000	0	0	0	0	3.150	3.150	FA	22,824	58,275	08/10/2020	08/10/2035
914906-AU-6	UNIVISION COMMUNICATIONS CORPORATE			2	4.A FE	806,250	96.5770	724,325	750,000	782,179	0	(17,255)	0	0	6.625	4.081	JD	4,141	49,688	08/02/2021	06/01/2027
91529Y-AJ-5	UNUM GROUP CORPORATE				2.C FE	6,360,076	90.2780	4,889,464	5,416,000	6,245,081	0	(25,799)	0	0	5.750	4.559	FA	117,648	311,420	03/26/2018	08/15/2042
91529Y-AL-0	UNUM GROUP CORPORATE				2.C FE	4,028,165	95.6820	3,804,303	3,976,000	3,996,711	0	(6,835)	0	0	3.875	3.679	MN	23,966	154,070	01/18/2018	11/05/2025
91529Y-AN-6	UNUM GROUP CORPORATE			2	2.C FE	9,151,827	90.4770	7,880,557	8,710,000	9,022,035	0	(44,521)	0	0	4.000	3.356	JD	15,484	348,400	12/26/2019	06/15/2029
915316-AA-3	UON (FIC) Pass-Through Trust Senior Note				1.C YE	15,178,420	94.8360	14,394,640	15,178,420	15,178,420	0	0	0	0	4.660	4.705	MON	31,436	707,314	08/26/2014	07/15/2045
91606*-AA-5	Upper Michigan Energy Res Corp Sr. Unsec				2.B YE	734,592	85.6810	606,181	707,489	730,466	0	(3,110)	0	0	3.260	2.723	FA	7,880	23,064	09/01/2021	08/28/2029
918204-AT-5	V F CORP CORPORATE				2.A FE	3,975,640	101.1180	4,044,710	4,000,000	3,982,198	0	679	0	0	6.450	6.496	MN	43,000	258,000	10/10/2007	11/01/2037
91913Y-AB-6	VALERO ENERGY NOTES				2.B	16,882,972	116.8900	15,756,733	13,480,000	15,297,415	0	(189,871)	0	0	8.750	6.415	JD	52,422	1,179,500	04/03/2018	06/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91913Y-AE-0	VALERO ENERGY NOTES				2.B FE	6,016,450	112.8330	5,641,667	5,000,000	5,529,770	0	(41,625)	0	0	7.500	5.994	AO	79,167	375,000	03/18/2004	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATE				2.B FE	11,648,425	107.4770	9,909,355	9,220,000	11,194,973	0	(95,024)	0	0	6.625	4.578	JD	27,148	610,825	01/31/2018	06/15/2037
91914J-AB-8	VALERO ENERGY PARTNERS LP CORPORATE			2	2.B FE	3,034,350	97.1380	2,914,127	3,000,000	3,020,768	0	(3,686)	0	0	4.500	4.343	MS	39,750	135,000	01/31/2019	03/15/2028
92203#-AW-8	The Vanguard Group Inc. Sr. Unsecured				1.G	62,600,000	69.4870	43,498,851	62,600,000	62,600,000	0	0	0	0	2.670	2.670	FA	598,926	1,671,420	08/19/2020	08/22/2040
92241*-AH-9	Vector Pipeline LP Senior Note				1.G	2,866,485	96.3180	2,760,947	2,866,485	2,866,485	0	0	0	0	3.500	3.514	MJSD	8,361	100,327	12/02/2013	06/01/2026
92241*-AJ-5	Vector Pipeline LP Sr. Unsecured				1.G	1,315,007	92.5370	1,216,866	1,315,007	1,315,007	0	0	0	0	4.670	4.670	FMAN	10,235	29,852	05/06/2022	11/01/2034
92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORPORATE			2	2.A FE	505,676	78.2770	396,866	507,000	505,893	0	29	0	0	4.375	4.390	FA	9,242	22,181	04/27/2015	02/01/2045
92277G-AG-2	VENTAS REALTY LP / VENTAS CAPI CORPORATE			2	2.A FE	1,655,018	96.9740	1,595,222	1,645,000	1,653,230	0	(1,788)	0	0	4.125	3.935	JJ	31,289	33,928	04/27/2022	01/15/2026
92343V-AF-1	Verizon Communications CORPORATE				2.A FE	11,877,270	106.7250	12,807,046	12,000,000	11,913,261	0	3,603	0	0	6.250	6.326	AO	187,500	750,000	04/11/2007	04/01/2037
92343V-AK-0	Verizon Communications CORPORATE				2.A FE	4,515,525	102.8710	4,629,217	4,500,000	4,510,830	0	(432)	0	0	6.400	6.374	FA	108,800	288,000	02/07/2008	02/15/2038
92343V-BE-3	Verizon Communications CORPORATE				2.A FE	715,107	91.7440	638,540	696,000	711,958	0	(527)	0	0	4.750	4.567	MN	5,510	33,060	04/01/2016	11/01/2041
92343V-BS-2	Verizon Communications CORPORATE				2.A FE	42,625,045	107.2000	45,505,224	42,449,000	42,565,005	0	(8,904)	0	0	6.400	6.360	MS	799,928	2,716,736	04/01/2016	09/15/2033
92343V-BT-0	Verizon Communications CORPORATE				2.A FE	69,926,254	109.7320	72,912,575	66,446,000	69,381,227	0	(75,574)	0	0	6.550	6.159	MS	1,281,485	4,352,213	04/01/2016	09/15/2043
92343V-CM-4	Verizon Communications CORPORATE				2.A FE	30,155,783	91.7510	25,591,187	27,892,000	30,038,027	0	(30,261)	0	0	5.012	4.550	FA	504,814	1,397,947	04/09/2019	08/21/2054
92343V-CQ-5	Verizon Communications CORPORATE			2	2.A FE	1,957,212	92.2710	1,771,594	1,920,000	1,945,538	0	(1,729)	0	0	4.400	4.250	MN	14,080	84,480	04/27/2015	11/01/2034
92343V-CX-0	Verizon Communications CORPORATE				2.A FE	34,042,675	85.7870	30,842,118	35,952,000	34,244,147	0	30,233	0	0	4.522	4.839	MS	478,693	1,625,749	03/22/2019	09/15/2048
92343V-CZ-5	Verizon Communications CORPORATE				2.A FE	42,532,245	86.6710	36,798,777	42,458,000	42,557,464	0	(5,114)	0	0	4.672	4.649	MS	584,071	1,983,638	05/28/2019	03/15/2055
92343V-DS-0	Verizon Communications CORPORATE				2.A FE	12,291,508	92.0080	10,839,508	11,781,000	12,258,443	0	(9,482)	0	0	5.012	4.737	AO	124,653	590,464	04/05/2019	04/15/2049
92343V-EK-6	Verizon Communications CORPORATE				2.A FE	35,175,140	107.6140	30,161,984	28,028,000	32,516,679	0	(613,509)	0	0	6.800	3.919	MN	317,651	1,905,904	05/10/2018	05/01/2029
92343V-FD-1	Verizon Communications CORPORATE			2	2.A FE	8,255,505	78.7920	5,944,858	7,545,000	8,234,249	0	(16,389)	0	0	4.000	3.461	MS	82,995	301,800	09/14/2021	03/22/2050
92343V-GB-4	Verizon Communications CORPORATE			2	2.A FE	23,179,677	72.1070	15,355,269	21,295,000	23,124,583	0	(41,283)	0	0	3.550	3.086	MS	207,892	755,973	09/14/2021	03/22/2051
92343V-GJ-7	Verizon Communications CORPORATE			2	2.A FE	751,897	82.4900	622,797	755,000	752,376	0	281	0	0	2.550	2.597	MS	5,348	19,253	03/11/2021	03/21/2031
92344G-AX-4	VERIZON COMMUNICATIONS CORPORATE				2.A FE	4,964,300	101.6380	5,081,876	5,000,000	4,976,905	0	1,166	0	0	5.850	5.901	MS	86,125	292,500	09/08/2005	09/15/2035
924172-E@-4	Vermont Electric Power Co, Inc Senior No				1.F	5,951,200	103.6230	6,166,797	5,951,200	5,951,200	0	0	0	0	6.260	6.308	JAJO	93,136	372,545	03/04/2004	01/01/2034
925524-AH-3	VIACOM INC COMPANY GUARNT				2.B FE	53,200,303	106.6340	50,651,235	47,500,000	50,140,957	0	(263,498)	0	0	7.875	6.909	JJ	1,568,984	3,740,625	08/05/2005	07/30/2030
925524-AX-8	VIACOM INC CORPORATE				2.B FE	27,761,557	97.3690	25,504,907	26,194,000	27,277,432	0	(56,877)	0	0	6.875	6.385	AO	305,142	1,800,838	04/11/2012	04/30/2036
92553P-AU-6	VIACOM INC CL B CORPORATE			2	2.B FE	4,576,523	83.5260	3,576,603	4,282,000	4,527,709	0	(7,298)	0	0	5.850	5.365	MS	83,499	250,497	12/07/2015	09/01/2043
92556V-AF-3	Viatrus Inc CORPORATE			2	2.C FE	43,357,312	62.1820	24,686,222	39,700,000	43,267,038	0	(78,966)	0	0	4.000	3.483	JD	39,700	1,588,000	12/07/2021	06/22/2050
92564R-AA-3	VICI PROPERTIES LP/VICI NOTE C CORPORATE			2	2.C FE	518,125	93.1440	465,721	500,000	510,029	0	(5,004)	0	0	4.250	3.162	JD	1,771	21,250	05/11/2021	12/01/2026
92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORPORATE			2	2.C FE	1,047,500	91.0630	910,629	1,000,000	1,036,474	0	(6,803)	0	0	4.625	3.787	JD	3,854	46,250	05/07/2021	12/01/2029
927804-FA-7	Virginia Electric Power CORPORATE				2.A FE	7,983,360	103.4250	8,274,006	8,000,000	7,988,992	0	531	0	0	6.000	6.015	JJ	221,333	480,000	01/10/2006	01/15/2036
927804-FB-5	Virginia Electric Power CORPORATE				2.A FE	23,568,294	103.8980	23,797,801	22,905,000	23,378,756	0	(26,058)	0	0	6.000	5.764	MN	175,605	1,374,300	04/27/2015	05/15/2037
927804-FE-9	Virginia Electric Power CORPORATE				2.A FE	29,275,862	106.4890	27,341,131	25,675,000	28,275,807	0	(111,788)	0	0	6.350	5.354	MN	140,392	1,630,363	04/29/2011	11/30/2037
927804-FG-4	Virginia Electric Power CORPORATE				2.A FE	1,638,796	131.7660	1,293,940	982,000	1,491,812	0	(21,977)	0	0	8.875	4.321	MN	11,136	87,153	04/27/2015	11/15/2038
927804-FL-3	Virginia Electric Power CORPORATE			2	2.A FE	3,096,229	81.5610	2,709,455	3,322,000	3,084,275	0	(1,772)	0	0	4.000	4.520	JJ	61,272	47,880	12/14/2022	01/15/2043
927804-FP-4	Virginia Electric Power CORPORATE			2	2.A FE	6,604,514	88.2870	6,130,630	6,944,000	6,605,876	0	551	0	0	4.650	5.029	FA	121,983	93,000	12/14/2022	08/15/2043
927804-FQ-2	Virginia Electric Power CORPORATE			2	2.A FE	1,367,233	98.3880	1,347,913	1,370,000	1,369,604	0	308	0	0	3.450	3.474	FA	17,856	47,265	02/04/2014	02/15/2024
927804-FR-0	Virginia Electric Power CORPORATE			2	1.F FE	19,166,896	86.0590	16,058,534	18,660,000	19,097,570	0	(16,724)	0	0	4.450	4.272	FA	313,695	777,860	12/14/2022	02/15/2044
927804-FT-6	Virginia Electric Power CORPORATE			2	2.A FE	18,530,989	81.8790	15,537,277	18,976,000	18,595,608	0	9,777	0	0	4.200	4.340	MN	101,838	796,992	09/15/2017	05/15/2045
927804-FW-9	Virginia Electric Power CORPORATE			2	2.A FE	15,153,191	79.4310	11,558,870	14,552,000	15,131,243	0	(15,361)	0	0	4.000	3.737	MN	74,377	582,080	01/19/2022	11/15/2046
927804-FX-7	Virginia Electric Power CORPORATE			2	2.A FE	2,358,706	94.8340	2,105,314	2,220,000	2,300,400	0	(19,092)	0	0	3.500	2.532	MS	22,878	77,700	11/07/2019	03/15/2027
927804-GA-6	Virginia Electric Power CORPORATE			2	1.F FE	522,034	87.6640	460,234	525,000	522,224	0	54	0	0	4.600	4.635	JD	2,013	24,150	11/26/2018	12/01/2048
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf				1.F PL	20,885,267	94.2540	19,685,249	20,885,267	20,885,267	0	0	0	0	3.930	3.948	MJSD	2,280	820,791	08/22/2014	06/30/2030
92826C-AF-9	Visa Inc CORPORATE			2	1.D FE	7,852,547	91.9450	6,838,862	7,438,000	7,809,904	0	(10,137)	0	0	4.300	3.962	JD	15,103	319,834	08/29/2018	12/14/2045
92826C-AH-5	Visa Inc CORPORATE			2	1.D FE	190,952	92.8470	185,695	200,000	194,742	0	1,014	0	0	2.750	3.358	MS	1,619	5,500	01/25/2019	09/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92826C-AQ-5	Visa Inc CORPORATE			2	1.D FE	1,996,599	59.3560	1,270,208	2,140,000	2,004,648	0	3,468	0	0	2.000	2.311	FA	16,169	42,800	08/18/2020	08/15/2050
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC CORPORATE			2	3.B FE	939,500	96.4570	964,568	1,000,000	942,929	0	3,429	0	0	5.500	7.299	MS	18,333	0	09/26/2022	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPORATE			2	3.B FE	3,108,750	95.5040	2,865,122	3,000,000	3,047,153	0	(43,014)	0	0	5.625	3.852	FA	63,750	168,750	08/12/2021	02/15/2027
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC CORPORATE			2	3.B FE	1,436,776	93.0610	1,407,080	1,512,000	1,443,086	0	6,310	0	0	5.000	6.153	JJ	31,710	25,300	09/15/2022	07/31/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPORATE			2	3.B FE	2,483,125	86.2200	2,155,497	2,500,000	2,485,327	0	1,947	0	0	4.375	4.482	MN	18,229	109,375	10/26/2021	05/01/2029
92853@-AA-1	Vitro Flat Glass LLC Sr. Unsecured				3.A	58,850,857	85.9290	50,663,369	58,959,524	58,876,496	0	19,275	0	0	2.800	2.840	MJSD	4,586	1,650,867	09/01/2021	12/30/2026
92853@-AB-9	Vitro Flat Glass LLC Sr. Unsecured				3.A	34,550,000	80.3720	27,768,506	34,550,000	34,550,000	0	0	0	0	3.430	3.430	MJSD	3,292	1,185,065	12/30/2020	12/30/2030
928668-BR-2	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE				2.A FE	27,737,513	96.8790	26,883,888	27,750,000	27,739,063	0	1,551	0	0	3.950	3.966	JD	76,120	541,958	05/31/2022	06/06/2025
929160-AV-1	VULCAN MATLS CO CORPORATE			2	2.B FE	70,512,380	83.8640	51,073,047	60,900,000	70,163,641	0	(266,516)	0	0	4.500	3.525	JD	121,800	2,740,500	05/23/2022	06/15/2047
929160-AY-5	VULCAN MATLS CO CORPORATE			2	2.B FE	33,388,232	86.2670	23,197,975	26,891,000	33,182,699	0	(160,703)	0	0	4.700	3.303	MS	421,292	1,263,877	01/19/2022	03/01/2048
929160-AZ-2	VULCAN MATLS CO CORPORATE			2	2.B FE	4,395,960	88.4490	3,537,973	4,000,000	4,303,167	0	(38,415)	0	0	3.500	2.345	JD	11,667	140,000	07/14/2020	06/01/2030
92943G-AC-5	WR GRACE HOLDINGS LLC CORPORATE				4.A FE	370,563	98.8190	345,866	350,000	363,021	0	(7,113)	0	0	5.625	3.413	AO	4,922	19,688	12/07/2021	10/01/2024
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No				1.F	598,102	99.6090	595,760	598,102	598,102	0	0	0	0	5.560	5.607	JAJO	5,635	33,255	12/20/2004	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No				1.F	427,215	99.6090	425,543	427,215	427,215	0	0	0	0	5.560	5.607	JAJO	4,025	23,753	01/20/2005	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No				1.F	683,544	99.6090	680,868	683,544	683,544	0	0	0	0	5.560	5.605	JAJO	6,440	38,005	03/18/2005	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No				1.F	2,063,162	99.2250	2,047,178	2,063,162	2,063,162	0	0	0	0	5.250	5.290	JAJO	18,354	108,316	07/20/2005	07/20/2025
92968*-AB-3	Wd-40 Company Sr. Unsecured				2.C	7,340,549	85.9920	6,288,200	7,312,571	7,334,889	0	(4,284)	0	0	2.500	2.433	MN	23,360	182,814	09/01/2021	11/15/2027
92968*-AC-1	Wd-40 Company Sr. Unsecured				2.C	21,000,000	81.2780	17,068,347	21,000,000	21,000,000	0	0	0	0	2.690	2.690	MN	72,182	564,900	09/30/2020	11/15/2030
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE				2.A FE	43,963,503	108.8510	37,996,485	34,907,000	42,144,269	0	(340,072)	0	0	6.600	4.634	JJ	1,062,336	2,303,862	02/12/2020	01/15/2038
929771-AE-3	WACHOVIA CORP NEW SUB NOTES				2.B FE	5,811,000	103.5470	6,212,797	6,000,000	5,961,691	0	11,993	0	0	6.605	6.858	AO	99,075	396,300	03/26/1997	10/01/2025
92980*-AB-7	W2W Finance LLC Sr. Secured				2.B PL	35,605,000	95.4250	33,976,138	35,605,000	35,605,000	0	0	0	0	4.600	4.624	MJSD	4,550	946,302	06/02/2022	01/31/2032
929903-AM-4	WACHOVIA CORP BOND				2.B FE	5,409,486	97.5320	5,339,862	5,475,000	5,440,399	0	1,448	0	0	5.500	5.563	FA	125,469	301,125	04/27/2015	08/01/2035
93045#-AF-5	Wagner Equipment Company Senior Note				2.C	500,000	99.6390	498,194	500,000	500,000	0	0	0	0	3.510	3.509	FA	6,630	17,550	02/15/2013	02/15/2023
93105*-AR-0	Wakefern Food Corporation Sr. Secured				2.C	1,000,000	89.7490	897,491	1,000,000	1,000,000	0	0	0	0	3.000	3.011	MJSD	2,250	30,000	03/04/2020	03/04/2030
931142-AU-7	WAL MART STORES INC DEBENTURES				1.C FE	4,254,968	101.1210	4,186,408	4,140,000	4,146,505	0	(8,440)	0	0	6.750	6.525	AO	58,995	279,450	04/14/1998	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES				1.C FE	7,885,585	117.4550	8,268,843	7,040,000	7,413,336	0	(40,000)	0	0	7.550	6.603	FA	200,796	531,520	05/16/2002	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE				1.C FE	9,548,369	105.6520	7,395,609	7,000,000	9,360,566	0	(160,130)	0	0	5.250	2.187	MS	122,500	367,500	10/27/2021	09/01/2035
931142-CK-7	WAL MART STORES INC CORPORATE				1.C FE	1,814,621	117.6490	1,521,195	1,293,000	1,681,705	0	(19,567)	0	0	6.500	3.801	FA	31,750	84,045	04/27/2015	08/15/2037
931142-CM-3	WAL MART STORES INC CORPORATE				1.C FE	20,542,821	113.6540	21,423,697	18,850,000	20,094,521	0	(53,566)	0	0	6.200	5.539	AO	246,726	1,168,700	04/27/2015	04/15/2038
931142-CS-0	WAL MART STORES INC CORPORATE				1.C FE	22,056,929	107.6960	21,781,609	20,225,000	21,604,224	0	(53,694)	0	0	5.625	5.009	AO	284,414	1,137,656	04/27/2015	04/01/2040
931142-CV-3	WAL MART STORES INC CORPORATE				1.C FE	9,846,500	97.9930	9,799,303	10,000,000	9,884,977	0	4,036	0	0	4.875	4.974	JJ	234,271	487,500	06/30/2010	07/08/2040
931142-CY-7	WAL MART STORES INC CORPORATE				1.C FE	3,857,228	100.9170	3,355,485	3,325,000	3,749,664	0	(16,213)	0	0	5.000	3.988	AO	30,479	166,250	12/07/2015	10/25/2040
931142-DB-6	WAL MART STORES INC CORPORATE				1.C FE	13,927,413	109.1680	11,615,514	10,640,000	13,145,939	0	(93,257)	0	0	5.625	3.823	AO	126,350	598,500	04/27/2015	04/15/2041
931142-DG-5	WAL MART STORES INC CORPORATE			2	1.C FE	13,195,175	89.2930	12,277,784	13,750,000	13,292,628	0	13,904	0	0	4.000	4.245	AO	122,222	550,000	11/23/2015	04/11/2043
931142-DK-6	WAL MART STORES INC CORPORATE			2	1.C FE	12,938,830	96.6650	11,503,186	11,900,000	12,771,550	0	(26,867)	0	0	4.750	4.209	AO	139,742	565,250	01/11/2016	10/02/2043
931142-DQ-3	WAL MART STORES INC CORPORATE			2	1.C FE	1,021,038	92.2970	922,971	1,000,000	1,017,722	0	(528)	0	0	4.300	4.171	AO	8,242	43,000	12/07/2015	04/22/2044
931142-EC-3	WAL MART STORES INC CORPORATE			2	1.C FE	37,520,959	89.6000	32,845,587	36,658,000	37,447,684	0	(18,375)	0	0	4.050	3.914	JD	8,248	1,484,649	08/30/2018	06/29/2048
931142-EE-9	WAL MART STORES INC CORPORATE			2	1.C FE	10,857,980	96.8370	10,410,011	10,750,000	10,815,492	0	(11,382)	0	0	3.700	3.569	JD	5,524	397,750	01/03/2019	06/26/2028
931142-EM-1	WAL MART STORES INC CORPORATE			2	1.C FE	599,208	96.1930	577,157	600,000	599,580	0	111	0	0	3.050	3.071	JJ	8,794	18,300	04/16/2019	07/08/2026
931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE			2	2.B FE	67,112,283	83.9880	60,927,182	72,543,000	67,782,247	0	111,948	0	0	4.800	5.309	MN	415,913	3,482,064	02/10/2016	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE CORPORATE			2	2.B FE	6,105,150	79.9550	3,997,761	5,000,000	6,065,592	0	(30,658)	0	0	4.650	3.315	JD	19,375	232,500	09/09/2021	06/01/2046
931427-AT-5	WALGREENS BOOTS ALLIANCE CORPORATE			2	2.B FE	6,961,058	74.0860	4,481,489	6,049,000	6,934,576	0	(20,407)	0	0	4.100	3.275	AO	52,357	248,009	09/14/2021	04/15/2050
938837-C*-0	Washington Gas Light Company Sr. Unsecur				1.G	8,795,000	71.0870	6,252,099	8,795,000	8,795,000	0	0	0	0	2.980	2.980	JD	11,648	262,091	12/15/2021	12/15/2051
93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE			2	1.G FE	10,587,500	75.1740	7,945,924	10,570,000	10,585,132	0	(407)	0	0	3.796	3.787	MS	118,142	401,237	09/14/2016	09/15/2046
941053-AH-3	WASTE CONNECTIONS INC CORP FOREIGN			2	2.A FE	5,737,905	95.6670	5,452,997	5,700,000	5,734,314	0	(3,591)	0	0	4.250	4.130	JD	20,188	242,250	04/21/2022	12/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT				2.A FE	25,044,854	116.8850	26,451,052	22,630,000	23,913,503	0	(99,732)	0	0	7.750	6.897	MN	224,100	1,753,825	07/11/2006	05/15/2032
941848-F*-9	Waters Corp Senior Unsercured Note				2.B	765,274	89.0040	629,696	707,489	756,417	0	(6,659)	0	0	3.530	2.405	MS	7,562	24,974	09/01/2021	09/12/2029
942682-A@-4	Watson Land Company Series B Senior Note				2.C	12,758,367	101.6460	12,968,316	12,758,367	12,758,367	0	0	0	0	6.570	6.660	MON	67,524	838,225	03/16/2009	06/01/2026
94689@-AB-5	WBI Energy Transmission Sr. Unsecured				2.C YE	2,500,000	97.1680	2,429,200	2,500,000	2,500,000	0	0	0	0	4.480	4.480	MJSD	2,489	112,000	12/23/2015	12/23/2025
94689@-AD-1	WBI Energy Transmission Senior Unsecured				2.C YE	1,910,000	90.5420	1,729,360	1,910,000	1,910,000	0	0	0	0	4.180	4.202	MJSD	3,548	79,838	06/15/2018	01/31/2033
94689@-AE-9	WBI Energy Transmission Senior Unsecured				2.C YE	1,000,000	88.8350	888,346	1,000,000	1,000,000	0	0	0	0	4.170	4.170	MJSD	1,738	41,700	12/16/2019	12/16/2034
94954*-AA-7	Wellington Investment Corp Sr. Secured				3.A IF	7,370,000	91.0290	6,708,810	7,370,000	7,370,000	0	0	0	0	4.950	4.980	JAJO	73,976	182,408	04/18/2022	04/18/2032
94973V-AH-0	ANTHEM INC NOTES				2.B FE	26,413,387	104.5940	27,717,505	26,500,000	26,444,190	0	2,922	0	0	5.950	5.974	JD	70,078	1,576,750	12/12/2006	12/15/2034
94973V-AL-1	ANTHEM INC CORPORATE				2.B FE	25,778,855	102.5210	27,055,258	26,390,000	26,079,698	0	27,564	0	0	5.850	5.975	JJ	711,870	1,309,815	12/15/2022	01/15/2036
94973V-AN-7	ANTHEM INC CORPORATE				2.B FE	9,038,057	107.4130	8,697,253	8,097,000	8,766,605	0	(29,624)	0	0	6.375	5.536	JD	22,942	516,184	09/28/2010	06/15/2037
94973V-AT-4	ANTHEM INC CORPORATE				2.B FE	15,963,933	95.6790	14,591,118	15,250,000	15,796,042	0	(18,079)	0	0	5.800	5.480	FA	334,144	884,500	08/23/2010	08/15/2040
94973V-AY-3	ANTHEM INC CORPORATE				2.B FE	12,837,643	91.4790	11,004,891	12,030,000	12,665,219	0	(20,871)	0	0	4.625	4.223	MN	71,094	556,388	04/27/2015	05/15/2042
94973V-BB-2	ANTHEM INC CORPORATE				2.B FE	7,936,362	90.9670	7,381,965	8,115,000	7,964,934	0	4,332	0	0	4.650	4.794	JJ	173,999	377,348	02/01/2016	01/15/2043
94973V-BK-2	ANTHEM INC CORPORATE			2	2.B FE	1,245,384	89.7510	1,025,856	1,143,000	1,228,548	0	(2,505)	0	0	4.650	4.116	FA	20,079	53,150	04/27/2015	08/15/2044
94973V-BL-0	ANTHEM INC CORPORATE			2	2.B FE	5,662,079	84.6370	4,837,010	5,715,000	5,662,634	0	555	0	0	4.850	4.907	FA	104,712	138,589	04/27/2022	08/15/2054
949746-RF-0	WELLS FARGO CO				2.B FE	4,800,956	97.3590	3,904,083	4,010,000	4,674,918	0	(18,923)	0	0	5.606	4.390	JJ	103,658	224,801	04/27/2015	01/15/2044
949746-RW-3	WELLS FARGO CO CORPORATE				2.A FE	16,367,232	93.5000	15,707,944	16,800,000	16,583,144	0	60,767	0	0	3.000	3.415	AO	96,600	504,000	04/08/2019	04/22/2026
94974B-FP-0	Wells Fargo & Co NT CORPORATE				2.B FE	6,461,513	93.4110	5,269,295	5,641,000	6,330,382	0	(19,840)	0	0	5.375	4.466	MN	49,692	303,204	12/07/2015	11/02/2043
94974B-GE-4	Wells Fargo & Co NT CORPORATE				2.B FE	3,385,299	84.9410	2,730,857	3,215,000	3,359,057	0	(3,905)	0	0	4.650	4.330	MN	23,670	149,498	04/27/2015	11/04/2044
94974B-GK-0	Wells Fargo & Co NT CORPORATE				2.A FE	24,178,513	77.6060	19,246,286	24,800,000	24,276,278	0	13,089	0	0	3.900	4.040	MN	161,200	967,200	02/17/2021	05/01/2045
94974B-GL-8	Wells Fargo & Co NT CORPORATE				2.B FE	9,647,326	96.4460	8,487,260	8,800,000	9,321,057	0	(105,467)	0	0	4.300	2.903	JJ	167,127	378,400	10/22/2019	07/22/2027
94974B-GU-8	Wells Fargo & Co NT CORPORATE				2.B FE	6,173,581	84.0750	4,107,041	4,885,000	6,091,943	0	(32,896)	0	0	4.750	3.256	JD	15,469	232,038	06/12/2020	12/07/2046
94980V-AG-3	WELLS FARGO & CO CORPORATE				2.A FE	11,473,658	100.9920	9,155,926	9,066,000	10,957,240	0	(102,764)	0	0	5.950	3.957	FA	187,301	539,427	07/05/2017	08/26/2036
95000U-2C-6	WELLS FARGO & COMPANY CORPORATE			2	2.A FE	9,981,900	98.7260	9,872,575	10,000,000	9,995,663	0	3,744	0	0	3.750	3.790	JJ	163,542	375,000	01/16/2019	01/24/2024
95000U-2D-4	WELLS FARGO & COMPANY CORPORATE			2	2.A FE	2,295,906	94.2160	2,166,972	2,300,000	2,297,264	0	381	0	0	4.150	4.172	JJ	41,627	95,450	01/16/2019	01/24/2029
95000U-2F-9	WELLS FARGO & COMPANY CORP FLOATER			2	1.E FE	5,029,000	92.9290	4,646,445	5,000,000	5,015,096	0	20,950	0	0	3.196	3.103	JD	6,214	159,800	06/19/2019	06/17/2027
95000U-2G-7	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	3,787,232	85.2740	3,240,397	3,800,000	3,823,536	0	42,156	0	0	2.879	2.955	AO	18,538	109,402	11/05/2019	10/30/2030
95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	68,368,123	89.3560	49,585,442	55,492,000	67,901,217	0	(298,618)	0	0	5.013	3.675	AO	672,272	2,201,860	11/17/2022	04/04/2051
95000U-2Q-5	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	17,494,800	71.7570	12,618,390	17,585,000	17,538,320	0	41,377	0	0	3.068	3.085	AO	91,417	539,508	04/24/2020	04/30/2041
95000U-2Z-5	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	21,457,327	85.5190	18,318,187	21,420,000	21,456,773	0	(553)	0	0	4.611	4.567	AO	181,074	493,838	04/20/2022	04/25/2053
95000U-3B-7	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	9,614,400	95.0900	9,509,032	10,000,000	9,617,003	0	2,603	0	0	4.897	5.317	JJ	212,203	0	11/23/2022	07/25/2033
95040Q-AP-9	WELLTOWER INC CORPORATE			2	2.A FE	2,024,620	78.4500	1,568,993	2,000,000	2,022,354	0	(2,145)	0	0	2.750	2.607	JJ	25,361	36,056	12/09/2021	01/15/2032
95081Q-AN-4	WESCO DISTRIBUTION INC CORPORATE			2	3.B FE	2,483,000	101.3680	2,432,832	2,400,000	2,447,122	0	(35,878)	0	0	7.125	4.704	JD	7,600	153,188	09/23/2022	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION INC CORPORATE			2	3.B FE	1,904,629	101.3140	1,762,858	1,740,000	1,824,569	0	(55,704)	0	0	7.250	3.713	JD	5,607	119,734	08/31/2022	06/15/2028
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No				1.G	4,861,243	95.3880	4,637,034	4,861,243	4,861,243	0	0	0	0	4.020	4.020	JJ	95,540	195,422	07/05/2012	07/05/2027
95583#-AC-5	West Shore Pipe Line Company Senior Note				2.B	15,000,000	96.7850	14,517,698	15,000,000	15,000,000	0	0	0	0	4.110	4.110	MJSD	34,250	616,500	12/11/2014	12/11/2024
95709T-AH-3	Westar Energy Inc CORPORATE			2	1.F FE	12,515,579	83.4020	10,370,979	12,435,000	12,494,730	0	(2,528)	0	0	4.125	4.084	MS	170,981	512,944	11/19/2015	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE			2	1.F FE	15,543,378	82.8750	13,018,887	15,709,000	15,569,174	0	3,986	0	0	4.100	4.163	AO	161,017	644,069	12/23/2016	04/01/2043
95709T-AK-6	Westar Energy Inc CORPORATE			2	1.F FE	22,178,076	83.9170	18,034,633	21,491,000	22,079,798	0	(19,003)	0	0	4.625	4.413	MS	331,320	993,959	08/28/2018	09/01/2043
95709T-AL-4	Westar Energy Inc CORPORATE			2	1.F FE	1,174,988	94.1560	1,106,330	1,175,000	1,174,980	0	(1)	0	0	3.250	3.250	JD	3,182	38,188	11/05/2015	12/01/2025
95709T-AM-2	Westar Energy Inc CORPORATE			2	1.F FE	12,548,844	81.8130	9,487,012	11,596,000	12,425,618	0	(24,277)	0	0	4.250	3.766	JD	41,069	492,830	01/09/2020	12/01/2045
95709T-AP-5	Westar Energy Inc CORPORATE			2	1.F FE	745,283	93.3710	700,286	750,000	747,640	0	506	0	0	3.100	3.179	AO	5,813	23,250	01/12/2018	04/01/2027
95709T-AQ-3	Westar Energy Inc CORPORATE			2	1.F FE	1,239,075	69.7870	872,340	1,250,000	1,239,810	0	235	0	0	3.250	3.296	MS	13,542	40,625	08/12/2019	09/01/2049
957674-AD-6	WESTERN ATLAS INC DEBENTURES				1.G FE	9,746,800	102.6370	10,263,700	10,000,000	9,967,256	0	19,777	0	0	8.550	8.789	JD	38,000	855,000	08/19/1994	06/15/2024
95906#-AQ-4	Western Oilfields Supply Co. Senior Note				3.A	1,800,000	97.4720	1,754,501	1,800,000	1,800,000	0	0	0	0	4.350	4.373	FMAN	9,570	78,300	05/17/2013	05/19/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95906#-AR-2	Western Oilfields Supply Co. Senior Note				3.A	4,849,754	96.6730	4,561,547	4,718,556	4,828,727	0	(32,240)	0	0	4.130	2.689	MJSD	15,698	194,876	09/01/2021	09/02/2025
961548-AV-6	WESTROCK MWV LLC BOND				2.B FE	6,398,100	113.4120	5,103,553	4,500,000	6,132,853	0	(209,354)	0	0	8.200	2.538	JJ	170,150	369,000	09/21/2021	01/15/2030
961548-AY-0	WESTROCK MWV LLC DEBENTURES				2.B FE	24,122,179	112.8680	25,135,637	22,270,000	23,203,714	0	(82,180)	0	0	7.950	7.256	FA	668,842	1,770,465	08/16/2002	02/15/2031
962166-AT-1	WEYERHAEUSER COMPANY CORPORATE				2.B FE	6,417,730	105.4640	5,800,541	5,500,000	5,664,456	0	(72,842)	0	0	8.500	6.900	JJ	215,569	467,500	03/29/2006	01/15/2025
962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES				2.B FE	8,486,714	104.6210	7,846,543	7,500,000	7,667,307	0	(68,555)	0	0	7.950	6.835	MS	175,563	596,250	09/25/2000	03/15/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES				2.B FE	3,474,579	106.9620	3,775,749	3,530,000	3,511,694	0	3,050	0	0	6.950	7.077	AO	61,334	245,335	10/07/1997	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY DEBENTURES				2.B FE	9,921,923	111.0690	10,079,553	9,075,000	9,581,377	0	(41,979)	0	0	7.375	6.529	MS	197,066	669,281	04/27/2015	03/15/2032
962166-BY-9	WEYERHAEUSER COMPANY CORPORATE			2	2.B FE	10,251,100	91.5080	9,150,843	10,000,000	10,229,224	0	(21,876)	0	0	4.000	3.628	AO	84,444	400,000	03/23/2022	04/15/2030
962166-CA-0	WEYERHAEUSER COMPANY CORPORATE			2	2.B FE	9,927,100	83.8210	8,382,131	10,000,000	9,931,200	0	4,100	0	0	3.375	3.455	MS	105,000	168,750	03/16/2022	03/09/2033
96301#-AD-2	Wheeler Machinery Co. Senior Unsecured N				3.A YE	1,080,000	92.5650	999,706	1,080,000	1,080,000	0	0	0	0	4.150	4.150	JJ	21,290	44,820	01/10/2018	01/10/2030
96301#-AE-0	Wheeler Machinery Co. Senior Unsecured N				3.A YE	3,550,000	90.2260	3,203,029	3,550,000	3,550,000	0	0	0	0	4.330	4.330	FA	58,497	153,715	08/14/2019	08/14/2031
96301#-AF-7	Wheeler Machinery Co. Senior Unsecured				3.A YE	5,300,000	90.0370	4,771,979	5,300,000	5,300,000	0	0	0	0	4.630	4.630	FA	93,385	245,390	08/14/2019	08/14/2034
963320-AX-4	WHIRLPOOL CORP CORPORATE			2	2.B FE	2,220,877	81.0820	1,418,940	1,750,000	2,207,117	0	(10,687)	0	0	4.600	3.152	MN	10,286	80,500	09/14/2021	05/15/2050
96354#-AA-4	White Castle System, Inc. Senior Secured				3.C	3,500,000	99.0250	3,465,866	3,500,000	3,500,000	0	0	0	0	5.970	6.013	FMAN	29,601	208,950	08/14/2013	07/10/2023
96354#-AB-2	White Castle System, Inc. Senior Secured				3.C	5,155,200	92.0000	4,742,791	5,155,200	5,155,200	0	0	0	0	4.950	4.980	MJSD	11,341	255,182	12/15/2017	12/15/2027
96608#-AA-8	Whitestone REIT Op Part LP Senior Unsecu				2.C PL	2,950,000	95.0720	2,804,628	2,950,000	2,950,000	0	0	0	0	5.090	5.121	MJSD	3,754	150,155	03/22/2019	03/22/2029
96926J-AC-1	WILLIAM CARTER CO (THE) CORPORATE			2	3.B FE	4,950,875	96.1220	4,709,996	4,900,000	4,872,637	0	(28,232)	0	0	5.625	4.852	MS	81,156	202,500	05/23/2022	03/15/2027
969457-BM-1	WILLIAMS COS INC CORP				2.B FE	2,265,000	119.0360	2,380,720	2,000,000	2,154,832	0	(10,907)	0	0	8.750	7.563	MS	51,528	175,000	02/01/2007	03/15/2032
969457-CA-6	WILLIAMS COS INC CORPORATE			2	2.B FE	19,126,590	90.4530	18,995,170	21,000,000	19,129,846	0	3,256	0	0	5.300	5.942	FA	442,108	0	11/17/2022	08/15/2052
96949L-AC-9	WILLIAMS PRTNRS CORPORATE			2	2.B FE	4,877,074	88.0500	4,490,573	5,100,000	4,887,865	0	1,651	0	0	5.100	5.358	MS	76,585	260,100	05/31/2017	09/15/2045
96949L-AE-5	WILLIAMS PRTNRS CORPORATE			2	2.B FE	1,582,289	85.3940	1,357,761	1,590,000	1,582,798	0	141	0	0	4.850	4.881	MS	25,705	77,115	02/26/2018	03/01/2048
96950F-AF-1	WILLIAMS PRTNRS CORPORATE				2.B FE	2,731,846	102.7510	2,383,829	2,320,000	2,675,224	0	(12,740)	0	0	6.300	4.969	AO	30,856	146,160	02/14/2018	04/15/2040
96950F-AK-0	WILLIAMS PRTNRS CORPORATE			2	2.B FE	7,433,851	95.5350	6,502,125	6,806,000	7,369,849	0	(15,584)	0	0	5.800	5.136	MN	50,440	394,748	06/26/2020	11/15/2043
96950F-AN-4	WILLIAMS PRTNRS CORPORATE			2	2.B FE	23,778,117	91.4560	20,672,766	22,604,000	23,639,955	0	(28,579)	0	0	5.400	5.038	MS	396,700	1,220,616	12/21/2017	03/04/2044
96950F-AP-9	WILLIAMS PRTNRS CORPORATE			2	2.B FE	3,015,120	85.4770	2,564,303	3,000,000	3,013,460	0	(349)	0	0	4.900	4.866	JJ	67,783	147,000	05/31/2017	01/15/2045
970648-AJ-0	WILLIS NORTH AMERICA INC CORPORATE			2	2.B FE	9,904,261	84.2650	7,577,977	8,993,000	9,670,105	0	(98,381)	0	0	2.950	1.713	MS	78,114	265,294	07/31/2020	09/15/2029
970648-AK-7	WILLIS NORTH AMERICA INC CORPORATE			2	2.B FE	2,155,640	71.3850	1,427,706	2,000,000	2,150,077	0	(3,487)	0	0	3.875	3.438	MS	22,819	77,500	05/19/2021	09/15/2049
97424*-AA-2	Winmark Corporation Senior Secured Note				3.A	2,002,362	98.1410	1,965,139	2,002,362	2,002,362	0	0	0	0	5.500	5.536	FMAN	14,378	110,130	05/14/2015	05/14/2025
97573*-AE-3	Winsupply Inc. Sr. Unsecured				2.B IF	25,750,000	94.0620	24,221,082	25,750,000	25,750,000	0	0	0	0	4.750	4.750	FA	448,479	0	08/19/2022	08/19/2032
97651#-AE-4	Winwholesale, Inc Senior Note				2.B	2,003,571	98.9670	1,982,877	2,003,571	2,003,571	0	0	0	0	4.510	4.509	FA	35,140	90,361	02/11/2014	02/11/2024
97654M-AA-4	WIPRO IT SERVICES LLC CORPORATE			2	1.G FE	11,681,362	88.0010	10,725,529	12,188,000	11,760,661	0	76,687	0	0	1.500	2.540	JD	4,063	182,820	04/29/2022	06/23/2026
976656-BL-1	WISCONSIN ELEC POWER CORPORATE				1.G FE	3,728,270	108.7140	3,804,978	3,500,000	3,726,966	0	33	0	0	6.875	6.452	JD	20,052	240,625	03/31/2006	12/01/2095
976656-BW-7	WISCONSIN ELEC POWER NOTES				1.G FE	9,353,475	103.7640	8,245,117	7,946,000	8,847,271	0	(67,871)	0	0	5.625	4.260	MN	57,112	446,963	04/04/2014	05/15/2033
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE				1.G FE	5,492,570	100.8230	5,545,285	5,500,000	5,494,939	0	217	0	0	5.700	5.709	JD	26,125	313,500	11/03/2006	12/01/2036
976656-CE-6	WISCONSIN ELEC POWER CORPORATE			2	1.G FE	12,605,579	74.1460	10,367,068	13,982,000	12,857,471	0	34,863	0	0	3.650	4.249	JD	22,682	510,343	11/12/2015	12/15/2042
976656-CG-1	WISCONSIN ELEC POWER CORPORATE			2	1.G FE	15,783,654	80.1220	12,378,906	15,450,000	15,730,078	0	(8,386)	0	0	4.250	4.119	JD	54,719	656,625	01/25/2016	06/01/2044
976656-CJ-5	WISCONSIN ELEC POWER CORPORATE			2	1.G FE	23,284,791	80.3040	18,526,172	23,070,000	23,254,844	0	(5,034)	0	0	4.300	4.243	JD	44,089	992,010	06/29/2017	12/15/2045
976657-AG-1	WEC ENERGY GROUP INC BONDS				2.A FE	9,945,700	102.4590	10,245,869	10,000,000	9,968,840	0	2,036	0	0	6.200	6.240	AO	155,000	620,000	03/17/2003	04/01/2033
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE				1.G FE	10,489,490	106.2690	9,061,581	8,527,000	10,028,513	0	(70,731)	0	0	6.375	4.691	FA	205,359	543,596	07/30/2018	08/15/2037
976826-BF-3	WISCONSIN PWR & LT CO CORPORATE				1.G FE	16,989,830	114.8410	14,929,275	13,000,000	15,942,072	0	(115,759)	0	0	7.600	5.441	AO	247,000	988,000	01/20/2011	10/01/2038
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE			2	1.G FE	4,941,650	77.9500	3,897,502	5,000,000	4,950,645	0	1,362	0	0	4.100	4.169	AO	43,278	205,000	06/02/2015	10/15/2044
976826-BN-6	WISCONSIN PWR & LT CO CORPORATE			2	1.G FE	27,058,485	73.9370	19,597,045	26,505,000	27,026,384	0	(11,656)	0	0	3.650	3.535	AO	241,858	967,433	04/02/2020	04/01/2050
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE				1.F FE	24,912,750	97.3010	24,325,268	25,000,000	24,941,147	0	2,678	0	0	5.550	5.574	JD	115,625	1,387,500	12/05/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE				1.F FE	7,384,934	76.4310	6,185,547	8,093,000	7,513,485	0	18,260	0	0	3.671	4.205	JD	24,758	297,094	12/19/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE			2	1.F FE	27,345,152	88.8370	23,719,444	26,700,000	27,256,589	0	(15,974)	0	0	4.752	4.594	MN	211,464	1,268,784	08/29/2018	11/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97805*-AK-9	Wolverine Pipe Line Company Senior Note				2.A	11,775,589	93.6510	10,863,511	11,600,000	11,741,417	0	(29,261)	0	0	2.750	2.214	FMAN	52,281	319,000	12/01/2021	11/02/2026
97806*-AA-0	Wolverine Power Cooperative Series A Sen				1.F	5,555,555	112.3820	6,243,419	5,555,555	5,555,555	0	0	0	0	7.250	7.359	MON	33,565	402,778	08/04/2009	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen				1.F	10,128,340	103.5630	9,565,800	9,236,672	9,899,477	0	(31,453)	0	0	5.780	4.722	MON	44,490	533,879	03/15/2016	12/01/2039
978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE			2	3.C FE	3,354,000	75.7210	3,009,894	3,975,000	3,362,114	0	7,968	0	0	4.000	6.862	FA	60,067	41,686	12/19/2022	08/15/2029
980745-D#-7	Woodward, Inc. Senior Note				2.C	3,219,290	95.8050	2,874,164	3,000,000	3,065,682	0	(19,646)	0	0	4.180	3.375	AO	31,350	125,400	12/03/2014	11/17/2025
980745-G#-4	Woodward, Inc. Senior Unsecured Note				2.C	1,000,000	92.3330	923,333	1,000,000	1,000,000	0	0	0	0	4.610	4.610	MN	3,970	46,100	05/31/2018	05/30/2033
98138H-AG-6	Workday Inc. CORPORATE			2	2.B FE	4,335,232	93.6570	4,120,905	4,400,000	4,343,518	0	8,286	0	0	3.500	3.829	AO	38,500	77,000	04/18/2022	04/01/2027
98180#-AC-6	Worthington Armstrong Venture Senior Uns				2.C	26,450,000	93.8510	24,823,710	26,450,000	26,450,000	0	0	0	0	4.790	4.790	JAJO	253,391	1,266,955	10/19/2018	10/19/2028
98180#-AE-2	Worthington Armstrong Venture Sr. Unsecu				2.C	9,319,764	85.4410	7,962,876	9,319,764	9,319,764	0	0	0	0	3.050	3.050	FMAN	28,425	284,253	02/25/2021	02/25/2029
981811-C*-1	Worthington Industries Inc. Senior Note				2.B	43,002,069	97.4610	41,299,766	42,375,699	42,736,437	0	(217,514)	0	0	4.600	4.067	FMAN	276,148	1,949,282	12/01/2021	08/12/2024
98235W-A*-1	Wright Service Corp. Sr. Secured				3.A	14,826,786	90.7970	13,462,318	14,826,786	14,826,786	0	0	0	0	2.250	2.257	MJSD	927	333,603	11/05/2021	10/02/2028
983024-AF-7	WYETH CORPORATE				1.E FE	5,259,300	101.7490	5,087,452	5,000,000	5,024,801	0	(21,820)	0	0	6.450	5.964	FA	134,375	322,500	10/16/2006	02/01/2024
983024-AG-5	WYETH CORPORATE				1.E FE	2,312,007	113.6270	2,102,102	1,850,000	2,157,843	0	(21,015)	0	0	6.500	4.566	FA	50,104	120,250	04/27/2015	02/01/2034
983024-AL-4	WYETH CORPORATE				1.E FE	29,696,492	107.4640	28,297,503	26,332,000	28,611,736	0	(131,904)	0	0	6.000	5.047	FA	596,859	1,579,920	04/27/2015	02/15/2036
983024-AN-0	WYETH CORPORATE				1.E FE	13,101,819	108.4640	13,915,991	12,830,000	13,037,173	0	(11,457)	0	0	5.950	5.765	AO	190,846	763,385	04/27/2015	04/01/2037
983130-AU-9	WYNN LAS VEGAS CORPORATE			2	5.A FE	2,632,500	98.6310	2,884,945	2,925,000	2,909,083	0	36,193	0	0	4.250	5.575	MN	10,705	124,313	06/24/2013	05/30/2023
983133-AB-5	WYNN RESORTS LTD CORPORATE			2	4.B FE	1,234,375	99.6520	1,245,650	1,250,000	1,235,306	0	931	0	0	7.750	8.315	AO	20,451	0	10/14/2022	04/15/2025
98379J-AA-3	XPO ESCROW SUB LLC CORPORATE			2	3.A FE	321,627	100.8850	327,875	325,000	321,673	0	46	0	0	7.500	7.750	MN	4,469	0	10/11/2022	11/15/2027
98385X-AJ-5	XTO ENERGY INC CORPORATE				1.D FE	9,470,250	104.2790	10,427,934	10,000,000	9,643,637	0	16,492	0	0	6.100	6.504	AO	152,500	610,000	07/28/2006	04/01/2036
98385X-AM-8	XTO ENERGY INC CORPORATE				1.D FE	15,879,750	111.1850	16,677,781	15,000,000	15,616,739	0	(25,710)	0	0	6.750	6.311	FA	421,875	1,012,500	10/25/2007	08/01/2037
98389B-AH-3	XCEL ENERGY INC. CORPORATE				2.A FE	14,968,850	108.7350	16,310,274	15,000,000	14,979,985	0	903	0	0	6.500	6.515	JJ	487,500	975,000	07/24/2006	07/01/2036
98389B-AX-8	XCEL ENERGY INC. CORPORATE			2	2.A FE	1,377,775	73.4160	917,694	1,250,000	1,369,696	0	(2,948)	0	0	3.500	2.974	JD	3,646	43,750	02/28/2020	12/01/2049
98419M-AM-2	XYLEM INC/NY CORPORATE			2	2.B FE	16,042,361	86.0840	13,855,242	16,095,000	16,058,844	0	6,627	0	0	1.950	1.996	JJ	131,644	313,853	06/25/2020	01/30/2028
98954#-AC-0	Ziegler Inc Senior Note				3.B	1,000,000	96.2810	962,808	1,000,000	1,000,000	0	0	0	0	4.660	4.660	AO	9,579	46,600	04/22/2014	04/17/2026
98954#-AD-8	Ziegler Inc Senior Note				3.B	7,750,877	95.2790	7,087,459	7,438,644	7,651,434	0	(91,864)	0	0	3.760	2.435	MS	73,031	279,693	12/01/2021	03/27/2025
98971D-AB-6	ZIONS BANCORPORATION NATIONAL CORPORATE			2	2.B FE	26,818,318	82.1700	21,071,662	25,644,000	26,617,235	0	(134,214)	0	0	3.250	2.617	AO	143,535	833,430	08/17/2021	10/29/2029
98978V-AH-6	ZOETIS INC CORP			2	2.A FE	19,680,460	91.2360	18,290,950	20,048,000	19,663,580	0	(4,184)	0	0	4.700	4.845	FA	392,607	329,000	12/09/2022	02/01/2043
98978V-AM-5	ZOETIS INC CORPORATE			2	2.A FE	4,849,779	81.4970	4,851,490	5,953,000	4,853,907	0	4,067	0	0	3.950	5.277	MS	71,196	33,970	11/02/2022	09/12/2047
98978V-AN-3	ZOETIS INC CORPORATE			2	2.A FE	3,271,710	95.2120	3,094,396	3,250,000	3,269,417	0	(2,293)	0	0	3.900	3.773	FA	46,123	63,375	04/18/2022	08/20/2028
98978V-AP-8	ZOETIS INC CORPORATE			2	2.A FE	4,290,644	87.3260	3,746,265	4,290,000	4,290,453	0	(14)	0	0	4.450	4.449	FA	69,468	190,905	08/30/2018	08/20/2048
98978V-AV-5	ZOETIS INC CORPORATE			2	2.B FE	69,889	104.1190	72,883	70,000	69,885	0	(4)	0	0	5.600	5.621	MN	490	0	11/08/2022	11/16/2032
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un				1.G	13,539,394	97.2920	13,225,450	13,593,526	13,593,526	0	0	0	(890,951)	1.470	1.472	JAJO	34,969	195,598	04/28/2015	04/28/2025
G0235#-AA-4	Alsco Linen Services Limited Senior Unse				1.G	43,445,417	93.5830	36,416,075	38,913,248	38,913,248	0	0	0	(4,902,571)	2.670	2.669	MN	103,898	1,064,097	05/25/2018	05/25/2028
G1089#-AA-9	Baxters Food Group Limited Senior Secure				4.B YE	29,613,480	99.3540	29,422,203	29,613,480	29,613,480	0	0	0	0	8.400	6.900	JAJO	504,416	2,450,516	07/18/2016	07/18/2023
Q5657#-AA-1	Loram Pty Ltd. Sr. Unsecured				3.A	35,380,611	91.3110	32,553,469	35,651,354	35,651,354	0	0	0	(2,570,746)	3.080	2.839	FMAN	141,394	1,104,398	10/28/2019	08/15/2029
U71359-AA-8	PERIAMA HOLDINGS LLC CORPORATE				3.B FE	1,719,883	93.5180	1,571,103	1,680,000	1,713,012	0	(6,871)	0	0	5.950	5.290	AO	19,992	99,960	03/30/2022	04/19/2026
00208D-AB-7	ARC RESOURCES LTD CORP FOREIGN			2	2.B FE	0	0.0000	0	0	0	0	0	0	0	3.465	0.000	MS	0	2,209	03/04/2021	03/10/2031
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE				1.G FE	23,741	84.2640	18,404	21,841	21,841	0	0	0	(1,587)	4.065	4.065	JD	75	944	09/28/2017	12/01/2053
013047-AD-7	ALBERTA POWERLINE LP DISCOUNT NOTE				1.G FE	23,805	84.0320	18,403	21,900	21,900	0	0	0	(1,592)	4.065	4.065	MS	298	974	09/28/2017	03/01/2054
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1.F FE	8,284,736	107.3510	7,822,640	7,287,000	7,683,562	0	(55,167)	0	0	7.250	6.124	MN	88,051	528,308	02/23/2006	11/01/2028
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES		A		1.F FE	11,769,697	113.7460	13,214,993	11,618,000	11,692,898	0	(6,998)	0	0	7.250	7.140	MS	248,012	842,305	12/15/2005	03/15/2031
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN		A		1.F FE	33,739,538	107.1800	36,298,641	33,867,000	33,792,242	0	3,929	0	0	6.125	6.151	JD	92,194	2,074,354	04/27/2015	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1.F FE	1,187,605	102.5550	1,334,241	1,301,000	1,227,524	0	3,773	0	0	5.750	6.416	JD	6,234	74,808	06/14/2006	06/01/2035
01626P-AG-1	ALIMENTATION COUCHE-TARD INC CORP FOREIG		A	2	2.B FE	8,210,636	79.2970	5,953,606	7,508,000	8,175,229	0	(18,209)	0	0	4.500	3.905	JJ	145,468	337,860	01/27/2021	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD INC CORP FOREIG		A	2	2.B FE	58,778,451	70.8260	39,916,872	56,359,000	58,677,398	0	(61,981)	0	0	3.800	3.549	JJ	928,045	1,891,773	03/21/2022	01/25/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC CORP FOREIG		A	2	2.B FE	29,551,565	67.9030	20,162,576	29,693,000	29,539,048	0	(4,889)	0	0	3.625	3.642	MN	143,516	1,076,371	03/28/2022	05/13/2051
06368D-3S-1	BANK OF MONTREAL CORP FOREIGN		A		1.F FE	70,883,693	97.0630	68,817,902	70,900,000	70,885,248	0	1,555	0	0	3.700	3.708	JD	174,887	1,311,650	05/31/2022	06/07/2025
06368D-3U-6	BANK OF MONTREAL CORPORATE			2	1.F FE	102,791	97.5510	93,595	95,945	95,945	0	0	0	(6,847)	4.309	4.302	JD	351	2,086	06/01/2022	06/01/2027
06368D-JQ-8	BANK OF MONTREAL COR P Foreign				2.C FE	30,363	91.6870	27,067	29,521	29,521	0	0	0	(2,145)	4.300	4.299	MN	125	1,315	09/09/2020	11/26/2080
06368F-AH-2	BANK OF MONTREAL CORP FRGN FLOATER		A		1.F FE	28,326,074	99.4720	28,270,979	28,421,000	28,343,723	0	17,649	0	0	5.010	3.209	MJSD	92,226	279,847	09/14/2022	03/08/2024
06368L-EY-8	BANK OF MONTREAL DISCOUNT NOTE			2	1.F FE	110,959	98.7200	109,288	110,705	110,705	0	0	0	(254)	4.709	4.704	JD	358	0	12/05/2022	12/07/2027
06415E-4E-2	BANK OF NOVA SCOTIA DISCOUNT NOTE				1.F FE	172,416	85.2470	144,705	169,748	169,266	0	97	0	(12,296)	1.400	1.461	MN	400	2,440	10/07/2020	11/01/2027
06415G-AZ-3	BANK OF NOVA SCOTIA Corp Foreign				1.F FE	86,580	94.0510	76,354	81,184	81,160	0	12	0	(5,432)	1.950	1.965	JJ	759	829	01/05/2022	01/10/2025
06415G-DE-7	BANK OF NOVA SCOTIA DISCOUNT NOTE				1.F FE	117,388	92.5460	102,453	110,705	109,685	0	168	0	(7,871)	2.950	3.185	MS	1,029	1,694	03/24/2022	03/08/2027
06417X-AA-9	BANK OF NOVA SCOTIA CORP FRGN FLOATER		A		1.F FE	54,250,000	98.1920	53,269,337	54,250,000	54,250,000	0	0	0	0	4.760	0.510	JAJD	512,813	621,902	01/03/2022	01/10/2025
06417X-AE-1	BANK OF NOVA SCOTIA CORP FOREIGN		A		1.F FE	27,935,320	80.6690	22,587,419	28,000,000	27,940,871	0	5,551	0	0	2.450	2.476	FA	283,928	384,922	01/03/2022	02/02/2032
067901-AA-6	BARRICK GOLD CORP BOND		A		2.A FE	596,984	98.1570	599,738	611,000	602,360	0	486	0	0	5.800	5.967	MN	4,528	35,438	01/18/2006	11/15/2034
071734-AN-7	BAUSCH HEALTH COMPANIES INC CORP FOREIGN		A	2	4.C FE	450,969	63.9660	447,761	700,000	450,969	0	(540)	251,991	0	4.875	4.746	JD	2,844	34,125	01/06/2022	06/01/2028
07329V-AR-1	BCIMC REALTY DISCOUNT NOTE			2	1.D FE	58,794	93.3160	55,096	59,043	56,294	0	222	0	(2,722)	3.000	4.208	MS	451	873	08/18/2022	03/31/2027
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA CORP FORE		A	2	2.A FE	29,126,800	85.4370	24,990,260	29,250,000	29,135,849	0	2,366	0	0	4.464	4.490	AO	326,430	1,305,720	09/11/2018	04/01/2048
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE			2	2.A FE	57,390	96.6100	57,041	59,043	57,311	0	52	0	(131)	3.350	4.772	MS	602	0	12/05/2022	03/12/2025
07813Z-CA-0	BELL CANADA LTD Corp Foreign			2	2.A FE	115,629	94.7030	104,841	110,705	111,946	0	(216)	0	(8,147)	3.800	3.564	FA	1,533	4,429	11/25/2019	08/21/2028
07813Z-CD-4	BELL CANADA LTD CORPORATE			2	2.A FE	44,759	71.8480	42,421	59,043	41,876	0	153	0	(3,036)	3.500	5.570	MS	531	1,019	06/09/2022	09/30/2050
07813Z-CE-2	BELL CANADA LTD CORP FOREIGN			2	2.A FE	115,965	84.5920	106,134	125,466	109,759	0	722	0	(6,928)	2.500	4.516	MN	416	1,601	08/11/2022	05/14/2030
07813Z-CK-8	BELL CANADA LTD CORP FOREIGN			2	2.A FE	44,369	104.9400	46,470	44,282	44,177	0	(3)	0	(190)	5.850	5.881	MN	372	0	11/07/2022	11/10/2032
105486-AA-2	Brantgate General Partner 1 Debt in a Pr				2.B YE	71,502,973	91.3890	61,914,751	67,748,269	67,748,269	0	0	0	(4,923,636)	3.670	3.687	MJSD	6,907	2,561,744	12/20/2017	06/30/2035
11282Z-AQ-1	BROOKFIELD RENEWABLE PARTNERS CORP Forei			2	2.A FE	203,713	69.6360	179,878	258,312	199,274	0	238	0	(7,460)	3.330	4.797	FA	3,323	1,829	11/01/2022	08/13/2050
11282Z-AR-9	BROOKFIELD RENEWABLE PARTNERS CORP FOREI			2	2.A FE	29,631	103.8880	30,669	29,521	29,501	0	(2)	0	(127)	5.880	5.888	MN	254	0	11/07/2022	11/09/2032
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERT CORP FORE		A	2	4.A FE	845,000	88.7770	887,773	1,000,000	850,298	0	5,298	0	0	6.250	10.343	MS	18,403	0	10/07/2022	09/15/2027
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP FORE		A	2	4.A FE	691,250	78.0860	546,602	700,000	692,560	0	844	0	0	4.875	5.054	FA	12,892	34,125	06/07/2021	02/15/2030
11291Z-AG-2	BROOKFIELD INFRASTRUCTURE FINA CORP FORE			2	2.A FE	119,908	80.2910	100,738	125,466	114,916	0	343	0	(7,818)	2.855	3.868	MS	1,197	2,742	08/11/2022	09/01/2032
11291Z-AH-0	BROOKFIELD INFRASTRUCTURE FINA CORP FORE			2	2.A FE	88,417	98.2990	79,803	81,184	82,559	0	(38)	0	(5,820)	5.439	5.230	AO	825	2,196	08/11/2022	04/25/2034
11291Z-AK-3	BROOKFIELD INFRASTRUCTURE FINA CORP FOER			2	2.A FE	51,931	101.6140	52,496	51,662	51,662	0	0	0	(268)	5.616	5.615	MN	385	0	11/09/2022	11/14/2027
11291Z-AL-1	BROOKFIELD INFRASTRUCTURE FINA CORP FORE			2	2.A FE	37,067	103.0280	38,019	36,902	36,872	0	(3)	0	(191)	5.980	5.991	FA	288	0	11/09/2022	02/14/2033
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT		A		1.F FE	7,324,200	113.7790	7,802,978	6,858,000	7,097,150	0	(20,216)	0	0	7.200	6.658	FA	186,538	493,776	06/09/2004	08/15/2031
124765-H*-2	CAE, Inc. Senior Unsecured Note		A		2.C PL	24,835,000	88.0010	21,855,061	24,835,000	24,835,000	0	0	0	0	4.900	4.900	JD	84,508	1,216,915	12/06/2019	12/06/2034
12657Z-BE-2	CU INC CORP FOREIGN			2	1.F FE	56,807	87.9850	51,949	59,043	53,053	0	93	0	(3,847)	4.085	4.846	MS	806	1,249	06/09/2022	09/02/2044
12657Z-BF-9	CU INC CORP FOREIGN			2	1.F FE	240,981	85.6860	227,661	265,692	234,933	0	87	0	(6,135)	4.094	4.805	AO	2,205	2,377	11/01/2022	10/19/2054
12657Z-BG-7	CU INC CORP FOREIGN			2	1.F FE	84,453	86.0660	69,872	81,184	81,184	0	0	0	(5,900)	3.964	3.964	JJ	1,382	3,406	07/22/2015	07/27/2045
13551X-AA-1	CANDIAN CORE REAL EST DISCOUNT NOTE				1.G FE	47,259	91.9420	40,714	44,282	44,282	0	0	0	(2,977)	3.299	3.299	MS	484	757	03/02/2022	03/02/2027
13606K-QL-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICA		A		1.D FE	6,000,000	100.2760	6,016,567	6,000,000	6,000,000	0	0	0	0	5.110	4.634	MON	16,797	25,348	11/09/2022	12/11/2023
13607H-5C-2	CANADIAN IMPERIAL BANK CORP FOREIGN			2	1.F FE	124,887	100.1220	125,619	125,466	128,028	0	2,745	0	396	5.050	4.567	AO	1,497	0	10/04/2022	10/07/2027
13607H-6M-9	CANADIAN IMPERIAL BANK CORP FOREIGN		A		1.F FE	32,000,000	97.8260	31,304,372	32,000,000	32,000,000	0	0	0	0	3.945	3.945	FA	515,480	0	07/28/2022	08/04/2025
13607H-K2-7	CANADIAN IMPERIAL BANK DISCOUNT NOTE				1.F FE	55,249	95.3040	49,236	51,662	51,655	0	5	0	(3,599)	2.750	2.755	MS	455	732	03/03/2022	03/07/2025
13607H-V6-6	CANADIAN IMPERIAL BANK DISCOUNT NOTE			2	1.F FE	85,293	100.0030	81,186	81,184	81,070	0	11	0	(4,234)	4.950	4.985	JD	33	2,006	06/27/2022	06/29/2027
13607H-YE-6	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		A		1.F FE	52,500,000	98.4570	51,689,696	52,500,000	52,500,000	0	0	0	0	4.720	0.470	JAJD	456,138	677,618	10/12/2021	10/18/2024
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES		A		1.F FE	7,475,750	110.4560	7,731,892	7,000,000	7,178,750	0	(26,230)	0	0	6.900	6.345	JJ	222,717	483,000	06/25/2004	07/15/2028
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES		A		1.F FE	20,221,953	110.6650	19,117,298	17,275,000	19,359,285	0	(106,969)	0	0	6.712	5.417	JJ	534,657	1,159,498	03/12/2014	07/15/2036
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1.F FE	21,391,949	109.7650	18,531,671	16,883,000	19,824,976	0	(193,477)	0	0	6.250	4.315	FA	439,661	1,055,188	07/01/2013	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1.F FE	6,221,950	108.9110	5,445,531	5,000,000	5,874,403	0	(46,775)	0	0	6.200	4.454	JD	25,833	310,000	03/20/2014	06/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1.F FE	27,083,362	109.8990	22,974,300	20,905,000	25,359,623	0	(210,153)	0	0	6.375	4.399	MN	170,289	1,332,694	12/07/2015	11/15/2037
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	8,237,268	75.4680	7,169,470	9,500,000	8,483,869	0	31,373	0	0	3.500	4.301	MN	42,486	332,500	01/19/2016	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	10,828,813	84.3750	8,272,924	9,805,000	10,723,344	0	(30,216)	0	0	4.500	3.825	MN	66,184	441,225	11/19/2021	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	6,335,094	73.8120	4,926,943	6,675,000	6,377,876	0	7,703	0	0	3.200	3.473	FA	88,407	213,600	12/07/2016	08/02/2046
136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	18,400,609	80.2980	15,051,924	18,745,000	18,437,283	0	4,122	0	0	3.650	3.735	FA	281,279	684,193	04/09/2020	02/03/2048
136375-CT-7	CANADIAN NATL RAILWAY NT CORPORATE			2	1.F FE	135,960	81.2550	107,944	132,846	131,841	0	23	0	(9,581)	3.600	3.645	FA	1,913	5,071	02/05/2019	02/08/2049
136375-CV-2	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	23,302,976	90.3660	19,130,547	21,170,000	23,145,588	0	(45,035)	0	0	4.450	3.870	JJ	421,312	942,065	04/12/2019	01/20/2049
13645R-AE-4	Canadian Pacific Railway Co NOTES		A		2.B FE	13,255,170	100.2870	13,538,806	13,500,000	13,363,813	0	9,378	0	0	5.750	5.881	MS	228,563	776,250	07/21/2004	03/15/2033
13645R-AQ-7	Canadian Pacific Railway Co CORP FOREIGN		A		2.B FE	13,412,619	100.6290	11,069,190	11,000,000	12,894,654	0	(62,523)	0	0	5.750	4.404	JJ	291,653	632,500	01/01/2013	01/15/2042
13645R-AV-6	Canadian Pacific Railway Co CORP FOREIGN		A	2	2.B FE	10,876,711	93.7890	10,132,946	10,804,000	10,874,769	0	(1,942)	0	0	4.800	4.728	MS	152,697	259,296	08/23/2022	09/15/2035
13645R-BA-1	Canadian Pacific Railway Co DISCOUNT NOT			2	2.B FE	59,272	69.1490	40,828	59,043	58,641	0	9	0	(4,261)	3.050	3.087	MS	562	1,887	03/05/2020	03/09/2050
137576-A*-5	Canfor Corporation Senior Unsecured		A		2.C	3,860,000	97.4130	3,760,160	3,860,000	3,860,000	0	0	0	0	4.400	4.399	AO	41,988	169,840	10/02/2015	10/02/2025
14042M-AA-0	Capital Power Corporation Senior Unsecur				2.C	72,398,893	94.0650	65,757,283	69,906,248	69,906,248	0	0	0	(5,080,468)	3.850	3.851	MS	680,324	2,786,779	09/13/2016	09/14/2026
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN		A		2.C FE	1,745,863	104.1340	1,465,166	1,407,000	1,679,843	0	(10,081)	0	0	6.750	5.030	MN	12,135	94,973	04/27/2015	11/15/2039
18914L-AA-8	CLOVER LP DISCOUNT NOTE				2.B FE	23,556	94.8150	21,435	22,607	22,607	0	0	0	(1,643)	4.216	4.216	MS	243	989	10/17/2018	03/31/2034
18914L-AB-6	CLOVER LP DISCOUNT NOTE				2.B FE	24,254	95.1830	22,156	23,277	23,277	0	0	0	(1,692)	4.216	4.216	JD	3	1,006	10/17/2018	06/30/2034
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC		A		1.F FE	11,298,769	103.5870	9,115,678	8,800,000	10,527,678	0	(91,837)	0	0	5.950	4.074	AO	110,538	523,600	01/01/2013	10/15/2036
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN				1.G FE	219,876	106.2610	235,273	221,410	213,029	0	1,356	0	(15,506)	6.100	6.928	MN	1,591	13,971	09/27/2007	05/19/2028
22576C-F#-3	Crescent Point Energy Corp Senior Note		A		2.C	21,000,000	95.5600	20,067,628	21,000,000	21,000,000	0	0	0	0	3.750	3.750	JD	24,063	787,500	06/24/2014	06/20/2024
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu		A		2.C	35,444,810	94.4090	32,988,931	34,942,444	35,279,415	0	(139,794)	0	0	4.080	3.637	AO	273,250	1,425,652	12/01/2021	04/22/2025
22576C-H#-1	Crescent Point Energy Corp Senior Unsecu		A		2.C	42,700,000	94.8990	40,522,080	42,700,000	42,700,000	0	0	0	0	4.300	4.300	AO	408,022	1,836,100	04/11/2018	04/11/2025
25675T-AN-7	DOLLARAMA INC CORP FOREIGN			2	2.B Z	7,305	100.2660	7,400	7,380	7,380	0	0	0	75	5.084	5.066	AO	69	0	10/05/2022	10/27/2025
25675T-AP-2	DOLLARAMA INC CORP FOREIGN			2	2.B FE	43,831	100.6050	44,550	44,282	44,282	0	0	0	451	5.165	5.152	AO	420	0	10/05/2022	04/26/2030
29163V-AC-7	EMPIRE COMMUNITIES CORP CORP FOREIGN		A	2	4.C FE	507,500	90.6390	453,194	500,000	505,313	0	(2,187)	0	0	7.000	6.411	JD	1,556	35,000	02/08/2022	12/15/2025
292505-AD-6	ENCANA CORPORATION CORP FOREIGN		A		2.C FE	4,386,836	101.7390	4,069,576	4,000,000	4,234,814	0	(13,853)	0	0	6.500	5.798	FA	98,222	260,000	09/12/2007	08/15/2034
29250Z-BA-5	ENBRIDGE PIPELINES INC DISCOUNT NOTE			2	2.A FE	66,137	78.1290	46,130	59,043	59,021	0	0	0	(4,289)	4.200	4.202	MN	340	2,556	05/10/2021	05/12/2051
29251Z-BW-6	ENBRIDGE INC CORP FOREIGN			2	2.A FE	74,099	105.2150	77,652	73,803	73,775	0	(7)	0	(317)	6.100	6.104	MN	659	0	11/07/2022	11/09/2032
29251Z-BY-2	ENBRIDGE INC CORP FOREIGN			2	2.A FE	37,046	102.5500	37,843	36,902	36,885	0	(3)	0	(159)	5.700	5.709	MN	308	0	11/07/2022	11/09/2027
29260Z-AA-4	ENBRIDGE GAS INC CORP FOREIGN			2	1.G FE	120,767	87.8180	103,700	118,086	118,386	0	(46)	0	(8,606)	2.370	2.325	FA	1,112	2,968	11/25/2019	08/09/2029
29260Z-AD-8	ENBRIDGE GAS INC CORP FOREIGN			2	1.G FE	56,355	79.9170	47,185	59,043	58,919	0	2	0	(4,282)	3.650	3.662	AO	543	2,230	03/30/2020	04/01/2050
29260Z-AG-1	ENBRIDGE GAS INC CORP FOREIGN			2	1.G FE	46,316	95.1210	42,122	44,282	44,138	0	3	0	(2,181)	4.150	4.191	FA	684	0	08/15/2022	08/17/2032
29260Z-AH-9	ENBRIDGE GAS INC CORP FOREIGN			2	1.G FE	54,074	93.3130	48,208	51,662	51,526	0	(2)	0	(2,546)	4.550	4.566	FA	875	0	08/15/2022	08/17/2052
292766-A#-9	Enerplus Corporation Senior Note		A		2.C	2,964,000	98.1750	2,909,898	2,964,000	2,964,000	0	0	0	0	4.400	4.399	MN	16,664	130,416	05/15/2012	05/15/2024
294105-B*-1	EPCOR Utilities Inc Sr. Unsecured		A		1.G	7,500,000	72.1940	5,414,534	7,500,000	7,500,000	0	0	0	0	3.080	3.080	JD	10,267	232,283	12/13/2021	12/12/2051
303901-BK-7	FAIRFAX FINANCIAL HOLDINGS CORP FOREIGN		A	2	2.B FE	7,526,100	94.2710	7,070,339	7,500,000	7,524,759	0	(1,341)	0	0	5.625	5.577	FA	158,203	0	08/12/2022	08/16/2032
31428H-BQ-3	FED DESJA QUEBEC COMMERCIAL PAPER		A		1.D FE	50,000,000	100.1220	50,061,158	50,000,000	50,000,000	0	0	0	0	4.900	2.069	MON	34,028	834,152	06/22/2022	06/23/2023
31429K-AG-8	FED DESJA QUEBEC CORP FOREIGN		A		1.E FE	49,950,000	97.6130	48,806,298	50,000,000	49,953,105	0	3,105	0	0	4.400	4.436	FA	782,222	0	08/16/2022	08/23/2025
31430W-TH-7	FED DESJA QUEBEC CORP FOREIGN				1.G FE	90,368	100.3460	88,871	88,564	88,510	0	(3)	0	(1,854)	5.200	5.224	AO	582	0	11/14/2022	10/01/2025
34957Z-AX-2	FORTISALBERTA INC DISCOUNT NOTE			2	1.G FE	76,852	81.5270	60,170	73,803	73,803	0	0	0	(5,364)	3.734	3.734	MS	793	2,884	09/13/2018	09/18/2048
34958Z-AC-7	FORTISBC INC CORPORATE			2	2.A FE	71,529	84.5750	49,935	59,043	59,006	0	1	0	(4,288)	4.000	4.004	AO	421	2,422	10/07/2014	10/28/2044
380355-AF-4	GOEASY LTD CORP FOREIGN		A	2	3.C FE	514,375	88.8930	444,465	500,000	509,578	0	(3,881)	0	0	4.375	3.511	MN	3,646	21,875	10/01/2021	05/01/2026
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE				2.B FE	21,722	92.5590	19,410	20,971	20,971	0	0	0	(1,524)	3.926	3.926	JJ	345	874	05/31/2016	01/31/2035
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1				1.E PL	12,968,252	100.4280	13,053,051	12,997,444	12,997,444	0	0	0	(944,595)	6.600	6.599	JD	35,743	873,056	03/12/2008	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured				1.G PL	492,569	99.0690	402,862	406,648	406,648	0	0	0	(29,553)	3.770	3.772	JD	639	15,603	03/24/2014	06/16/2023
39138C-AJ-5	GREAT-WEST LIFECO INC CORP FOREIGN			2	1.E FE	132,003	68.8230	91,429	132,846	131,984	0	20	0	(9,591)	2.981	3.016	JJ	1,905	4,190	07/13/2020	07/08/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39138C-AL-0	GREAT-WEST LIFECO INC DISCOUNT NOTE			2	1.G FE	79,463	75.0200	55,367	73,803	73,803	0	0	0	(5,364)	3.600	3.487	JD	7	2,735	08/09/2021	12/31/2081
40427H-TR-4	HSBC BANK CANADA CORP FOREIGN				1.E Z	147,678	99.6290	147,060	147,607	147,607	0	0	0	(71)	4.810	4.810	JD	311	0	12/13/2022	12/16/2024
453258-AP-0	VALE INCO LTD BONDS		A		2.C FE	6,240,500	109.0550	9,722,232	8,915,000	6,817,920	0	114,815	0	0	7.200	10.538	MS	188,998	641,880	08/25/2004	09/15/2032
45833V-AF-6	INTER PIPELINE LTD			2	2.C FE	22,561	101.4220	22,456	22,141	22,138	0	(2)	0	(422)	5.760	5.764	FA	156	0	11/15/2022	02/17/2028
45868C-A#-6	Interfor Corporation Senior Secured Note		A		2.C	3,050,000	93.6750	2,857,095	3,050,000	3,050,000	0	0	0	0	4.950	4.980	FMAN	19,711	150,975	08/14/2018	08/14/2029
45868C-A@-8	Interfor Corporation Senior Secured Note		A		2.C	16,000,000	95.3630	15,258,091	16,000,000	16,000,000	0	0	0	0	4.170	4.191	MJSD	9,267	667,200	03/16/2015	03/26/2026
45868C-B#-5	Interfor Corporation Sr. Secured		A		2.C	1,000,000	85.3440	853,440	1,000,000	1,000,000	0	0	0	0	3.250	3.263	MJSD	451	32,500	03/26/2020	03/26/2030
45868C-B@-7	Interfor Corporation Sr. Secured		A		2.C	1,000,000	85.7570	857,568	1,000,000	1,000,000	0	0	0	0	3.340	3.353	MJSD	464	33,400	03/26/2020	03/26/2030
496676-AA-5	KINGSTON SOLAR LP				2.B FE	49,945	90.3570	44,078	48,782	48,782	0	0	0	(3,545)	3.571	3.569	JJ	729	1,849	10/06/2016	07/31/2035
531544-AA-2	LIBERTY UTILITIES CANADA CORPORATE			2	2.B FE	165,557	71.3740	115,888	162,368	162,368	0	0	0	(11,800)	3.315	3.315	FA	2,065	5,710	02/11/2020	02/14/2050
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN		A		2.B FE	5,316,566	105.9090	5,177,899	4,889,000	4,998,194	0	(30,179)	0	0	7.700	6.888	FA	142,216	376,453	03/31/2006	02/15/2026
56501R-AJ-5	MANULIFE FINANCIAL CORP CORP FOREIGN			2	2.A FE	114,082	84.3250	99,576	118,086	118,086	0	0	0	(8,582)	2.818	2.705	MN	450	3,441	05/07/2020	05/13/2035
56501R-AL-0	MANULIFE FINANCIAL CORP DISCOUNT NOTE			2	2.A FE	118,259	75.2330	83,287	110,705	110,705	0	0	0	(8,046)	3.375	3.374	JD	133	3,785	02/11/2021	06/19/2081
56501R-AM-8	MANULIFE FINANCIAL CORP MANULIFE FINANCI			2	2.A FE	120,584	75.7070	83,812	110,705	110,705	0	0	0	(8,046)	4.100	3.974	MS	1,293	4,009	11/05/2021	03/19/2082
575385-AE-9	MASONITE INTERNATIONAL CORP CORP FOREIGN		A	2	3.B FE	2,326,525	81.1660	1,931,744	2,380,000	2,332,713	0	5,656	0	0	3.500	3.820	FA	31,469	87,696	12/06/2021	02/15/2030
57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN		A	2	3.C FE	314,250	88.8060	266,418	300,000	307,697	0	(4,464)	0	0	5.250	3.618	JD	700	15,750	07/07/2021	12/15/2027
57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN		A	2	3.C FE	1,045,975	81.6950	898,641	1,100,000	1,049,752	0	3,777	0	0	4.625	5.383	MS	16,958	39,313	04/18/2022	03/01/2030
628957-AG-7	NAV CANADA CORP Foreign			2	1.E FE	7,127	85.4330	6,305	7,380	7,380	0	0	0	(536)	2.063	2.061	MN	14	157	05/22/2020	05/29/2030
628957-AH-5	NAV CANADA CORP Foreign			2	1.E FE	35,633	71.9590	26,554	36,902	36,902	0	0	0	(2,682)	2.924	2.924	MS	280	1,117	05/22/2020	09/29/2051
63306A-HK-5	NATIONAL BK CDA MONTREAL QUE CORP FOREIG				1.G FE	80,669	100.6680	81,726	81,184	81,184	0	0	0	515	5.296	5.296	MN	701	0	11/01/2022	11/03/2025
655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN		A		2.A FE	4,548,510	99.4310	4,474,377	4,500,000	4,530,514	0	(1,604)	0	0	6.200	6.121	JD	12,400	279,000	06/03/2005	06/15/2035
663307-AQ-9	NORTHWEST REDWATER			2	1.G FE	237,114	85.2710	213,972	250,932	224,040	0	1,068	0	(14,142)	2.800	4.333	JD	597	3,544	08/11/2022	06/01/2031
663307-AR-7	NORTHWEST REDWATER			2	1.G FE	167,700	78.0280	138,210	177,128	156,419	0	143	0	(10,295)	3.750	4.468	JD	564	4,240	08/11/2022	06/01/2051
66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO				1.G FE	72,280	86.4640	60,497	69,968	69,968	0	0	0	(5,085)	3.365	3.365	JD	6	2,413	07/10/2019	06/30/2042
66509C-AD-2	Northern Courier Pipeline LP Senior Secu				1.G FE	29,914,321	86.5630	25,069,950	28,961,664	28,961,664	0	0	0	(2,104,802)	3.365	3.362	JD	2,670	998,912	07/17/2019	06/30/2042
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN				1.G FE	21,378	95.1420	16,914	17,778	17,780	0	(1)	0	(1,292)	4.397	4.392	JD	2	801	10/03/2014	06/30/2032
669771-AS-6	TRANSCANADA CORP DEBENTURES		A		2.A FE	3,570,480	100.3150	3,009,435	3,000,000	3,011,847	0	(49,066)	0	0	7.875	6.150	AO	59,063	236,250	07/01/2004	04/01/2023
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se				2.A FE	22,902,951	90.8330	20,025,833	22,046,805	22,046,805	0	0	0	(1,602,262)	4.115	4.115	JD	2,520	930,083	06/14/2018	06/30/2042
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore				2.A FE	14,829	89.8700	12,793	14,235	14,235	0	0	0	(1,035)	3.750	3.747	MS	136	554	06/05/2018	03/31/2033
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei				2.A FE	14,332	90.0670	12,391	13,758	13,758	0	0	0	(1,000)	3.742	3.742	JD	1	530	06/05/2018	12/31/2032
67077M-AD-0	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	664,274	95.4920	668,443	700,000	687,402	0	5,252	0	0	3.000	3.841	AO	5,250	21,000	04/10/2018	04/01/2025
67077M-AF-5	NUTRIEN LTD CORP FOREIGN		A		2.B FE	8,218,156	102.1810	7,912,869	7,744,000	8,131,817	0	(19,835)	0	0	5.875	5.343	JD	37,913	454,960	04/10/2018	12/01/2036
67077M-AP-3	NUTRIEN LTD CORP FOREIGN		A		2.B FE	9,960,634	107.3080	10,730,836	10,000,000	9,966,582	0	1,404	0	0	7.125	7.163	MN	75,208	712,500	04/10/2018	05/23/2036
67077M-AQ-1	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	6,931,584	102.9970	6,051,069	5,875,000	6,790,331	0	(32,678)	0	0	6.125	4.801	JJ	165,928	359,844	04/10/2018	01/15/2041
67077M-AR-9	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	20,338,531	88.7250	19,643,611	22,140,000	20,387,842	0	15,719	0	0	4.900	5.541	JD	90,405	859,460	10/27/2022	06/01/2043
67077M-AS-7	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	5,150,600	91.7700	3,928,686	4,281,000	5,093,356	0	(24,532)	0	0	5.250	3.918	JJ	103,636	224,753	09/29/2021	01/15/2045
67077M-AU-2	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	101,410,557	90.1510	79,023,886	87,657,000	100,849,493	0	(312,483)	0	0	5.000	4.028	AO	1,095,713	4,382,850	12/03/2021	04/01/2049
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		A		2.B FE	16,984,700	98.7840	16,793,341	17,000,000	16,997,777	0	5,008	0	0	1.900	1.931	MN	43,067	323,000	05/11/2020	05/13/2023
67077M-AW-8	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	5,045,878	86.1960	3,965,024	4,600,000	4,952,508	0	(46,029)	0	0	2.950	1.798	MN	18,093	135,700	12/10/2020	05/13/2030
67077M-AX-6	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	32,360,240	76.5170	22,689,505	29,653,000	32,265,060	0	(58,041)	0	0	3.950	3.441	MN	156,172	1,171,294	02/10/2022	05/13/2050
68214W-AQ-1	OMERS REALTY CORP DISCOUNT NOTE			2	1.D FE	122,599	93.5590	107,718	115,133	115,010	0	23	0	(8,358)	3.244	3.266	AO	911	3,891	05/29/2018	10/04/2027
68214W-AU-2	OMERS REALTY CORP CORP FOREIGN			2	1.D FE	44,351	102.8040	45,524	44,282	44,282	0	0	0	(69)	5.381	5.379	MN	316	0	11/04/2022	11/14/2028
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP FORE		A	2	3.B FE	1,080,173	90.0920	1,036,056	1,150,000	1,083,273	0	3,285	0	0	3.875	5.139	MS	13,121	31,969	08/31/2022	01/15/2028
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP FORE		A	2	3.B FE	490,625	86.2610	431,304	500,000	492,313	0	1,094	0	0	3.500	3.783	FA	6,611	17,500	06/09/2021	02/15/2029
698900-AG-2	PANCANADIAN ENERGY CORP CORPORATE				2.C FE	11,284,900	105.6190	10,561,914	10,000,000	10,660,650	0	(54,797)	0	0	7.200	6.215	MN	120,000	720,000	07/20/2004	11/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71644E-AJ-1	PETRO CANADA CORP FOREIGN		A		2.A FE	14,142,395	105.3240	10,929,462	10,377,000	13,129,870	0	(123,079)	0	0	6.800	4.406	MN	90,165	705,636	04/27/2015	05/15/2038
717046-A@-5	Peyto Exploration & Dev Corp Senior Note				3.C	0	0.0000	0	0	0	0	0	0	0	4.880	0.000	MS	0	(58,803)	01/03/2012	09/06/2022
717046-B#-2	Peyto Exploration & Dev Corp Senior Unse				3.A	34,262,230	97.8090	32,800,315	33,535,237	33,535,237	0	0	0	(2,437,189)	3.700	3.700	AO	230,927	1,253,296	10/24/2016	10/24/2023
717046-C#-1	Peyto Exploration & Dev Corp Senior Unse				3.A	17,160,579	95.6600	15,889,358	16,610,281	16,610,281	0	0	0	(1,207,160)	4.390	4.390	JJ	360,545	769,076	01/03/2019	01/05/2026
717046-C*-5	Peyto Exploration & Dev Corp Senior Unse				3.A	7,873,729	91.4080	6,824,044	7,465,501	7,465,501	0	0	0	(542,559)	3.950	3.950	JJ	146,625	312,757	01/02/2018	01/04/2028
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured				3.A	1,934,772	86.5800	1,639,951	1,894,147	1,894,147	0	0	0	(137,658)	4.166	4.184	FMAN	10,161	82,396	11/26/2019	02/18/2042
725906-AH-4	PLACER DOME INC TOPR DEBENTURES		A		2.A FE	2,022,268	103.1850	2,063,707	2,000,000	2,012,411	0	(865)	0	0	6.375	6.290	MS	42,500	127,500	07/21/2004	03/01/2033
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN		A		2.A FE	6,871,367	104.6250	6,193,808	5,920,000	6,837,628	0	(36,161)	0	0	6.450	4.807	AO	80,611	194,790	04/19/2022	10/15/2035
74819R-AP-1	QUEBECOR MEDIA INC SR NT CORP FOREIGN		A		3.C FE	1,860,000	99.9750	1,999,497	2,000,000	1,998,539	0	19,216	0	0	5.750	6.764	JD	5,111	115,000	08/20/2013	01/15/2023
763169-C*-8	Richardson International Ltd. Senior Not		A		2.A PL	5,144,096	97.9120	4,730,136	4,831,000	4,929,049	0	(30,582)	0	0	4.750	4.016	JD	8,287	229,473	12/03/2014	12/18/2025
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN		A		2.A FE	813,737	99.6030	811,761	815,000	814,926	0	120	0	0	3.000	3.018	MS	7,199	24,450	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	6,159,004	80.0880	4,913,387	6,135,000	6,153,739	0	(609)	0	0	4.500	4.476	MS	81,289	276,075	03/01/2013	03/15/2043
775109-AZ-4	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	5,040,550	89.7380	4,486,876	5,000,000	5,033,782	0	(916)	0	0	5.450	5.394	AO	68,125	272,500	12/12/2013	10/01/2043
775109-BJ-9	ROGERS COMMUN INC.			2	2.A FE	74,879	89.2610	65,877	73,803	73,744	0	7	0	(5,359)	3.250	3.263	MN	404	2,463	11/17/2021	05/01/2029
775109-BK-6	ROGERS COMMUN INC. CORP FOREIGN			2	2.A FE	70,841	94.3060	69,601	73,803	73,573	0	46	0	(5,342)	3.650	3.728	MS	692	2,794	03/26/2020	03/31/2027
775109-BX-8	ROGERS COMMUN INC. Corp Foreign				2.A FE	23,370	89.9910	19,925	22,141	22,028	0	1	0	(1,344)	5.250	5.284	AO	249	677	03/07/2022	04/15/2052
775109-CD-1	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	5,661,227	77.7850	4,830,427	6,210,000	5,666,094	0	4,867	0	0	4.550	5.131	MS	83,197	144,417	05/26/2022	03/15/2052
780086-RQ-9	ROYAL BANK OF CANADA CORP				1.E FE	76,106	90.4580	66,761	73,803	73,803	0	0	0	(5,364)	2.328	2.328	JJ	733	1,817	01/24/2020	01/28/2027
780086-SA-3	ROYAL BANK OF CANADA DISCOUNT NOTE			2	1.G FE	151,984	92.0210	135,829	147,607	143,244	0	3,405	0	(12,145)	2.088	3.102	JD	17	3,160	03/31/2022	06/30/2030
780086-SV-7	ROYAL BANK OF CANADA CORP Foreign			2	2.B FE	68,564	86.7700	57,636	66,423	66,423	0	0	0	(4,827)	4.000	3.992	FA	939	2,785	10/22/2020	02/24/2081
780086-UT-9	ROYAL BANK OF CANADA Corp Foreign				1.E FE	71,676	95.8410	63,661	66,423	66,423	0	0	0	(5,253)	3.369	3.369	MS	572	1,112	03/23/2022	09/29/2025
780086-VK-7	ROYAL BANK OF CANADA CORP				1.E FE	77,583	98.7470	72,879	73,803	73,803	0	0	0	(3,779)	4.612	4.612	JJ	1,492	0	07/21/2022	07/26/2027
78012U-6A-8	ROYAL BANK OF CANADA (NEW YORK CERTIFICA		A		1.C FE	50,000,000	100.0880	50,044,051	50,000,000	50,000,000	0	0	0	0	4.860	1.340	MJSD	126,278	827,111	05/26/2022	06/13/2023
78015J-4A-2	ROYAL BANK OF CANADA (NEW YORK CERTIFICA		A		1.C FE	40,000,000	100.1220	40,048,782	40,000,000	40,000,000	0	0	0	0	5.030	2.270	FMAN	265,678	452,922	07/13/2022	08/11/2023
78016E-YH-4	ROYAL BANK OF CANADA CORP FOREIGN		A		1.E FE	10,402,460	80.5600	8,861,611	11,000,000	10,449,568	0	47,108	0	0	2.300	2.947	MN	40,761	255,811	02/15/2022	11/03/2031
78016E-ZD-2	ROYAL BANK OF CANADA CORP FOREIGN		A		1.E FE	4,219,655	95.3390	4,051,900	4,250,000	4,223,520	0	3,865	0	0	3.625	3.781	MN	24,393	85,590	04/11/2022	05/04/2027
78016F-ZQ-0	ROYAL BANK OF CANADA CORP FOREIGN		A		1.E FE	42,106,376	91.3890	38,789,912	42,445,000	42,125,376	0	18,999	0	0	3.875	3.972	MN	260,418	913,746	04/13/2022	05/04/2032
80310Z-AG-4	SAPUTO INC DISCOUNT NOTE			2	2.B FE	119,181	89.2690	105,414	118,086	118,086	0	0	0	(8,582)	2.242	2.241	JD	116	2,694	06/09/2020	06/16/2027
82028K-AQ-4	SHAW COMMUNICATIONS INC CORP FOREIGN				2.B FE	73,454	107.2480	55,407	51,662	66,761	0	(654)	0	(4,842)	6.750	4.295	MN	511	3,574	11/19/2021	11/09/2039
82028K-AZ-4	SHAW COMMUNICATIONS INC CORP FOREIGN			2	2.B FE	75,485	88.3730	65,222	73,803	73,548	0	33	0	(5,344)	3.300	3.356	JD	147	2,500	12/05/2019	12/10/2029
82028K-BB-6	SHAW COMMUNICATIONS INC CORP FOREIGN			2	2.B FE	79,341	83.5400	61,655	73,803	72,592	0	145	0	(5,279)	2.900	3.135	JD	135	2,211	10/27/2021	12/09/2030
866796-AF-2	SUN LIFE FINANCIAL			2	1.G FE	48,842	75.4240	33,399	44,282	44,282	0	0	0	(3,218)	3.600	0.328	JD	4	1,641	06/23/2021	06/30/2081
86682Z-AM-8	SUN LIFE FINANCIAL INC CORP Foreign			2	1.G FE	99,014	89.7060	92,689	103,325	100,458	0	(1,035)	0	(7,424)	2.580	1.566	MN	380	2,742	05/06/2020	05/10/2032
86682Z-AN-6	SUN LIFE FINANCIAL INC CORP Foreign			2	1.G FE	209,718	78.7340	191,758	243,551	212,462	0	3,243	0	(6,258)	2.060	3.944	AO	1,265	2,045	11/01/2022	10/01/2035
86682Z-AS-5	SUN LIFE FINANCIAL INC CORP FOREIGN			2	1.F FE	62,261	96.7970	57,152	59,043	59,149	0	127	0	(3,239)	4.800	4.499	FA	1,118	0	08/08/2022	08/10/2034
867229-AC-0	SUNCOR ENERGY INC NT NOTES		A		2.A FE	18,013,657	107.7070	18,978,023	17,620,000	17,857,454	0	(19,836)	0	0	7.150	6.939	FA	524,929	1,259,830	04/27/2015	02/01/2032
867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN		A		2.A FE	7,476,331	99.8380	7,523,770	7,536,000	7,498,648	0	1,872	0	0	5.950	6.006	JD	37,366	448,392	04/27/2015	12/01/2034
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN		A		2.A FE	23,222,196	103.3210	20,194,159	19,545,000	22,559,939	0	(137,938)	0	0	6.500	5.001	JD	56,463	1,270,425	12/14/2017	06/15/2038
86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN		A		2.A FE	10,242,234	105.7340	10,811,318	10,225,000	10,239,070	0	(967)	0	0	6.850	6.831	JD	58,368	700,413	04/27/2015	06/01/2039
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN		A		2.C FE	869,396	99.1030	872,104	880,000	873,068	0	343	0	0	6.125	6.214	AO	13,475	53,900	09/23/2005	10/01/2035
87971M-BC-6	TELUS CORP Corp Foreign			2	2.B FE	22,223	96.4510	21,355	22,141	22,079	0	18	0	(1,604)	3.750	3.843	MS	257	871	12/03/2015	03/10/2026
87971M-BG-7	TELUS CORP TELUS CORPORATION			2	2.B FE	67,936	93.8920	60,287	64,209	64,316	0	(23)	0	(4,678)	3.625	3.579	MS	778	2,441	11/25/2019	03/01/2028
87971M-BJ-1	TELUS CORP CORP FOREIGN			2	2.B FE	74,771	90.6590	66,909	73,803	73,719	0	9	0	(5,357)	3.300	3.316	MN	400	2,490	11/25/2019	05/02/2029
87971M-BN-2	TELUS CORP COrp Foreign			2	2.B FE	113,096	88.4370	97,904	110,705	110,427	0	35	0	(8,024)	3.150	3.189	FA	1,290	3,671	12/11/2019	02/19/2030
87971M-BX-0	TELUS CORP			2	2.B FE	22,775	99.4990	22,030	22,141	22,070	0	2	0	(707)	5.250	5.291	MN	151	204	09/08/2022	11/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87971M-BY-8	TELUS CORP			2	2.B FE	60,698	98.9470	58,421	59,043	60,426	0	1,664	0	(1,935)	5.650	5.489	MS	1,014	0	09/08/2022	09/13/2052
87971M-BZ-5	TELUS CORP			2	2.B FE	7,584	99.9330	7,375	7,380	7,516	0	172	0	(241)	5.000	4.677	MS	112	0	09/08/2022	09/13/2029
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN				1.G FE	479,955	108.1490	359,180	332,116	364,202	0	(1,749)	0	(26,194)	5.800	4.897	MN	2,607	19,917	08/25/2010	05/13/2038
891102-AE-5	TOROMONT INDUSTRIES LTD DISCOUNT NOTE			2	1.G FE	39,457	96.0620	35,449	36,902	36,902	0	0	0	(2,682)	3.842	3.840	AO	256	1,458	10/24/2017	10/27/2027
891145-7R-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE			2	1.F FE	359,807	98.2940	326,450	332,116	339,780	0	(2,338)	0	(24,776)	4.859	4.068	MS	5,305	16,922	09/12/2016	03/04/2031
89114Q-CA-4	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1.E FE	7,741,916	96.8840	7,501,742	7,743,000	7,742,608	0	220	0	0	2.650	2.653	JD	10,829	205,190	06/05/2019	06/12/2024
89114T-ZF-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOA		A		1.E FE	66,750,000	98.4300	65,701,877	66,750,000	66,750,000	0	0	0	0	4.650	0.400	MJSD	168,878	1,171,372	09/07/2021	09/10/2024
89114T-ZJ-4	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1.E FE	12,194,704	78.9740	9,788,026	12,394,000	12,217,116	0	18,349	0	0	2.000	2.181	MS	76,430	247,880	10/05/2021	09/10/2031
89114T-ZQ-8	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1.E FE	68,652,429	81.1310	58,633,446	72,270,000	68,890,412	0	237,983	0	0	2.450	3.036	JJ	831,205	885,308	04/08/2022	01/12/2032
89114T-ZV-7	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1.E FE	9,980,500	86.4470	8,644,670	10,000,000	9,981,553	0	1,053	0	0	3.200	3.223	MS	98,667	160,000	03/07/2022	03/10/2032
89115A-2A-9	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1.E FE	50,000,000	97.0920	48,546,045	50,000,000	50,000,000	0	0	0	0	3.766	3.766	JD	130,764	931,039	06/01/2022	06/06/2025
89117F-3M-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE				1.E FE	156,352	94.1720	139,004	147,607	147,081	0	153	0	(9,424)	2.667	2.805	MS	1,230	2,045	03/22/2022	09/09/2025
89117F-7H-6	TORONTO-DOMINION BANK/THE CORP				1.E FE	36,361	101.7710	37,555	36,902	36,902	0	0	0	541	5.376	5.376	AO	392	0	10/18/2022	10/21/2027
89117F-PG-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE			2	1.F FE	146,189	91.0450	131,701	144,655	150,543	0	7,617	0	(10,476)	3.060	3.150	JJ	1,913	4,704	06/18/2019	01/26/2032
89117F-Z4-4	TORONTO-DOMINION BANK/THE Corp Foreign				1.E FE	102,560	90.3070	86,645	95,945	95,945	0	0	0	(6,616)	2.260	2.260	JJ	1,057	1,132	01/04/2022	01/07/2027
893526-8Z-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	1,733,971	114.6810	1,376,169	1,200,000	1,618,382	0	(17,418)	0	0	7.625	4.541	JJ	42,192	91,500	04/27/2015	01/15/2039
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	15,283,331	99.0420	14,546,264	14,687,000	15,078,666	0	(26,761)	0	0	5.600	5.271	MS	207,903	822,472	12/07/2015	03/31/2034
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	16,601,798	100.8650	12,608,182	12,500,000	15,596,061	0	(119,893)	0	0	6.100	4.096	JD	63,542	762,500	01/01/2013	06/01/2040
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN		A		2.A FE	4,882,833	99.0860	4,785,830	4,830,000	4,869,215	0	(2,227)	0	0	5.850	5.755	MS	83,197	282,555	04/27/2015	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN		A		2.A FE	24,974,182	102.4400	25,571,051	24,962,000	24,974,391	0	(1,293)	0	0	6.200	6.191	AO	326,725	1,547,644	04/27/2015	10/15/2037
89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN		A		2.A FE	9,913,740	111.2730	10,659,941	9,580,000	9,836,171	0	(10,480)	0	0	7.250	6.950	FA	262,386	694,550	04/27/2015	08/15/2038
89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	14,617,661	89.0530	13,025,821	14,627,000	14,618,404	0	(78)	0	0	5.000	5.002	AO	152,365	731,350	04/27/2015	10/16/2043
89352H-AM-1	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	4,613,535	91.6310	4,166,478	4,547,000	4,591,725	0	(3,275)	0	0	4.625	4.506	MS	70,100	210,299	04/27/2015	03/01/2034
89352H-AY-5	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	2,955,234	87.7210	2,004,413	2,285,000	2,933,562	0	(16,832)	0	0	4.875	3.209	MN	14,234	111,394	09/14/2021	05/15/2048
89352H-AZ-2	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	15,807,448	91.4780	10,748,635	11,750,000	15,681,100	0	(97,615)	0	0	5.100	3.184	MS	176,446	599,250	09/14/2021	03/15/2049
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN				2.A FE	397,568	122.7850	271,860	221,410	288,310	0	(3,291)	0	(20,437)	8.050	5.249	FA	6,635	18,854	08/25/2010	02/17/2039
89353Z-BV-9	TRANS CANADA PIPELINES CORP FOREIGN				2.A FE	17,003	85.1760	12,573	14,761	16,211	0	(54)	0	(1,180)	4.550	3.815	MN	87	694	07/04/2019	11/15/2041
89353Z-CK-2	TRANS CANADA PIPELINES CORP FOREIGN			2	2.A FE	236,608	99.6310	213,240	214,030	222,288	0	(288)	0	(14,031)	5.330	4.798	MN	1,563	5,826	08/11/2022	05/12/2032
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN				1.G FE	229,894	110.0200	170,517	154,987	173,435	0	(974)	0	(12,452)	6.050	4.948	MS	3,134	9,860	08/25/2010	09/02/2038
918423-BB-9	VW CREDIT CANADA INC CORP FOREIGN				2.A FE	37,234	101.1480	37,325	36,902	36,883	0	(2)	0	(349)	5.800	5.816	MN	278	0	11/08/2022	11/17/2025
92660F-AG-9	VIDEOTRON GP CORPORATE		A	2	3.A FE	1,859,313	99.2470	1,761,627	1,775,000	1,823,606	0	(35,706)	0	0	5.375	3.047	JD	4,240	95,406	01/28/2022	06/15/2024
92660F-AN-4	VIDEOTRON GP CORP FOREIGN		A	2	3.A FE	329,500	84.5310	338,125	400,000	331,699	0	2,199	0	0	3.625	6.952	JD	644	7,250	09/23/2022	06/15/2029
94106B-AB-7	WASTE CONNECTIONS INC CORP FOREIGN		A	2	2.A FE	1,477,875	68.5400	1,028,100	1,500,000	1,479,152	0	478	0	0	3.050	3.126	AO	11,438	45,750	03/04/2020	04/01/2050
94106B-AD-3	WASTE CONNECTIONS INC CORP FOREIGN		A	2	2.A FE	43,231,840	66.9370	32,493,111	48,543,000	43,310,927	0	78,448	0	0	2.950	3.532	JJ	660,320	833,475	05/06/2022	01/15/2052
94106B-AE-1	WASTE CONNECTIONS INC CORP FOREIGN		A	2	2.A FE	5,667,156	85.8310	4,858,008	5,660,000	5,666,394	0	(762)	0	0	3.200	3.186	JD	15,093	131,815	03/03/2022	06/01/2032
952637-AA-4	WEST EDMONTON MALL PPTY DISCOUNT NOTE				1.F FE	135,355	96.8110	107,175	110,705	110,705	0	0	0	(8,046)	4.309	4.309	FA	1,828	5,073	02/04/2014	02/13/2024
96467A-A#-8	Whitecap Resources, Inc. Senior Secured				2.B	25,458,842	92.5430	22,074,451	23,853,279	23,853,279	0	0	0	(1,733,548)	3.900	3.900	JD	28,425	947,895	12/20/2017	12/21/2026
96467A-A@-0	Whitecap Resources, Inc. Senior Secured				2.B	12,472,335	96.2180	11,191,640	11,631,524	11,765,517	0	(98,844)	0	(855,103)	3.540	2.702	MN	35,457	426,308	09/01/2021	05/31/2024
98462Y-AF-7	YAMANA GOLD CORP FOREIGN		A	2	2.C FE	3,060,000	75.1340	2,299,096	3,060,000	3,060,000	0	0	0	0	2.630	2.630	FA	30,403	82,490	01/21/2022	08/15/2031
C0439#-AD-6	A. O. Smith Enterprises, Ltd. Sr. Unsecu				1.G	9,648,547	91.4860	8,439,959	9,225,433	9,058,207	0	33,476	0	(623,817)	2.600	3.071	MN	28,650	248,187	03/01/2022	11/18/2027
C1465*-AK-9	CGI Group Inc Senior Note		A		2.A	29,074,434	97.2700	27,949,759	28,734,286	28,886,419	0	(61,566)	0	0	3.740	3.281	MS	325,384	1,074,662	06/03/2019	09/12/2024
C3346#-AA-8	FA MGT Limited Partnership Senior Secure				2.B FE	57,109,335	94.0040	53,231,675	56,626,733	56,626,733	0	0	0	(4,115,374)	3.890	3.910	MJSD	6,119	2,269,565	11/17/2016	11/17/2026
C4111#-AG-6	Graymont Western Canada Inc Senior Note		A		2.C PL	5,235,000	96.5750	5,055,692	5,235,000	5,235,000	0	0	0	0	4.700	4.699	JD	6,835	246,045	06/21/2012	06/21/2027
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2				1.G PL	9,986,497	100.3360	10,042,579	10,008,976	10,008,976	0	0	0	(727,407)	6.600	6.600	JD	27,525	672,316	06/16/2003	06/16/2023
C4861*-AF-4	Irving Oil Limited/Highlands Senior Note		A		2.C PL	2,140,000	98.5220	2,108,363	2,140,000	2,140,000	0	0	0	0	5.060	5.060	JD	902	108,284	12/28/2011	12/28/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C4861*-AJ-6	Irving Oil Limited/Highlands Senior Note		A		2.C PL	2,244,583	98.9780	2,100,767	2,122,468	2,160,928	0	(62,926)	0	0	4.910	1.870	FA	41,396	104,213	09/01/2021	08/08/2023
C4861*-AT-4	Irving Oil Limited/Highlands Sr. Unsecur		A		2.C PL	35,725,000	86.2920	30,827,983	35,725,000	35,725,000	0	0	0	0	4.020	4.020	MS	402,918	1,436,145	03/20/2020	03/20/2032
C4861*-AU-1	Irving Oil Limited/Highlands Sr. Unsecur		A		2.C PL	19,655,000	84.9500	16,696,963	19,655,000	19,655,000	0	0	0	0	4.270	4.270	MS	235,461	839,269	03/20/2020	03/20/2035
C4931*-AP-8	Keyera Partnership Senior Note		A		2.C	3,000,000	96.8770	2,906,301	3,000,000	3,000,000	0	0	0	0	4.190	4.190	JD	4,190	125,700	06/19/2012	06/19/2024
C4931*-AS-2	Keyera Partnership Senior Note				2.C	14,494,608	97.8540	10,829,077	11,066,587	11,066,587	0	0	0	0	4.920	4.920	AO	122,507	560,998	10/10/2013	10/10/2025
C4931*-AT-0	Keyera Partnership Senior Note				2.C	2,896,668	96.8210	2,141,290	2,211,596	2,211,596	0	0	0	0	5.090	5.090	AO	25,328	115,986	10/10/2013	10/10/2028
C4931*-AZ-6	Keyera Partnership Senior Unsecured				2.C	8,425,295	95.2310	7,672,075	8,056,247	8,056,247	0	0	0	0	4.150	4.150	JD	13,931	340,268	06/16/2016	06/16/2026
C5793#-AJ-2	McCain Finance (Canada) Ltd Senior Unsec				1.G FE	7,330,000	90.6230	6,095,779	6,726,538	6,726,538	0	0	0	0	3.680	3.680	AO	46,757	253,873	04/23/2018	04/23/2032
C6574#-AD-8	North West Company, Inc. Senior Secured				2.C	31,240,188	92.9130	27,217,216	29,293,080	29,293,080	0	0	0	0	3.740	3.740	MS	289,106	1,135,508	09/26/2017	09/26/2029
C6574#-AF-3	North West Company, Inc. Sr. Secured		A		2.C	26,268,565	84.3130	21,921,435	26,000,000	26,243,983	0	(22,297)	0	0	3.090	2.975	JD	33,475	803,400	11/01/2021	06/16/2032
C7051*-AA-8	GCT Canada Limited Partnership Senior Se				2.C PL	21,172,460	95.0730	18,813,602	19,788,540	20,084,107	0	(101,388)	0	0	3.860	3.322	JD	33,948	779,904	09/01/2021	12/15/2025
C8665*-AA-4	TForce Holdings Inc Sr. Unsecured				2.B PL	89,499,580	92.7700	81,707,582	88,075,608	89,162,178	0	(258,693)	0	0	3.850	3.510	MJSD	103,611	3,390,911	11/01/2021	12/20/2026
C8666#-AB-7	TQM Pipeline and Company, LP Senior Unse				1.G	19,081,656	90.0870	16,577,971	18,402,155	18,402,155	0	0	0	(1,337,385)	3.310	3.310	FA	208,113	643,060	08/28/2019	08/28/2029
C8666#-AC-5	TQM Pipeline and Company, LP Sr. Unsecur				1.G	39,321,022	85.4710	31,562,849	36,928,300	36,928,300	0	0	0	(2,683,781)	2.800	2.800	FA	359,025	1,089,194	02/26/2021	02/26/2031
C8666#-AE-1	TQM Pipeline and Company, LP Sr. Unsecur				1.G	17,656,758	88.0910	14,327,518	16,264,364	16,264,364	0	0	0	(1,392,394)	3.540	3.540	JJ	244,697	303,444	01/28/2022	01/28/2033
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Not		A		2.C	20,642,992	99.0830	19,970,250	20,155,000	20,463,553	0	(165,855)	0	0	5.700	4.820	JAJO	232,958	1,148,835	12/01/2021	10/20/2025
C8894#-AP-0	Tolko Industries Ltd. Senior Secured Not		A		2.C	5,370,000	94.3850	5,068,482	5,370,000	5,370,000	0	0	0	0	4.400	4.400	MJSD	14,439	236,280	12/09/2019	12/09/2026
C8894#-AQ-8	Tolko Industries Ltd. Sr. Secured		A		2.C	13,662,454	92.5940	12,650,563	13,662,454	13,662,454	0	0	0	0	3.950	3.950	FMAN	59,963	539,667	02/21/2020	02/21/2027
C8894#-AR-6	Tolko Industries Ltd. Sr. Secured		A		2.C	4,150,000	88.0940	3,655,882	4,150,000	4,150,000	0	0	0	0	3.550	3.565	FMAN	13,914	147,325	08/27/2020	08/27/2029
C8973@-AB-7	Gaz Metro Inc. Senior Secured Note		A		1.F	3,276,052	94.0190	3,060,714	3,255,412	3,272,770	0	(551)	0	0	5.060	5.016	MN	21,048	164,724	04/01/2016	05/15/2042
C9082@-AA-5	Transurban Cardinal Hldngs LTD Senior Se				2.B PL	9,205,474	100.0000	8,314,796	8,314,796	8,335,351	0	(201,554)	0	(605,855)	4.220	1.932	JAJO	59,455	366,351	09/01/2021	02/10/2023
00077T-AA-2	ABN-AMRO BANK SUB NOTES		D		2.A FE	9,970,000	100.6840	10,068,425	10,000,000	9,996,289	0	959	0	0	7.750	7.776	MN	99,028	775,000	05/20/1993	05/15/2023
001201-B*-2	AGL Energy Ltd. Senior Unsecured Note		D		2.B	26,050,785	88.1550	22,012,392	24,970,000	25,917,097	0	(121,028)	0	0	3.810	3.193	JD	60,781	951,357	11/01/2021	12/10/2029
001201-B@-0	AGL Energy Ltd. Senior Unsecured Note		D		2.B	30,000,000	86.8440	26,053,202	30,000,000	30,000,000	0	0	0	0	3.910	3.910	JD	74,942	1,173,000	12/08/2016	12/08/2031
00185A-AG-9	AON PLC CORP FOREIGN		D	2	2.A FE	13,063,738	85.4640	9,193,372	10,757,000	12,961,436	0	(72,388)	0	0	4.600	3.246	JD	23,367	494,822	11/30/2021	06/14/2044
00217G-AC-7	APTIV PLC CORP FOREIGN		D	2	2.B FE	9,853,571	72.6920	7,178,359	9,875,000	9,852,922	0	(649)	0	0	4.150	4.163	MN	68,302	288,007	02/09/2022	05/01/2052
00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2.C FE	528	81.3740	407	500	524	0	(1)	0	0	4.850	4.500	JD	1	24	04/27/2015	06/15/2044
00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1.F FE	10,617,338	76.9590	7,927,590	10,301,000	10,641,475	0	(12,300)	0	0	3.500	3.271	MS	94,140	360,535	11/19/2021	09/27/2046
009279-AA-8	AIRBUS SE CORP FOREIGN		D	2	1.F FE	7,694,256	93.1020	7,525,438	8,083,000	7,870,870	0	44,719	0	0	3.150	3.820	AO	57,288	254,615	10/17/2018	04/10/2027
009279-AC-4	AIRBUS SE CORP FOREIGN		D	2	1.F FE	3,664,772	81.8190	3,023,208	3,695,000	3,660,611	0	(1,415)	0	0	3.950	3.990	AO	32,839	112,476	05/26/2022	04/10/2047
00973R-AF-0	AKER BP ASA CORP FOREIGN		D	2	2.B FE	6,891,842	88.2130	6,742,976	7,644,000	6,894,608	0	2,766	0	0	3.750	5.445	JJ	132,178	0	12/16/2022	01/15/2030
01538T-AA-3	ALFA DESARROLLO SPA CORP FOREIGN		D	2	2.C FE	15,807,764	76.5400	12,034,020	15,722,476	15,805,647	0	(1,420)	0	0	4.550	4.516	MS	186,792	729,283	12/10/2021	09/27/2051
015398-AC-4	ALFA SAB DE CV CORP FOREIGN		D	2	2.C FE	3,161,000	97.5900	2,830,109	2,900,000	3,136,071	0	(5,519)	0	0	6.875	6.173	MS	53,167	199,375	11/27/2017	03/25/2044
020564-AB-6	ALPEK SA DE CV CORP FOREIGN		D		2.C FE	2,662,714	99.8000	2,495,008	2,500,000	2,557,778	0	(94,775)	0	0	5.375	1.506	FA	53,377	134,375	11/19/2021	08/08/2023
02156L-AA-9	ALTICE FRANCE SA CORP FOREIGN		D	2	4.B FE	655,200	91.2880	547,731	600,000	619,335	0	(19,548)	0	0	8.125	3.175	FA	20,313	48,750	05/27/2021	02/01/2027
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		2.A FE	12,092,197	103.9510	12,003,207	11,547,000	12,003,705	0	(17,618)	0	0	6.125	5.740	MS	178,778	707,254	08/01/2018	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		2.A FE	17,717,301	86.2810	14,305,417	16,580,000	17,637,636	0	(37,590)	0	0	4.375	3.894	JJ	332,464	725,375	11/19/2021	07/16/2042
03937L-AA-3	Arch Capital Grp Ltd. ARCH CAP GRP		D		2.A FE	3,262,425	111.2310	2,780,770	2,500,000	3,101,956	0	(39,705)	0	0	7.350	4.599	MN	30,625	183,750	08/21/2018	05/01/2034
03938L-AP-9	ARCELORMITTAL CORP FOREIGN		D		2.C FE	9,400,000	100.9630	10,096,255	10,000,000	9,263,443	0	20,692	0	0	7.000	7.790	AO	147,778	700,000	01/01/2013	10/15/2039
03938L-AS-3	ARCELORMITTAL CORP FOREIGN		D		2.C FE	6,028,750	97.6070	6,344,486	6,500,000	5,944,906	0	13,751	0	0	6.750	7.624	MS	146,250	438,750	01/01/2013	03/01/2041
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC CORPORATE		C	2	3.C FE	2,057,500	86.6930	1,733,866	2,000,000	2,031,416	0	(18,578)	0	0	4.125	3.125	MN	10,542	82,500	07/29/2021	08/15/2026
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC CORPORATE		C	2	3.C FE	613,980	95.6380	573,825	600,000	608,481	0	(5,499)	0	0	5.250	4.142	AO	5,338	31,500	02/03/2022	04/30/2025
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN		D		1.G FE	59,749,149	113.4590	68,725,297	60,573,000	59,899,908	0	8,601	0	0	6.450	6.539	MS	1,150,382	3,906,959	04/27/2015	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN		D		1.G FE	33,722,995	87.0120	29,044,649	33,380,000	33,644,198	0	(8,972)	0	0	4.000	3.941	MS	382,016	1,335,200	10/10/2012	09/18/2042
046353-AW-8	ASTRAZENECA PLC CORP FOREIGN		D	2	1.G FE	1,694,339	79.2490	1,467,692	1,852,000	1,710,215	0	15,876	0	0	1.375	2.487	FA	10,257	25,465	01/18/2022	08/06/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
046353-AZ-1	ASTRAZENECA PLC CORP FOREIGN		D	2	1.G FE	20,667,450	71.0140	14,141,047	19,913,000	20,647,247	0	(17,199)	0	0	3.000	2.808	MN	54,761	597,390	10/28/2021	05/28/2051
04965D-A*-7	Atresmedia Corporacin de Medio Senior Un		D		2.C	7,284,497	98.7710	7,092,693	7,180,970	7,210,645	0	(55,557)	0	0	4.480	3.682	JJ	151,917	321,707	09/01/2021	07/11/2023
04965D-A@-5	Atresmedia Corporacin de Medio Senior Un		D		2.C	6,590,744	96.1600	5,782,707	6,013,659	6,396,877	0	(146,001)	0	0	4.750	2.146	JJ	134,890	285,649	09/01/2021	07/11/2025
05256L-AB-9	Australia Pacific LNG Senior Secured Not		D		2.B FE	61,050,000	93.7890	57,258,251	61,050,000	61,050,000	0	0	0	0	4.820	4.817	MS	743,826	2,942,610	09/25/2018	09/30/2030
05256L-AC-7	Australia Pacific LNG Senior Secured Not		D		2.B FE	15,045,000	93.9240	14,130,918	15,045,000	15,045,000	0	0	0	0	4.850	4.845	MS	184,448	729,683	03/27/2019	09/30/2030
05464H-AB-6	AXIS SPECIALTY FINANCE LLC CORP FOREIGN		D		2.A FE	1,921,097	84.7170	1,613,864	1,905,000	1,919,450	0	(347)	0	0	5.150	5.092	AO	24,527	98,108	04/02/2018	04/01/2045
05523*-AC-1	BA Holdings Senior Unsecured Note		C		2.C	19,921,739	99.0130	19,725,151	19,921,739	19,921,739	0	0	0	0	4.880	4.910	MJSD	43,208	972,181	06/29/2016	06/29/2023
05523*-AD-9	BA Holdings Senior Unsecured Note		C		2.C	15,613,043	95.5220	14,913,824	15,613,043	15,613,043	0	0	0	0	4.940	4.970	MJSD	34,279	771,284	06/29/2016	06/29/2026
05523R-AC-1	BAE Systems plc CORP FOREIGN		D		2.A FE	6,185,340	100.9670	6,058,027	6,000,000	6,183,415	0	(1,925)	0	0	5.800	5.535	AO	77,333	174,000	09/21/2022	10/11/2041
05523R-AD-9	BAE Systems plc CORP FOREIGN		D	2	2.A FE	30,048,975	88.2000	24,758,550	28,071,000	29,708,717	0	(210,478)	0	0	3.400	2.491	AO	201,487	954,414	05/21/2021	04/15/2030
05523R-AE-7	BAE Systems plc CORP FOREIGN		D	2	2.A FE	91,870,135	65.9020	67,552,568	102,505,000	92,051,844	0	181,602	0	0	3.000	3.577	MS	905,461	3,030,150	03/15/2022	09/15/2050
05530Q-AN-0	BAT INTL FIN PLC CORP FOREIGN		D	2	2.B FE	2,054,720	88.6400	1,817,114	2,050,000	2,052,785	0	(857)	0	0	1.668	1.623	MS	9,118	34,194	09/23/2020	03/25/2026
05541V-AF-3	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1.E FE	3,513,008	93.7750	2,813,259	3,000,000	3,397,211	0	(13,810)	0	0	5.125	4.106	AO	32,458	153,750	01/01/2013	10/15/2041
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1.F FE	29,309,213	87.7720	25,423,286	28,965,000	29,403,951	0	(19,784)	0	0	4.125	3.995	FA	421,501	1,194,806	11/19/2021	02/24/2042
055451-AU-2	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1.F FE	394,804	98.9660	395,865	400,000	399,413	0	734	0	0	3.850	4.045	MS	3,893	15,400	12/07/2015	09/30/2023
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1.F FE	42,451,017	97.6530	38,376,704	39,299,000	42,094,320	0	(81,413)	0	0	5.000	4.465	MS	496,696	1,891,700	07/13/2022	09/30/2043
05551C-AA-3	BIB Central American Rec. Ltd. Sr. Secur		D		2.A FE	16,960,106	91.6540	15,544,615	16,960,106	16,960,106	0	0	0	0	3.500	3.515	JAJO	138,508	593,604	11/05/2019	01/07/2030
05574L-FY-9	BNP PARIBAS SA CORP FOREIGN		D		1.D FE	300,470	99.8000	299,399	300,000	299,995	0	(81)	0	0	3.250	3.225	MS	3,196	9,750	12/07/2015	03/03/2023
05581K-AB-7	BNP PARIBAS SA CORP FOREIGN		D		1.G FE	3,569,699	98.3110	3,274,740	3,331,000	3,396,226	0	(62,465)	0	0	3.800	1.862	JJ	60,125	126,578	03/02/2020	01/10/2024
05583J-AC-6	BPCE SA CORP FOREIGN		D		2.A FE	1,516,972	89.9540	1,283,641	1,427,000	1,500,814	0	(14,332)	0	0	3.500	2.356	AO	9,434	49,945	11/10/2021	10/23/2027
05964H-AP-0	BANCO SANTANDER SA CORP FOREIGN		D		1.F FE	52,000,000	96.4880	50,173,734	52,000,000	52,000,000	0	0	0	0	3.496	3.496	MS	489,828	908,960	03/17/2022	03/24/2025
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		D		2.B FE	587,024	111.2050	834,036	750,000	662,625	0	9,133	0	0	9.025	11.711	MS	19,930	67,688	07/21/2004	03/15/2029
064255-AR-3	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE		D		1.E FE	16,540,205	99.2270	15,380,210	15,500,000	15,697,285	0	(281,673)	0	0	4.100	2.224	MS	197,711	635,500	12/05/2019	09/09/2023
06675F-AR-8	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		D		1.D FE	5,067,547	99.2310	4,777,968	4,815,000	4,854,411	0	(70,154)	0	0	3.750	2.250	JJ	80,752	180,563	11/19/2019	07/20/2023
067316-AH-2	BACARDI LTD CORP FOREIGN		D	2	2.C FE	3,374,047	89.9440	2,271,098	2,525,000	3,347,160	0	(20,887)	0	0	5.300	3.358	MN	17,100	133,825	09/14/2021	05/15/2048
06738E-AJ-4	BARCLAYS BANK PLC CORP FOREIGN		D		2.B FE	514,728	90.5270	452,636	500,000	512,900	0	(301)	0	0	5.250	5.057	FA	9,771	26,250	12/07/2015	08/17/2045
06738E-AS-4	BARCLAYS BANK PLC CORP FOREIGN		D		2.B FE	0	0.0000	0	0	0	0	0	0	0	3.684	0.000	JJ	0	25,235	01/03/2017	01/10/2023
06738E-AV-7	BARCLAYS BANK PLC CORP FOREIGN		D		2.B FE	16,529,458	86.4870	10,771,929	12,455,000	16,408,676	0	(109,910)	0	0	4.950	3.072	JJ	292,848	616,523	12/03/2021	01/10/2047
06738E-BY-0	BARCLAYS BANK PLC CORP FOREIGN		D	2	2.B FE	15,021,850	97.3410	14,601,100	15,000,000	15,024,667	0	2,817	0	0	5.501	5.489	FA	325,476	0	08/23/2022	08/09/2028
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN		D		1.G FE	33,992,180	102.8900	31,016,185	30,145,000	33,284,279	0	(116,017)	0	0	5.950	5.011	AO	378,655	1,793,628	03/29/2022	10/15/2039
09659W-2N-3	BNP PARIBAS SA CORP FRGN FLOATER		D	2	1.G FE	3,800,000	87.4550	3,323,297	3,800,000	3,800,000	0	0	0	0	1.323	1.285	JJ	23,461	50,274	01/06/2021	01/13/2027
09659W-2R-4	BNP PARIBAS SA CORP FRGN FLOATER		D	2	1.G FE	9,690,214	81.7250	7,984,505	9,770,000	9,747,681	0	57,794	0	0	2.159	2.166	MS	62,108	210,934	10/14/2021	09/15/2029
102137-A*-7	Vistry Group Plc Senior Unsecured Note		B		3.B YE	14,207,370	92.1280	13,001,799	14,112,784	14,086,607	0	5,653	0	(1,774,081)	4.030	4.078	FA	213,279	606,925	01/03/2020	02/16/2027
10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV CORP FORE		D	2	2.C FE	12,229,750	90.3330	11,110,991	12,300,000	12,260,594	0	6,803	0	0	4.500	4.572	JJ	262,913	553,500	02/05/2018	01/10/2028
000000-00-0	Bristow & Sutor Sr. Secured		B		4.B Z	27,242,537	97.7500	26,451,463	27,060,320	27,060,320	0	0	0	(182,217)	9.688	9.422	MJSD	78,323	0	12/21/2022	12/21/2028
111021-AE-1	BRITISH TELECOM PLC BONDS		D		2.B FE	74,092,564	119.7010	76,369,098	63,800,000	69,837,454	0	(552,799)	0	0	9.625	7.959	JD	272,922	6,140,750	06/28/2007	12/15/2030
11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN		D		1.G FE	4,963,600	109.1010	5,455,031	5,000,000	4,975,362	0	1,170	0	0	6.500	6.556	AO	68,611	325,000	06/04/2007	10/15/2035
12117#-AC-5	Bureau Veritas Holdings, Inc. Senior Uns		D		2.C	39,420,000	94.0750	37,084,210	39,420,000	39,420,000	0	0	0	0	4.640	4.640	JJ	838,332	1,829,088	01/16/2019	01/16/2029
12674C-AA-1	CA MAGNUM HOLDINGS CORP FOREIGN		D	2	4.A FE	478,225	91.0500	427,936	470,000	476,399	0	(1,826)	0	0	5.375	4.847	AO	4,281	25,052	02/15/2022	10/31/2026
14214X-A#-7	Carillion Group plc Senior Note		B		6. Z	3	0.0000	0	18,702,808	0	0	0	0	0	3.620	28,142,057.970	FA	0	0	08/30/2012	08/30/2019
143658-AF-9	CARNIVAL CORP DEBENTURES		D		4.C FE	15,600,719	99.3950	16,574,166	16,675,000	16,603,493	0	85,379	0	0	7.200	7.775	AO	300,150	1,200,600	03/23/1998	10/01/2023
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK		D		2.B FE	3,472,170	83.8590	2,891,043	3,447,495	3,468,621	0	(749)	0	0	5.200	5.139	JD	4,482	179,270	05/05/2017	06/22/2047
151191-BB-8	CELULOSA ARAUCO CORP FOREIGN		D	2	2.C FE	935,800	93.9310	939,309	1,000,000	939,606	0	3,806	0	0	3.875	5.306	MN	6,351	19,375	08/23/2022	11/02/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1.G FE	59,335,788	96.3710	54,385,839	56,434,000	58,984,197	0	(75,313)	0	0	5.250	4.891	MN	288,049	2,962,785	11/19/2021	11/26/2043
21240B-A#-8	Controladora Mabe S.A. de C.V. Senior Un		D		2.B	36,590,000	97.9080	35,824,476	36,590,000	36,590,000	0	0	0	0	5.850	5.850	JD	89,188	2,140,515	12/16/2016	12/16/2026
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un		D		2.B	17,150,000	97.7460	16,763,354	17,150,000	17,150,000	0	0	0	0	5.800	5.800	JD	41,446	994,700	12/16/2016	12/16/2026
21240B-A@-0	Controladora Mabe S.A. de C.V. Senior Un		D		2.B	19,290,000	97.8750	18,880,158	19,290,000	19,290,000	0	0	0	0	5.840	5.840	JD	46,939	1,126,536	12/16/2016	12/16/2026
21684L-EE-8	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT		D		1.E FE	25,000,000	100.1020	25,025,537	25,000,000	25,000,000	0	0	0	0	4.950	2.200	MON	79,778	356,381	07/06/2022	07/07/2023
21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP FORE		D		1.D FE	18,753,316	101.7310	19,328,966	19,000,000	18,807,060	0	5,813	0	0	5.250	5.336	MN	102,521	997,500	04/27/2015	05/24/2041
21688A-AR-3	RABOBANK NEDERLAND NY CORP FRGN FLOATER		D		1.D FE	55,500,000	99.3740	55,152,819	55,500,000	55,500,000	0	0	0	0	4.600	0.390	JAJO	491,499	621,177	01/05/2021	01/12/2024
22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN		D		1.G FE	51,072,558	111.1500	48,071,181	43,249,000	48,778,305	0	(245,315)	0	0	6.550	5.285	AO	598,038	2,832,810	04/27/2015	10/15/2037
22535W-AB-3	CREDIT AGRICOLE SA (LONDON BRA CORP FORE		D		1.G FE	2,515,451	95.2650	2,181,573	2,290,000	2,468,998	0	(42,199)	0	0	4.125	2.090	JJ	44,870	94,463	11/22/2021	01/10/2027
22535W-AH-0	CREDIT AGRICOLE SA (LONDON BRA CORP FRGN		D	2	1.G FE	4,030,605	87.6600	3,580,918	4,085,000	4,086,542	0	52,208	0	0	1.247	1.442	JJ	21,932	50,940	07/15/2021	01/26/2027
225401-AC-2	CREDIT SUISSE AG CORP FOREIGN		D	2	2.B FE	9,212,937	83.3020	6,747,446	8,100,000	8,813,247	0	(168,680)	0	0	4.282	1.993	JJ	165,713	346,842	08/19/2020	01/09/2028
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1.G FE	13,621,505	93.3730	12,838,800	13,750,000	13,709,198	0	22,611	0	0	3.625	3.805	MS	155,069	498,438	07/02/2018	09/09/2024
22550L-2J-9	CREDIT SUISSE AG (NEW YORK BRA CORP FORE		D		1.G FE	19,996,000	95.5690	19,113,849	20,000,000	19,995,623	0	(377)	0	0	4.750	4.762	FA	337,778	0	08/18/2022	08/09/2024
22550U-AB-7	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN		D		1.G FE	12,500,000	95.2750	11,909,424	12,500,000	12,500,000	0	0	0	0	4.690	0.460	FMAN	89,556	173,854	01/26/2021	02/02/2024
227047-A@-6	Croda International plc Senior Unsecured		B		2.B	8,370,000	90.0440	7,207,496	8,004,375	8,004,375	0	0	0	(524,625)	1.430	1.430	JD	1,272	113,937	06/27/2016	06/29/2026
227047-B*-7	Croda International plc Senior Unsecured		B		2.B	18,835,000	90.5290	14,219,981	15,707,586	15,707,586	0	0	0	(1,978,955)	2.800	2.800	JD	4,887	444,620	06/27/2016	06/29/2026
227047-B@-5	Croda International plc Senior Unsecured				2.B	5,112,140	87.1500	4,185,238	4,802,338	4,802,338	0	0	0	(605,033)	2.460	2.460	JD	8,204	121,683	06/06/2019	06/07/2027
23291K-AK-1	DH EUROPE FINANCE II SARL CORP FOREIGN		D	2	1.G FE	5,041,284	75.8880	4,516,860	5,952,000	5,053,329	0	12,044	0	0	3.400	4.359	MN	25,858	202,368	04/19/2022	11/15/2049
235822-AB-9	DANA FINANCING LUXEMBOURG SARL CORP FORE		D	2	3.B FE	970,000	98.6050	986,050	1,000,000	975,705	0	5,705	0	0	5.750	6.910	AO	12,139	28,750	05/23/2022	04/15/2025
23636T-AE-0	DANONE CORP FOREIGN		D	2	2.A FE	2,875,170	93.1510	2,794,527	3,000,000	2,946,667	0	12,772	0	0	2.947	3.445	MN	14,489	88,410	11/21/2016	11/02/2026
243435-A*-5	Dechra Pharmaceuticals plc Sr. Unsecured		B		2.C PL	7,755,529	87.8130	6,564,033	7,475,019	7,475,019	0	0	0	(489,930)	1.190	1.190	JJ	39,287	89,922	01/22/2020	01/22/2027
24668P-AE-7	DELHAIZE LE LION DE LEEUW SCA CORP FOREI		D		2.B FE	1,012,132	99.9770	869,799	870,000	990,304	0	(4,330)	0	0	5.700	4.555	AO	12,398	49,590	05/31/2017	10/01/2040
251566-AA-3	DEUTSCHE TELEKOM AG CORP FOREIGN		D	2	2.A FE	2,326,620	72.3470	1,537,367	2,125,000	2,320,621	0	(4,682)	0	0	3.625	3.113	JJ	34,236	77,031	09/14/2021	01/21/2050
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2.B FE	21,278,631	118.3490	23,013,040	19,445,000	20,423,918	0	(99,314)	0	0	8.750	7.819	JD	75,619	1,701,438	02/11/2004	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2.B FE	1,997,145	125.3570	1,880,358	1,500,000	1,770,029	0	(20,096)	0	0	9.250	6.646	JD	11,563	138,750	10/07/2003	06/01/2032
25243Y-BD-0	DIAGEO CAPITAL PLC CORP FOREIGN		D	2	1.G FE	4,467,961	82.5200	3,705,964	4,491,000	4,470,570	0	2,550	0	0	2.000	2.067	AO	15,469	89,820	12/20/2021	04/29/2030
256911-A*-9	Dollar Diversified Payment Rig Senior Se		D		2.B FE	80,303,381	95.0580	75,855,218	79,798,462	80,184,523	0	(102,447)	0	0	3.700	3.436	MJSD	131,224	2,952,543	09/01/2021	06/15/2026
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE		D		3.B FE	1,032,800	97.1880	971,875	1,000,000	1,024,386	0	(8,414)	0	0	5.050	3.997	JD	2,244	50,500	02/02/2022	06/15/2025
29082H-AB-8	EMBRAER NETHERLANDS FINANCE BV CORP FORE		D		3.B FE	1,911,800	96.0520	1,776,967	1,850,000	1,901,476	0	(10,324)	0	0	5.400	4.643	FA	41,625	62,100	02/02/2022	02/01/2027
29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV CORP FORE		D	2	3.B FE	1,363,200	99.7750	1,277,120	1,280,000	1,353,446	0	(9,754)	0	0	6.950	5.568	JJ	40,526	44,480	03/30/2022	01/17/2028
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS		D		2.B FE	5,366,612	106.7460	5,471,825	5,126,000	5,192,207	0	(14,849)	0	0	7.875	7.479	FA	168,197	403,673	07/11/2005	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		D		2.B FE	3,763,596	100.5520	3,634,959	3,615,000	3,735,336	0	(5,989)	0	0	7.325	6.922	FA	110,333	264,799	12/08/2017	02/01/2037
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2.A FE	21,217,683	99.8530	19,526,262	19,555,000	20,736,355	0	(49,560)	0	0	6.800	6.162	MS	391,535	1,329,740	09/10/2009	09/15/2037
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2.A FE	19,892,600	93.4120	18,682,418	20,000,000	19,916,316	0	2,749	0	0	6.000	6.039	AO	280,000	1,200,000	09/30/2009	10/07/2039
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2.A FE	1,966,248	92.3370	1,662,062	1,800,000	1,921,571	0	(26,173)	0	0	3.625	2.013	MN	6,525	65,250	04/08/2021	05/25/2027
29278G-AK-4	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2.A FE	9,153,300	92.8000	7,238,404	7,800,000	8,889,522	0	(153,676)	0	0	4.875	2.516	JD	17,956	380,250	04/05/2021	06/14/2029
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D	2	2.A FE	1,689,426	73.0320	1,241,539	1,700,000	1,690,825	0	961	0	0	2.250	2.320	JJ	17,956	38,250	07/07/2021	07/12/2031
30607F-AA-8	FALABELLA SA CORP FOREIGN		D	2	2.B FE	9,088,937	80.3990	7,372,571	9,170,000	9,097,877	0	7,892	0	0	3.375	3.477	JJ	142,708	232,116	10/12/2021	01/15/2032
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		2.A FE	9,287,540	99.1190	9,416,299	9,500,000	9,484,136	0	41,562	0	0	2.875	3.333	MN	38,693	273,125	08/06/2018	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		2.A FE	10,479,732	82.3200	8,725,868	10,600,000	10,496,793	0	2,954	0	0	4.375	4.447	MN	65,698	463,750	09/25/2018	05/10/2043
35177P-AL-1	FRANCE TELECOM SA NOTES		D		2.A FE	15,420,254	122.6910	17,544,763	14,300,000	14,978,719	0	(60,618)	0	0	9.000	8.164	MS	429,000	1,287,000	07/24/2006	03/01/2031
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN		D		2.B FE	2,497,405	96.8850	2,393,668	2,470,640	2,479,792	0	(1,272)	0	0	4.634	4.506	JJ	48,022	114,489	07/29/2014	07/31/2029
36261@-AA-4	GUD North America Inc Sr. Unsecured		D		3.B	10,291,346	81.1580	8,352,262	10,291,346	10,291,346	0	0	0	0	3.050	3.050	MN	33,132	313,886	11/23/2021	11/23/2031
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO L CORP SINK		D		1.C FE	109	85.1200	92	109	109	0	0	0	0	2.160	2.159	MS	1	2	02/09/2021	03/31/2034
36830B-AD-7	GC TREASURY CENTER CO LTD CORP FOREIGN		D	2	2.B FE	3,027,004	88.4580	2,693,532	3,045,000	3,027,914	0	910	0	0	4.400	4.474	MS	33,867	66,990	03/23/2022	03/30/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Genuit Group plc Sr. Unsecured		B		2.B Z	23,300,032	93.2840	22,187,172	23,784,461	23,784,461	0	0	0	484,429	4.440	4.440	AO	234,352	0	10/12/2022	10/12/2029
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES		D		2.A FE	6,268,199	117.6090	7,938,577	6,750,000	6,450,390	0	19,662	0	0	8.500	9.219	MS	175,313	573,750	07/21/2004	03/11/2032
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN		D	2	2.A FE	17,608,748	86.0690	15,905,558	18,480,000	17,690,450	0	16,284	0	0	5.000	5.319	MN	123,200	924,000	09/05/2018	05/13/2045
40049J-BC-0	GRUPO TELEVISA SA DE CV NT CORP FOREIGN		D	2	2.A FE	1,170,990	100.0470	1,000,466	1,000,000	1,151,291	0	(3,558)	0	0	6.125	4.999	JJ	25,691	61,250	09/13/2016	01/31/2046
40052V-AD-6	GRUPO BIMBO SA DE CV CORP FOREIGN		D		2.B FE	4,240,010	86.6920	3,684,410	4,250,000	4,241,668	0	197	0	0	4.875	4.889	JD	2,302	207,188	10/31/2017	06/27/2044
404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN		D		2.A FE	1,044,838	101.1340	821,207	812,000	982,996	0	(9,263)	0	0	6.500	4.396	MN	8,650	52,780	04/27/2015	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN		D		2.A FE	3,664,330	102.5310	2,927,272	2,855,000	3,470,857	0	(29,069)	0	0	6.500	4.481	MS	54,642	185,575	04/27/2015	09/15/2037
404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN		D		2.A FE	1,568,825	98.8920	1,159,014	1,172,000	1,478,265	0	(13,596)	0	0	6.800	4.441	JD	6,641	79,696	04/27/2015	06/01/2038
404280-AQ-2	HSBC HOLDINGS PLC CORP FOREIGN		D		2.A FE	1,329,908	85.1660	1,053,505	1,237,000	1,316,254	0	(2,152)	0	0	5.250	4.764	MS	19,302	64,943	12/07/2015	03/14/2044
40637C-D*-8	Halma Plc Sr. Unsecured				1.G IF	78,584,075	89.9010	65,155,453	72,474,725	72,474,725	0	0	0	(6,109,350)	3.080	3.079	JJ	1,047,904	0	07/12/2022	07/12/2032
423012-AG-8	Heineken N.V. CORP FOREIGN		D	2	2.A FE	18,172,108	81.1770	14,449,467	17,800,000	18,136,313	0	(8,152)	0	0	4.350	4.223	MS	197,877	774,300	03/30/2020	03/29/2047
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN		D		1.F FE	18,237,573	116.7140	15,021,116	12,870,000	16,419,355	0	(251,477)	0	0	7.450	4.259	MN	98,545	958,815	09/05/2014	11/24/2033
449282-AA-0	Ichthys LNG Pty Ltd Sr. Secured		D		1.G PL	228,025,000	94.7420	216,035,244	228,025,000	228,025,000	0	0	0	0	4.250	4.248	JD	430,714	4,899,370	06/13/2022	12/15/2029
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N		D		2.C PL	64,766,961	102.9260	66,662,206	64,766,961	64,766,961	0	0	0	0	6.050	6.050	JJ	1,959,201	3,918,691	07/20/2018	01/01/2043
45326Y-A*-8	Incitec Pivot Ltd Senior Unsecured Note		D		2.B	1,000,000	91.2460	912,464	1,000,000	1,000,000	0	0	0	0	4.030	4.030	AO	6,829	40,300	10/30/2019	10/30/2028
45326Y-A@-6	Incitec Pivot Ltd Senior Unsecured Note		D		2.B	10,000,000	89.6500	8,965,022	10,000,000	10,000,000	0	0	0	0	4.130	4.130	AO	69,981	413,000	10/30/2019	10/30/2030
456837-AH-6	ING GROEP NV CORP FOREIGN		D		1.G FE	2,692,305	94.5680	2,600,611	2,750,000	2,719,280	0	6,446	0	0	3.950	4.239	MS	27,760	108,625	06/28/2018	03/29/2027
456837-AQ-6	ING GROEP NV CORP FOREIGN		D		1.G FE	7,005,670	92.1900	6,453,301	7,000,000	7,003,471	0	(526)	0	0	4.050	4.040	AO	64,575	283,500	04/08/2019	04/09/2029
45685N-AA-4	ING GROEP NV CORP FOREIGN		D		1.G FE	21,495,566	97.8240	19,035,574	19,459,000	20,480,074	0	(320,368)	0	0	4.625	2.797	JJ	437,490	899,979	09/27/2019	01/06/2026
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA CORP FORE		D	2	2.B FE	23,822,842	82.1760	18,176,461	22,119,000	23,789,569	0	(33,273)	0	0	4.500	4.020	MS	276,488	803,813	04/22/2022	03/21/2049
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP FOREI		D	2	3.B FE	7,475,000	99.1830	6,694,839	6,750,000	7,231,316	0	(126,982)	0	0	6.250	4.049	JJ	194,531	387,500	08/30/2022	01/15/2027
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY CORP FOREI		D	2	3.B FE	1,030,000	93.4690	934,687	1,000,000	1,018,062	0	(7,494)	0	0	4.125	3.297	AO	8,708	41,250	05/19/2021	04/15/2026
461127-F@-6	Intertek Finance plc Sr. Unsecured		D		2.A	6,806,997	88.9080	6,223,586	7,000,000	6,838,244	0	31,247	0	0	2.240	2.850	JJ	73,173	78,400	03/01/2022	01/13/2027
461127-G*-7	Intertek Finance plc Sr. Unsecured		D		2.A	1,000,000	85.6370	856,366	1,000,000	1,000,000	0	0	0	0	2.470	2.470	MS	7,273	13,311	03/01/2022	03/15/2029
461127-G@-5	Intertek Finance plc Sr. Unsecured		D		2.A	1,000,000	84.3810	843,812	1,000,000	1,000,000	0	0	0	0	2.540	2.540	MS	7,479	13,688	03/01/2022	03/15/2030
46269H-A*-2	IRESS Limited Sr. Unsecured		B		2.B IF	54,406,632	89.9260	47,531,118	52,855,546	52,855,546	0	0	0	(1,551,086)	3.310	3.310	MN	213,830	856,579	05/17/2022	05/17/2029
47216F-AA-5	JAZZ SECURITIES DAC CORP FOREIGN		D	2	3.B FE	1,023,594	89.7590	987,346	1,100,000	1,030,152	0	6,558	0	0	4.375	5.629	JJ	22,191	24,063	04/22/2022	01/15/2029
478375-AL-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	16,659,357	86.3500	14,079,332	16,305,000	16,622,152	0	(8,920)	0	0	4.625	4.480	JJ	374,958	754,106	06/19/2019	07/02/2044
478375-AS-7	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	3,074,433	91.6410	2,543,965	2,776,000	3,046,044	0	(7,064)	0	0	5.125	4.431	MS	42,286	142,270	06/19/2019	09/14/2045
478375-AU-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	3,318,475	83.3040	2,536,604	3,045,000	3,289,955	0	(6,206)	0	0	4.500	3.971	FA	51,765	137,025	01/16/2018	02/15/2047
479142-D*-9	Johnson Matthey Senior Note		B		1.G	17,536,922	96.3200	12,959,229	13,454,406	13,454,406	0	0	0	(1,695,083)	3.570	3.570	FA	181,601	512,810	08/16/2012	08/16/2024
479142-E*-8	Johnson Matthey Senior Unsecured Note		B		1.G	31,509,942	85.1280	25,112,087	29,499,110	29,499,110	0	0	0	(1,933,439)	1.810	1.810	JD	17,798	526,229	12/19/2018	12/19/2028
493859-C@-9	Kier Group plc Senior Note		B		3.C YE	6,280,000	97.6830	4,640,693	4,750,778	4,750,778	0	0	0	(598,537)	5.180	4.430	MN	27,643	248,794	11/20/2014	01/31/2025
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		1.G FE	1,750,226	97.5690	1,712,330	1,755,000	1,754,210	0	536	0	0	3.800	3.833	AO	15,376	66,690	04/03/2014	04/08/2024
500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2.A FE	29,026,554	106.3960	28,634,753	26,913,500	28,445,588	0	(63,539)	0	0	6.875	6.271	MS	565,370	1,850,303	04/27/2015	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2.A FE	25,321,365	87.9440	21,489,102	24,435,000	25,153,769	0	(22,575)	0	0	5.000	4.764	MS	359,738	1,221,750	04/27/2015	03/15/2042
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D		2.B FE	5,036,831	99.2490	5,047,824	5,086,000	5,082,687	0	5,791	0	0	4.000	4.121	JJ	93,808	196,680	08/19/2013	07/15/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE		D		2.B FE	6,032,453	88.6380	5,112,668	5,768,000	5,996,672	0	(8,723)	0	0	5.250	4.929	JJ	139,634	197,820	08/24/2022	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D	2	2.B FE	8,602,460	83.2800	7,078,807	8,500,000	8,598,781	0	(3,279)	0	0	4.875	4.779	MS	122,010	414,375	07/08/2019	03/15/2044
524671-AA-2	LEGRAND DEBENTURES		D		1.G FE	2,399,970	108.0280	2,581,879	2,390,000	2,391,102	0	(624)	0	0	8.500	8.467	FA	76,746	203,150	07/21/2004	02/15/2025
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI		D		2.C FE	8,522,270	97.0400	8,199,510	8,449,648	8,492,195	0	(3,214)	0	0	5.875	5.818	JAJO	118,589	496,417	06/30/2015	07/05/2034
55037A-AB-4	LUNDIN ENERGY FINANCE BV CORP FOREIGN		D	2	2.B FE	5,942,930	82.0460	5,743,205	7,000,000	5,946,261	0	3,331	0	0	3.100	5.316	JJ	100,061	0	12/15/2022	07/15/2031
552081-AM-3	LYONDELLBASELL IND NV CORP FOREIGN		D	2	2.B FE	20,721,923	78.9730	15,556,858	19,699,000	20,691,676	0	(28,240)	0	0	4.625	4.288	FA	316,347	664,959	05/26/2022	02/26/2055
573026-A*-2	Marston's PLC Sr. Unsecured		B		4.C	7,239,449	95.9920	6,491,669	6,762,704	6,762,704	0	0	0	(852,014)	6.140	4.640	FMAN	41,523	430,470	11/25/2019	11/25/2024
58507L-AW-9	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI		B	2	1.F FE	76,068,835	59.0390	39,875,397	67,540,916	68,974,952	0	(48,879)	0	(4,518,904)	1.625	1.520	OCT	234,543	1,003,032	10/27/2020	10/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN		D		2.C FE	12,873,000	97.5680	11,708,154	12,000,000	12,737,788	0	(18,877)	0	0	6.750	6.203	MS	229,500	810,000	09/04/2014	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN		D		2.C FE	6,147,300	87.1680	5,404,390	6,200,000	6,153,525	0	1,017	0	0	5.875	5.936	MS	105,228	364,250	09/09/2014	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV CORP FOREIGN		D	2	2.C FE	706,000	92.3800	739,038	800,000	743,483	0	10,060	0	0	4.000	5.715	AO	7,733	32,000	12/10/2018	10/04/2027
59284B-AG-3	MEXICHEM SAB DE CV CORP FOREIGN		D	2	2.C FE	17,913,626	81.9210	15,102,113	18,435,000	17,951,766	0	8,551	0	0	5.500	5.698	JJ	467,532	1,013,925	11/27/2017	01/15/2048
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	9,899,340	99.2230	9,426,155	9,500,000	9,558,821	0	(101,423)	0	0	3.761	2.656	JJ	153,835	357,295	07/25/2019	07/26/2023
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	10,462,966	97.8270	10,033,125	10,256,000	10,319,807	0	(52,508)	0	0	3.407	2.866	MS	110,650	349,422	03/12/2020	03/07/2024
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN		D	2	1.G FE	1,960,000	86.5670	1,696,711	1,960,000	1,960,000	0	0	0	0	4.660	1.747	AO	20,023	32,144	10/05/2021	10/13/2027
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN		D	2	1.G FE	10,600,000	94.2340	9,988,808	10,600,000	10,600,000	0	0	0	0	4.080	3.953	AO	86,496	216,240	04/11/2022	04/19/2028
60687Y-AS-8	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO		D	2	1.G FE	1,658,990	98.3910	1,520,138	1,545,000	1,568,018	0	(29,445)	0	0	3.922	1.751	MS	18,515	60,595	03/02/2020	09/11/2024
60687Y-AV-1	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO		D		1.G FE	0	0.0000	0	0	0	0	0	0	0	4.919	0.000	JAJO	0	136,050	07/24/2019	07/16/2023
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO		D	2	1.G FE	2,350,000	87.1160	2,047,220	2,350,000	2,350,000	0	0	0	0	1.554	1.552	JJ	17,448	36,519	07/06/2021	07/09/2027
616885-A@-8	Morgan Advanced Materials Plc Senior Uns		D		3.A	1,000,000	91.0700	910,697	1,000,000	1,000,000	0	0	0	0	3.370	3.370	AO	5,991	33,700	10/27/2016	10/27/2026
616885-C*-8	Morgan Advanced Materials Plc Senior Uns		D		3.A	9,843,076	96.6430	8,546,703	8,843,616	9,550,712	0	(220,078)	0	0	4.870	2.168	JJ	183,041	430,684	09/01/2021	01/28/2026
62854A-AP-9	MYLAN NV CORP FOREIGN		D	2	2.C FE	12,328,704	75.4630	9,942,221	13,175,000	12,408,362	0	15,295	0	0	5.250	5.703	JD	30,742	691,688	02/03/2017	06/15/2046
62954W-AB-1	NTT FINANCE CORP CORP FOREIGN		D		1.F FE	43,250,000	94.8600	41,026,940	43,250,000	43,250,000	0	0	0	0	0.583	0.583	MS	84,049	252,148	02/24/2021	03/01/2024
62954W-AD-7	NTT FINANCE CORP CORP FOREIGN		D	2	1.F FE	7,105,729	84.0410	6,357,703	7,565,000	7,166,766	0	61,037	0	0	1.591	2.671	AO	29,421	120,359	02/14/2022	04/03/2028
62954W-AH-8	NTT FINANCE CORP CORP FOREIGN		D		1.F FE	5,500,000	98.4510	5,414,798	5,500,000	5,500,000	0	0	0	0	4.142	4.142	JJ	97,452	0	07/20/2022	07/26/2024
63254A-BD-9	NATIONAL AUSTRALIA BANK LIMITE CORP FORE		D		1.D FE	35,500,000	97.0920	34,467,496	35,500,000	35,500,000	0	0	0	0	3.500	3.500	JD	75,931	621,250	05/31/2022	06/09/2025
636012-B*-6	National Express Group Plc Senior Unsecu		B		2.B	59,111,897	80.2860	46,285,310	57,650,711	57,650,711	0	0	0	(3,778,559)	1.330	1.330	MN	115,013	739,364	05/07/2020	05/07/2030
63873Q-WT-7	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF		C		1.E FE	20,000,000	99.6150	19,922,960	20,000,000	20,000,000	0	0	0	0	5.000	5.000	MAT	266,667	0	09/26/2022	09/27/2023
63906Y-AF-5	NATWEST MARKETS PLC CORP FRGN FLOATER		D		1.E FE	43,500,000	99.0310	43,078,286	43,500,000	43,500,000	0	0	0	0	5.750	1.740	MJSD	69,479	1,136,634	03/17/2022	03/22/2025
65120F-AE-4	NEWCREST FINANCE PTY LTD CORP FOREIGN		D	2	2.B FE	1,379,001	70.8740	832,769	1,175,000	1,373,130	0	(4,561)	0	0	4.200	3.254	MN	6,580	49,350	09/14/2021	05/13/2050
65558R-AC-3	NORDEA BANK ABP CORP FOREIGN		D		1.D FE	29,913,900	99.4230	29,826,758	30,000,000	29,919,172	0	5,272	0	0	4.750	4.854	MS	391,875	0	09/15/2022	09/22/2025
685218-AB-5	ORANGE SA CORP FOREIGN		D	2	2.A FE	2,672,435	99.0180	2,227,914	2,250,000	2,602,782	0	(10,433)	0	0	5.500	4.340	FA	49,844	123,750	04/27/2015	02/06/2044
68620Y-B*-2	Origin Energy Finance Ltd Senior Unsecur		D		2.B	49,424,995	92.8620	45,670,404	49,180,970	49,384,853	0	(30,292)	0	0	4.950	4.867	JJ	1,122,556	2,434,458	09/01/2021	01/15/2029
75102X-AA-4	RAIZEN FUELS FINANCE SA CORP FOREIGN		D		2.C FE	2,359,313	97.3460	2,190,290	2,250,000	2,304,768	0	(12,035)	0	0	5.300	4.634	JJ	53,331	119,250	01/18/2018	01/20/2027
758203-AA-1	REED ELSEVIER INC NOTES 144A		D		2.A FE	938,150	100.6320	1,006,318	1,000,000	996,073	0	4,508	0	0	6.625	7.127	AO	13,986	66,250	11/02/1993	10/15/2023
759470-AQ-0	RELIANCE INDS LTD CORP FOREIGN		D		2.B FE	7,263,491	96.9890	6,823,189	7,035,000	7,108,287	0	(33,504)	0	0	4.125	3.598	JJ	123,332	290,194	01/12/2018	01/28/2025
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		1.F FE	17,774,542	110.2230	18,748,933	17,010,000	17,577,549	0	(99,299)	0	0	7.125	6.325	JJ	558,849	1,211,963	07/17/2020	07/15/2028
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		1.F FE	14,214,726	100.3160	13,221,658	13,180,000	14,168,970	0	(41,747)	0	0	5.200	4.536	MN	112,323	685,360	11/19/2021	11/02/2040
767201-AT-3	RIO TINTO FINANCE LTD BD CORP FOREIGN		D	2	1.F FE	36,525,616	66.5770	24,570,169	36,905,000	36,534,410	0	8,242	0	0	2.750	2.801	MN	166,329	1,014,888	11/01/2021	11/02/2051
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN		D	2	1.F FE	9,037,162	94.3470	8,302,575	8,800,000	9,034,278	0	(9,667)	0	0	4.750	4.517	MS	114,950	418,000	11/19/2021	03/22/2042
780641-AH-9	KONINKLIJKE KPN SR UNSUB		D		2.B FE	25,280,585	112.1200	23,429,637	20,897,000	23,391,422	0	(250,582)	0	0	8.375	6.382	AO	437,531	1,750,124	04/03/2018	10/01/2030
786455-C#-0	Safestore Holdings plc Sr. Secured		B		2.B	27,918,000	83.1240	19,997,944	24,058,000	24,058,000	0	0	0	(3,031,000)	1.960	1.960	JD	11,788	477,025	06/22/2021	06/22/2028
786455-C@-2	Safestore Holdings plc Sr. Secured		B		2.B	2,179,411	83.7840	1,715,347	2,047,336	2,047,336	0	0	0	(257,938)	2.690	2.690	AO	9,485	55,276	10/29/2019	10/29/2029
786455-D#-9	Safestore Holdings plc Sr. Secured		B		2.B	20,434,000	76.0290	13,794,082	18,143,250	18,143,250	0	0	0	(1,189,150)	1.420	1.420	FA	105,916	260,084	08/03/2021	08/03/2033
786455-D@-1	Safestore Holdings plc Sr. Secured		B		2.B	1,473,652	79.4780	1,009,295	1,269,902	1,269,902	0	0	0	(159,991)	2.390	2.390	FA	12,477	32,455	08/03/2021	08/04/2031
786455-E*-2	Safestore Holdings plc Sr. Secured		B		2.B	75,382,122	88.3610	65,045,353	73,612,928	73,612,928	0	0	0	(1,769,193)	2.450	2.450	AO	350,684	827,742	04/21/2022	04/21/2029
80283L-AY-9	SANTANDER UK PLC - (LT) GTD CORP FOREIGN		D		1.E FE	3,297,987	99.9270	3,297,579	3,300,000	3,299,954	0	673	0	0	2.100	2.121	JJ	32,340	69,300	01/06/2020	01/13/2023
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A		D		4.A FE	10,455,312	93.1080	11,172,976	12,000,000	11,037,624	0	63,221	0	0	7.500	8.719	JD	40,000	900,000	03/19/2003	06/15/2032
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1.F FE	9,439,832	98.7630	9,323,256	9,440,000	9,439,331	0	(53)	0	0	3.650	3.650	JD	28,713	344,560	02/03/2014	12/01/2023
81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIGN		D	2	3.C FE	996,250	86.2480	862,477	1,000,000	996,923	0	415	0	0	4.000	4.055	AO	8,444	40,000	05/18/2021	04/15/2029
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	67,671,688	110.6800	57,468,195	51,923,000	63,713,371	0	(511,182)	0	0	6.375	4.368	JD	147,115	3,310,091	11/19/2021	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.E FE	54,085,483	102.5240	54,722,033	53,375,000	53,943,368	0	(21,634)	0	0	5.500	5.400	MS	782,833	2,935,625	12/07/2015	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1.E FE	7,398,736	80.8800	7,146,569	8,836,000	7,669,353	0	35,699	0	0	3.625	4.658	FA	115,666	320,305	12/05/2013	08/21/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1.D FE	1,647,360	90.7230	1,360,840	1,500,000	1,627,601	0	(3,954)	0	0	4.550	3.943	FA	26,352	68,250	07/21/2017	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	35,429,887	88.0330	31,577,336	35,870,000	35,491,440	0	9,657	0	0	4.375	4.450	MN	217,960	1,569,313	09/17/2015	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	8,976,361	82.6710	6,303,670	7,625,000	8,933,769	0	(38,347)	0	0	4.000	2.975	MN	43,208	305,000	11/19/2021	05/10/2046
822582-BX-9	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	3,117,364	92.8570	3,032,714	3,266,000	3,188,024	0	19,550	0	0	2.500	3.189	MS	24,722	81,650	03/19/2019	09/12/2026
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D	2	1.D FE	4,979,100	98.8410	4,942,039	5,000,000	4,995,954	0	4,347	0	0	3.500	3.592	MN	23,333	175,000	11/07/2018	11/13/2023
822582-CD-2	SHELL INTERNATIONAL FINANCE BV CORP FORE		D	2	1.D FE	1,489,410	86.6910	1,300,369	1,500,000	1,492,449	0	998	0	0	2.375	2.455	MN	5,344	35,625	11/04/2019	11/07/2029
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	40,656,551	89.7480	34,561,941	38,510,000	40,581,992	0	(65,257)	0	0	4.400	4.011	MN	160,030	1,694,440	07/23/2021	05/27/2045
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	3,521,805	97.7350	3,607,401	3,691,000	3,663,372	0	38,057	0	0	2.000	3.078	MS	21,736	73,820	02/08/2019	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	28,300,991	91.1660	26,964,047	29,577,000	28,986,314	0	144,391	0	0	2.350	2.908	AO	146,735	695,060	10/21/2019	10/15/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	30,499,271	74.8210	24,541,426	32,800,000	30,716,037	0	50,875	0	0	3.300	3.695	MS	318,707	1,082,400	05/19/2021	09/15/2046
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	5,710,265	97.7140	5,496,422	5,625,000	5,681,686	0	(46,755)	0	0	3.125	2.268	MS	51,270	175,781	11/19/2021	03/16/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	55,535,327	87.1390	38,748,152	44,467,000	55,145,161	0	(304,236)	0	0	4.200	2.823	MS	544,721	1,867,614	11/19/2021	03/16/2047
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	5,537,814	94.3110	5,422,880	5,750,000	5,633,714	0	24,896	0	0	3.400	3.925	MS	57,021	195,500	11/28/2018	03/16/2027
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	2,988,780	85.5210	2,565,616	3,000,000	2,991,517	0	1,542	0	0	1.700	1.757	MS	15,583	51,000	03/03/2021	03/11/2028
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	12,018,381	74.1010	9,799,803	13,225,000	12,054,922	0	36,507	0	0	2.875	3.536	MS	116,178	274,491	03/10/2022	03/11/2041
82981N-AA-8	SIT SpA Sr. Unsecured		B		3.A YE	30,118,212	84.9210	22,643,599	26,664,174	26,664,174	0	0	0	(1,747,631)	2.550	2.150	MN	75,548	562,504	05/19/2021	05/19/2031
83050P-ZJ-1	SKANDINAVISKA ENSKILDA BANKEN CERTIFICAT		D		1.D FE	40,000,000	100.0850	40,034,164	40,000,000	40,000,000	0	0	0	0	5.030	0.781	MON	72,700	807,410	03/15/2022	03/17/2023
830867-AA-5	DELTA AIR LINES INC / SKYMILES CORP SINK		C		2.B FE	1,712,000	97.4650	1,661,785	1,705,000	1,707,792	0	(1,912)	0	0	4.500	4.399	JAJO	15,132	76,725	09/24/2020	10/20/2025
85325V-W8-9	Stan Chart NY CERTIFICATE OF DEPOSIT		D		1.E FE	68,968,950	99.9860	68,990,192	69,000,000	68,985,659	0	16,709	0	0	4.720	0.490	JAJO	523,729	864,445	01/27/2022	07/28/2023
85917P-AA-5	STERIS PLC CORP FOREIGN		D	2	2.B FE	29,065,997	81.5130	23,293,051	28,576,000	28,995,294	0	(47,496)	0	0	2.700	2.494	MS	227,179	771,552	08/02/2021	03/15/2031
865622-BE-3	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1.E FE	21,173,200	99.3780	19,875,564	20,000,000	20,184,722	0	(330,447)	0	0	3.950	2.249	JJ	355,500	790,000	12/05/2019	07/19/2023
86562M-BF-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	13,774,010	98.9000	12,856,999	13,000,000	13,164,771	0	(204,342)	0	0	3.936	2.308	AO	106,600	511,680	12/19/2019	10/16/2023
86562M-CG-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	18,587,910	82.8100	15,402,716	18,600,000	18,589,812	0	1,639	0	0	1.902	1.912	MS	102,201	353,772	09/15/2021	09/17/2028
86562M-CM-0	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	2,400,000	88.7160	2,129,192	2,400,000	2,400,000	0	0	0	0	2.174	2.174	JJ	24,204	26,088	01/05/2022	01/14/2027
86563V-AX-7	SUMITOMO MITSUI TRUST BANK LTD CORP FRGN		D		1.F FE	26,000,000	99.2550	25,806,405	26,000,000	26,000,000	0	0	0	0	4.740	0.490	MJSD	54,831	491,593	09/08/2021	09/16/2024
86608C-AA-6	SUMMIT DIGITEL INFRASTRUCTURE CORP FOREI		D	2	2.C FE	3,165,457	76.6720	2,464,989	3,215,000	3,171,399	0	4,357	0	0	2.875	3.055	FA	35,689	92,431	08/04/2021	08/12/2031
86959R-XZ-8	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT		D		1.C FE	55,000,000	100.0770	55,042,456	55,000,000	55,000,000	0	0	0	0	5.000	0.686	MON	99,336	1,071,093	03/14/2022	03/15/2023
86960B-AX-0	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1.C FE	1,098,570	99.0450	1,089,490	1,100,000	1,099,689	0	298	0	0	3.900	3.929	MN	4,886	42,900	11/13/2018	11/20/2023
86964W-AB-8	SUZANO AUSTRIA GMBH CORP FOREIGN		D	2	2.C FE	3,523,749	100.2890	2,597,487	2,590,000	3,496,646	0	(20,887)	0	0	7.000	4.567	MS	52,879	181,300	09/14/2021	03/16/2047
86964W-AF-9	SUZANO AUSTRIA GMBH CORP FOREIGN		D	2	2.C FE	859,464	99.9840	719,887	720,000	828,942	0	(16,922)	0	0	6.000	3.121	JJ	19,920	43,200	03/01/2021	01/15/2029
87020P-AK-3	SWEDBANK AB CORP FOREIGN		D		1.D FE	9,803,516	98.4720	9,665,029	9,815,000	9,813,308	0	3,828	0	0	1.300	1.340	JD	10,278	127,595	05/26/2020	06/02/2023
87020P-AP-2	SWEDBANK AB CORP FOREIGN		D		1.D FE	15,360,000	87.9130	13,503,409	15,360,000	15,360,000	0	0	0	0	1.538	1.538	MN	29,530	236,237	11/09/2021	11/16/2026
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES		D		1.G FE	9,550,984	103.6040	8,388,840	8,097,000	8,364,205	0	(95,047)	0	0	7.500	6.074	JJ	280,021	607,275	09/25/2002	07/15/2025
87124V-B#-5	Sydney Airport Finance Co Pty Debt in In		B		2.A FE	21,000,000	98.4080	16,182,869	16,444,746	16,444,746	0	0	0	(1,185,797)	5.701	5.701	MN	106,773	948,333	11/18/2014	11/20/2029
87124V-E@-4	Sydney Airport Finance Co Pty Sr. Secure		B		2.A	22,351,022	70.8410	15,924,139	22,478,638	22,478,638	0	0	0	(1,620,888)	3.530	3.530	JD	33,062	797,942	06/16/2020	06/16/2050
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG		D	2	2.B FE	5,175,810	99.4570	4,475,564	4,500,000	4,974,197	0	(76,091)	0	0	5.000	2.959	MN	21,875	225,000	04/08/2020	11/26/2028
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG		D	2	2.B FE	10,423,800	68.6770	6,867,714	10,000,000	10,411,286	0	(9,836)	0	0	3.175	2.953	JJ	151,694	317,500	09/09/2021	07/09/2050
87656X-A#-8	Tate & Lyle Intl Finance Plc Senior Unse		D		2.C	1,000,000	95.4950	954,947	1,000,000	1,000,000	0	0	0	0	4.060	4.060	AO	6,992	40,600	10/29/2015	10/29/2025
87656X-A@-0	Tate & Lyle Intl Finance Plc Senior Unse		D		2.C	5,000,000	98.0110	4,900,563	5,000,000	5,000,000	0	0	0	0	3.830	3.830	AO	32,981	191,500	10/29/2015	10/30/2023
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note		B		2.C	20,539,276	99.0160	19,196,001	19,386,700	19,386,700	0	0	0	(1,270,649)	2.020	2.020	JD	3,263	387,722	06/28/2016	06/28/2023
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT		D		2.C FE	28,528,821	111.5950	29,572,746	26,500,000	27,441,951	0	(93,575)	0	0	8.250	7.609	MS	643,729	2,186,250	07/21/2004	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE		D		2.C FE	35,188,280	103.3530	33,202,044	32,125,000	34,264,718	0	(103,773)	0	0	7.045	6.289	JD	69,154	2,263,206	04/27/2015	06/20/2036
87938X-AB-7	TELEFONICA MOVILES CHILE SA CORP FOREIGN		D	2	2.C FE	2,792,250	82.5390	2,363,926	2,864,000	2,794,385	0	2,135	0	0	3.537	3.846	MN	12,100	92,457	08/22/2022	11/18/2031
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP FORE		D		3.C FE	3,323,472	61.4390	2,457,572	4,000,000	3,391,552	0	12,717	0	0	4.100	5.225	AO	41,000	164,000	12/19/2016	10/01/2046
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.C FE	2,089,346	80.0720	1,321,193	1,650,000	2,070,537	0	(9,396)	0	0	5.375	3.816	MN	10,101	88,688	12/15/2020	11/20/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88322Y-AE-1	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.C FE	923,875	60.7140	576,784	950,000	924,985	0	542	0	0	3.500	3.655	AO	6,835	33,250	11/17/2020	10/17/2049
88322Y-AL-5	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.C FE	2,668,895	63.3850	1,679,703	2,650,000	2,668,124	0	(376)	0	0	3.750	3.710	JD	3,589	99,375	12/17/2020	06/18/2050
886547-D#-2	Tiffany & Co. Senior Note		D		1.E	24,188,968	91.0430	22,277,392	24,469,054	24,241,168	0	(30,915)	0	0	4.400	4.503	JJ	466,543	1,076,638	04/01/2016	07/25/2042
89152U-AH-5	TOTAL CAPITAL SA CORP FOREIGN		D		1.E FE	38,317,049	96.8330	34,375,827	35,500,000	37,803,528	0	(370,646)	0	0	3.883	2.650	AO	306,326	1,378,465	11/19/2021	10/11/2028
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D		1.E FE	9,587,453	98.7520	9,539,414	9,660,000	9,649,098	0	7,869	0	0	3.750	3.838	AO	81,506	362,250	01/08/2014	04/10/2024
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1.E FE	20,000,000	95.5820	19,116,392	20,000,000	20,000,000	0	0	0	0	2.434	2.434	JJ	231,230	486,800	07/08/2019	01/10/2025
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1.E FE	22,802,990	75.4100	17,234,211	22,854,000	22,806,461	0	1,060	0	0	3.461	3.473	JJ	371,320	790,977	07/18/2019	07/12/2049
902133-AG-2	Tyco Electro CORP		D		1.G FE	7,512,372	114.7530	6,540,896	5,700,000	7,024,217	0	(60,100)	0	0	7.125	4.894	AO	101,531	406,125	01/01/2013	10/01/2037
902133-AY-3	Tyco Electro CORP FOREIGN		D	2	1.G FE	4,284,437	82.6330	3,654,051	4,422,000	4,295,171	0	10,735	0	0	2.500	2.860	FA	45,141	55,275	02/08/2022	02/04/2032
902613-AB-4	UBS GROUP AG CORP FRGN FLOATER		D	2	1.G FE	6,063,563	97.3180	6,082,358	6,250,000	6,109,888	0	46,325	0	0	1.008	3.227	JJ	26,425	0	08/23/2022	07/30/2024
902613-AK-4	UBS GROUP AG CORP FOREIGN		D	2	1.G FE	10,100,000	77.5240	7,829,892	10,100,000	10,100,000	0	0	0	0	2.746	2.746	FA	107,857	161,785	01/04/2022	02/11/2033
902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN		D		1.D FE	21,808,431	85.1200	18,385,844	21,600,000	21,792,833	0	(4,158)	0	0	4.500	4.440	JD	13,500	972,000	01/02/2019	06/26/2048
902674-YB-0	UBS AG (LONDON BRANCH) CORP FOREIGN		D		1.D FE	41,967,660	94.7670	39,802,043	42,000,000	41,988,010	0	10,775	0	0	0.450	0.476	FA	74,550	189,000	02/02/2021	02/09/2024
902674-YC-8	UBS AG (LONDON BRANCH) CORP FRGN FLOATER		D		1.D FE	63,000,000	99.4660	62,663,465	63,000,000	63,000,000	0	0	0	0	4.140	0.410	FMAN	383,985	898,986	02/02/2021	02/09/2024
90351D-AB-3	UBS GROUP FDG JERSEY LTD CORP FOREIGN		D		1.G FE	5,451,207	97.3920	4,869,618	5,000,000	5,323,873	0	(114,981)	0	0	4.125	1.687	MS	55,573	206,250	11/19/2021	09/24/2025
90352J-AA-1	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D		1.G FE	0	0.0000	0	0	0	0	0	0	0	3.491	0.000	MN	0	423,598	10/18/2018	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D	2	1.G FE	11,340,187	93.7740	9,250,841	9,865,000	10,829,559	0	(218,733)	0	0	4.253	1.830	MS	114,213	419,558	08/26/2020	03/23/2028
90352J-AD-5	UBS GROUP FUNDING SWITZERLAND CORP FRGN		D		1.G FE	0	0.0000	0	0	0	0	0	0	0	5.556	0.000	FMAN	0	169,932	03/17/2017	08/15/2023
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND CORP FRGN		D		1.G FE	0	0.0000	0	0	0	0	0	0	0	5.560	0.000	FMAN	0	385,965	11/19/2021	08/15/2023
904678-AY-5	UNICREDIT SPA CORP FRGN FLOATER		D	2	2.B FE	10,000,000	75.7950	7,579,514	10,000,000	10,000,000	0	0	0	0	3.127	3.007	JD	24,321	312,700	05/26/2021	06/03/2032
915436-AC-3	UPM-KYMMENE CORPORATION CORP FOREIGN		D		2.B FE	2,178,280	106.1870	2,123,732	2,000,000	2,063,976	0	(10,739)	0	0	7.450	6.672	MN	14,486	149,000	10/27/2005	11/26/2027
92857T-AH-0	VODAFONE GROUP PLC CORP FOREIGN		D		2.B FE	5,764,869	112.8450	5,642,242	5,000,000	5,359,048	0	(35,715)	0	0	7.875	6.593	FA	148,750	393,750	03/31/2006	02/15/2030
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN		D		2.B FE	28,982,833	101.6690	27,690,633	27,236,000	28,461,601	0	(61,342)	0	0	6.150	5.662	FA	576,949	1,675,014	03/13/2012	02/27/2037
92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY GUAR		D		1.G FE	20,695,544	106.8120	21,362,354	20,000,000	20,386,783	0	(26,378)	0	0	6.250	5.996	MN	159,722	1,250,000	03/06/2006	05/15/2033
961214-DZ-3	WESTPAC BANKING CORP CORP FOREIGN		D		1.D FE	10,012,100	99.5580	9,955,820	10,000,000	10,000,407	0	(2,993)	0	0	3.650	3.622	MN	46,639	365,000	06/27/2018	05/15/2023
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not		D		2.B PL	89,835,177	96.4230	86,026,103	89,217,228	89,728,895	0	(96,185)	0	0	5.750	5.607	MN	854,998	5,129,991	11/01/2021	11/01/2027
98420E-AB-1	XLIT LTD CORP FOREIGN		D		1.F FE	3,242,525	98.1000	3,188,238	3,250,000	3,243,773	0	158	0	0	5.250	5.265	JD	7,583	170,625	11/18/2013	12/15/2043
984851-AF-2	YARA INTERNATIONAL ASA CORP FOREIGN		D	2	2.B FE	1,287,660	92.5950	1,018,549	1,100,000	1,234,295	0	(24,257)	0	0	4.750	2.235	JD	4,354	52,250	10/06/2020	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA CORP FOREIGN		D	2	2.B FE	31,792,797	80.5020	23,909,816	29,701,000	31,486,460	0	(227,152)	0	0	3.148	2.236	JD	70,124	934,987	10/04/2021	06/04/2030
A9897#-AA-0	Worthington Cylinders GmbH Aus Senior Un				2.B	26,082,976	78.4170	19,580,977	24,970,448	24,970,448	0	0	0	(1,636,620)	1.900	1.904	FMAN	50,080	470,704	08/23/2019	08/23/2034
B0396@-AD-0	Ansell Healthcare Europe NV Senior Unsec		B		2.B	34,050,000	86.7460	27,773,947	32,017,500	32,017,500	0	0	0	(2,098,500)	2.468	2.468	JD	54,874	785,675	04/09/2019	06/06/2029
B0396@-AE-8	Ansell Healthcare Europe NV Senior Unsec		B		2.B	14,252,323	89.8610	12,042,814	13,401,578	13,401,578	0	0	0	(878,370)	2.750	2.750	MS	97,255	356,250	04/09/2019	03/26/2028
B0396@-AF-5	Ansell Healthcare Europe NV Senior Unsec		B		2.B	21,272,037	92.3560	18,473,311	20,002,274	20,002,274	0	0	0	(1,310,995)	2.985	2.985	MS	157,560	577,152	04/09/2019	03/26/2027
B1401#-AB-3	Brussels Airport Company NV/SA Senior Se		B		2.A FE	32,760,000	83.2630	26,658,630	32,017,500	32,017,500	0	0	0	(2,098,500)	1.820	1.820	MN	80,933	569,833	05/11/2017	05/14/2029
B1401#-AE-7	Brussels Airport Company NV/SA Senior Se		B		2.A FE	38,280,028	63.7470	23,336,245	36,607,849	36,607,849	0	0	0	(2,399,362)	2.420	2.420	MS	295,303	874,808	02/20/2020	02/22/2050
B1401#-AK-3	Brussels Airport Company NV/SA Sr. Secur		B		2.A FE	12,159,693	76.9180	8,447,160	10,982,003	10,982,003	0	0	0	(719,786)	2.940	2.940	JD	20,628	321,842	12/08/2020	12/10/2040
B1401#-AL-1	Brussels Airport Company NV/SA Sr. Secur		B		2.A FE	12,133,696	74.5170	8,165,910	10,958,523	10,958,523	0	0	0	(718,247)	3.050	3.050	JD	21,354	333,170	12/08/2020	12/08/2045
B1401#-AM-9	Brussels Airport Company NV/SA Sr. Secur		B		2.A FE	12,111,243	73.5850	8,048,962	10,938,245	10,938,245	0	0	0	(716,918)	3.130	3.130	JD	21,873	341,276	12/08/2020	12/08/2050
B3363*-AA-1	Dolomies de Marche-Les-Dames Senior Unse		B		2.C	54,659,050	94.0290	49,260,806	52,388,748	52,388,748	0	0	0	(3,433,678)	1.890	1.590	JD	13,752	976,560	07/10/2015	06/26/2025
B5000*-AE-7	Xior Student Housing Sr. Unsecured		B		2.B PL	62,316,000	88.7060	56,802,858	64,035,000	64,035,000	0	0	0	1,719,000	2.840	2.840	JD	35,362	904,270	06/27/2022	06/24/2032
B6961#-AB-4	Puratos NV Senior Note		B		2.A	1,643,406	100.0580	1,294,686	1,293,932	1,293,932	0	0	0	(84,807)	4.010	4.010	MN	6,342	50,585	11/17/2011	11/17/2023
B6961#-AC-2	Puratos NV Senior Note		B		2.A YE	865,974	100.0730	706,020	705,504	705,504	0	0	0	(46,240)	4.028	4.028	MN	3,473	27,775	04/13/2012	11/17/2023
B6961#-AE-8	Puratos NV Senior Unsecured Note		B		2.A YE	13,213,776	88.1520	11,117,522	12,611,700	12,611,700	0	0	0	(826,600)	1.350	1.350	JJ	76,616	172,232	07/19/2017	07/19/2027
B7000#-AC-3	Puratos Group NV Sr. Unsecured		B		2.A Z	31,584,615	76.5740	22,359,782	29,200,173	29,200,173	0	0	0	(2,384,441)	1.915	1.915	AO	130,476	0	10/07/2022	10/07/2040
B7000#-AD-1	Puratos Group NV Sr. Unsecured		B		2.A	18,319,982	73.6800	12,479,063	16,936,937	16,936,937	0	0	0	(1,383,044)	1.915	1.915	JJ	150,459	151,899	01/14/2022	01/14/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
B7000*-AE-3	Montea NV Sr. Unsecured		B		3.A	110,175,264	90.2550	99,481,140	110,221,738	110,221,738	0	0	0	46,474	3.180	3.180	JJ	1,304,658	0	08/17/2022	08/19/2030
B7000*-AH-6	Montea NV Sr. Unsecured		B		3.A	32,145,991	90.5110	29,107,865	32,159,551	32,159,551	0	0	0	13,560	3.400	3.400	JJ	595,309	0	06/15/2022	06/15/2032
B9754*-AC-1	Warehouses de Pauw NV Sr. Unsecured		B		1.G PL	128,614,130	86.3650	109,593,464	126,896,025	126,896,025	0	0	0	(1,718,105)	2.600	2.600	MN	394,083	1,601,577	05/18/2022	05/18/2032
D0448@-AA-2	Ardex Group GmbH Senior Unsecured Note		B		2.C	22,950,000	87.1210	17,257,583	19,808,643	19,808,643	0	0	0	(1,298,304)	2.180	2.180	MS	118,753	421,561	03/22/2018	03/22/2030
D0448@-AB-0	Ardex Group GmbH Senior Unsecured Note		B		2.C	1,969,938	87.0950	1,611,887	1,850,718	1,850,718	0	0	0	(121,300)	2.390	2.390	FA	15,113	44,032	02/28/2019	02/28/2031
D0448@-AC-8	Ardex Group GmbH Sr. Unsecured		B		2.C	69,840,087	72.7130	46,884,059	64,478,229	64,478,229	0	0	0	(5,361,858)	1.400	1.400	FA	373,616	431,344	02/02/2022	02/02/2037
D1000@-AA-0	BHS Corrgtd Maschin Anlagenbau Sr. Unsec		B		2.C IF	33,294,000	91.5420	30,286,428	33,084,750	33,084,750	0	0	0	(209,250)	3.640	3.640	JJ	511,821	0	07/28/2022	07/28/2032
D1000@-AB-8	BHS Corrgtd Maschin Anlagenbau Sr. Unsec		B		2.C IF	35,442,000	91.3360	32,167,988	35,219,250	35,219,250	0	0	0	(222,750)	3.790	3.790	JJ	567,294	0	07/28/2022	07/28/2034
D1000@-AC-6	BHS Corrgtd Maschin Anlagenbau Sr. Unsec		B		2.C IF	35,442,000	91.3140	32,160,057	35,219,250	35,219,250	0	0	0	(222,750)	3.980	3.980	JJ	595,734	0	07/28/2022	07/28/2037
D2736#-AU-3	Fritz Draexlmaier Gmbh & Co KG Senior Un		D		2.C PL	808,762	92.5980	655,123	707,489	793,211	0	(11,721)	0	0	4.870	2.834	JJ	14,930	34,455	09/01/2021	07/25/2029
D3002*-AA-6	EMS Group Sr. Secured		B		4.C IF	11,024,338	97.9400	11,430,194	11,670,609	11,670,609	0	0	0	646,271	1.238	8.552	JAJO	2,740	371,337	07/14/2022	07/14/2028
D3622@-AC-0	Intersnack Group GmbH & Co KG Sr. Unsecu		B		2.C	18,116,070	79.7710	13,633,152	17,090,405	17,090,405	0	0	0	(1,025,665)	1.240	1.240	JJ	91,832	101,443	01/25/2022	01/26/2032
D3688@-AA-5	Freudenberg Perf Mat Svc Gmbh Senior Uns		B		1.G YE	41,539,806	95.8970	37,807,512	39,424,952	39,424,952	0	0	0	(2,584,001)	2.570	2.569	MS	334,926	1,001,354	09/02/2016	09/02/2026
D5364#-AJ-0	Messer SE & Co. KGaA Senior Secured Note		B		2.B YE	47,199,900	97.2030	42,970,855	44,207,190	44,207,190	0	0	0	(2,897,440)	1.490	1.490	JJ	278,112	659,212	01/29/2019	01/29/2024
D5472#-AK-6	Molkerei Alois Muller GmbH&Co Sr. Unsecu		B		2.C	15,396,200	85.7820	11,593,011	13,514,431	13,836,508	0	(69,131)	0	(904,343)	0.980	0.504	JJ	56,288	132,293	09/01/2021	01/28/2028
D5472#-AL-4	Molkerei Alois Muller GmbH&Co Sr. Unsecu		B		2.C	2,476,711	79.9350	1,734,386	2,169,737	2,229,662	0	(7,927)	0	(145,847)	1.120	0.767	JJ	10,328	24,274	09/01/2021	01/28/2031
D5472#-AQ-3	Molkerei Alois Muller GmbH&Co Sr. Unsecu		B		2.C	59,309,043	76.7240	43,118,551	56,199,571	56,199,571	0	0	0	(3,109,473)	1.400	1.400	FA	279,749	368,110	02/23/2022	02/23/2034
D5565*-AA-0	Mineralbrunnen Uberkingen Senior Secured		B		3.B YE	5,620,197	97.8000	4,984,694	5,096,834	5,190,220	0	(34,387)	0	(338,919)	3.500	2.230	MJSD	5,451	176,421	09/01/2021	12/20/2024
D5874#-AA-2	Oldendorff Drybulk GmbH & Co. Senior Sec		D		2.B	1,000,000	98.4800	984,805	1,000,000	1,000,000	0	0	0	0	4.840	4.840	FA	18,553	48,400	02/13/2014	02/13/2024
D7001*-AA-8	Peri SE Sr. Unsecured		B		2.B	34,456,500	84.0030	27,792,293	33,084,750	33,084,750	0	0	0	(2,168,450)	1.700	1.700	JJ	235,913	562,889	01/30/2020	01/30/2030
D7002@-AC-1	Rheinkalk Holding GmbH Sr. Unsecured		B		2.C	64,270,260	81.8980	50,869,954	62,113,950	62,113,950	0	0	0	(2,156,310)	2.580	2.580	MS	405,086	735,502	03/31/2022	03/31/2037
D8286#-AE-0	Sirona Dental Services GmbH Senior Unsec				2.B	3,291,400	84.2870	2,641,901	3,134,422	3,134,422	0	0	0	(205,437)	1.500	1.500	AO	8,358	45,188	10/27/2016	10/27/2029
D8286#-AG-5	Sirona Dental Services GmbH Senior Unsec				2.B	5,991,550	82.9590	4,733,456	5,705,793	5,705,793	0	0	0	(373,971)	1.580	1.580	AO	16,027	86,646	10/27/2016	10/27/2030
D8286#-AJ-9	Sirona Dental Services GmbH Senior Unsec				2.B	7,300,000	81.7600	5,683,839	6,951,838	6,951,838	0	0	0	(455,639)	1.650	1.650	AO	20,392	110,245	10/27/2016	10/27/2031
D8563#-AC-8	VTG Finance S.A. Senior Secured Note		B		2.B FE	28,588,259	103.6970	21,234,034	20,477,060	20,477,060	0	0	0	(1,342,113)	5.834	5.834	MN	182,513	1,146,136	05/06/2011	05/06/2026
D9478#-AA-4	Grammer AG Senior Unsecured Note		B		4.A	25,781,987	77.9990	19,148,913	24,550,165	24,550,165	0	0	0	(1,609,074)	4.820	3.320	JJ	565,363	1,193,103	07/09/2019	07/09/2031
D9695*-AB-3	Wilo SE Senior Note		B		2.A	7,545,235	99.9250	6,213,630	6,218,264	6,218,264	0	0	0	(407,559)	3.113	3.113	MS	53,224	188,942	03/22/2013	03/22/2023
D9695*-AF-4	Wilo SE Sr. Unsecured		B		2.A	28,889,002	93.9260	28,269,246	30,097,411	30,097,411	0	0	0	1,208,409	3.900	3.900	MS	303,231	0	09/28/2022	09/28/2034
D9695*-AG-2	Wilo SE Sr. Unsecured		B		2.A	16,974,820	94.5840	16,727,054	17,684,866	17,684,866	0	0	0	710,046	4.100	4.100	MS	187,312	0	09/28/2022	09/28/2037
D9860*-AM-8	Zollner Elektronik AG Senior Note		B		2.C	11,835,000	93.3940	9,234,023	9,887,204	9,887,204	0	0	0	(648,030)	2.900	2.900	MJSD	23,098	284,009	12/02/2014	12/02/2026
D9860*-AP-1	Zollner Elektronik AG Sr. Unsecured		B		2.C	8,217,498	74.9280	5,460,151	7,287,183	7,287,183	0	0	0	(477,619)	1.550	1.550	JJ	54,593	113,867	07/07/2021	07/07/2033
D9860*-AQ-9	Zollner Elektronik AG Sr. Unsecured		B		2.C	8,217,498	69.0270	5,030,131	7,287,183	7,287,183	0	0	0	(477,619)	1.650	1.650	JJ	58,115	121,213	07/07/2021	07/07/2036
E0534#-AA-4	Applus Services, S.A. Senior Unsecured N		B		2.C	89,899,559	93.7540	75,954,999	81,015,093	81,443,138	0	(183,267)	0	(5,331,254)	1.860	1.645	JJ	711,583	1,512,458	09/01/2021	07/11/2025
E0534#-AC-0	Applus Services, S.A. Senior Unsecured N		B		2.C	19,900,034	88.9220	16,115,311	18,122,972	18,122,972	0	0	0	(1,187,821)	2.340	2.340	JJ	200,259	425,647	07/11/2018	07/11/2028
E3075#-AA-3	Club Atletico de Madrid SAD Sr. Secured		B		2.B PL	67,314,150	86.1890	51,079,772	59,264,995	59,264,995	0	0	0	(3,884,363)	2.750	2.750	JD	72,435	1,608,103	06/24/2021	06/16/2031
E3075#-AB-1	Club Atletico de Madrid SAD Sr. Secured		B		2.B PL	11,765,700	74.9610	8,333,632	11,117,259	11,117,259	0	0	0	(648,442)	2.750	2.750	JD	13,588	268,521	01/25/2022	06/15/2032
E5444#-AD-6	Futbol Club Barcelona Sr. Secured		B		2.B PL	15,356,791	89.9430	12,450,434	13,842,513	13,842,513	0	0	0	(907,270)	2.600	2.599	AO	89,976	394,693	08/19/2021	10/01/2031
E5444#-AE-4	Futbol Club Barcelona Sr. Secured		B		2.B PL	16,054,869	82.2130	11,897,680	14,471,756	14,471,756	0	0	0	(948,512)	2.550	2.550	AO	92,257	570,593	08/19/2021	10/01/2031
E69333-AA-5	Jorge Pork Meat, S.L.U. Senior Unsecured		B		3.B	5,949,905	93.1030	4,820,295	5,177,363	5,177,363	0	0	0	(419,706)	3.100	3.099	FA	57,958	160,743	02/21/2018	02/21/2028
E69333-AB-3	Jorge Pork Meat, S.L.U. Senior Unsecured		B		3.B	24,530,000	95.4260	20,368,654	21,345,000	21,345,000	0	0	0	(1,399,000)	2.950	2.950	FA	227,384	630,636	02/21/2018	02/21/2025
E8000*-AA-6	Autopistas del Atlantico Sr. Unsecured		B		3.A	74,658,150	85.7650	62,699,543	73,106,625	73,106,625	0	0	0	(1,551,525)	2.400	2.400	MN	248,563	836,919	05/10/2022	05/10/2032
E8000@-AA-4	Mecalux Sr. Unsecured		B		3.A YE	24,838,000	84.4040	19,817,734	23,479,500	23,479,500	0	0	0	(1,538,900)	2.600	2.600	JJ	283,189	612,898	07/14/2020	07/14/2032
E9242@-AA-0	Ulma Inversiones Sociedad Coop Sr. Unsec		B		3.A YE	21,082,320	86.7730	17,410,347	20,064,300	20,064,300	0	0	0	(1,315,060)	2.250	2.250	MS	145,466	440,766	09/05/2019	09/05/2031
F1031*-AA-3	Bel SA Sr. Unsecured		D		2.B	148,200,000	80.8030	119,749,650	148,200,000	148,200,000	0	0	0	0	3.000	3.000	MN	382,850	4,446,000	11/30/2020	11/30/2035
F1068#-AG-2	Bonduelle S.A. Senior Unsecured Note		B		2.C PL	50,799,904	92.9320	45,025,942	48,450,578	48,450,578	0	0	0	(3,175,561)	1.760	1.760	JJ	414,522	858,543	07/06/2017	07/06/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F1068#-AH-0	Bonduelle S.A. Senior Unsecured Note		B		2.C PL	44,314,493	88.3520	37,047,284	41,931,225	42,011,413	0	(20,052)	0	(2,752,789)	1.860	1.813	MN	127,820	746,195	09/01/2021	05/02/2029
F1369#-AM-5	Bureau Veritas S.A. Sr. Unsecured		B		2.A Z	15,300,010	94.7970	15,217,677	16,052,827	16,052,827	0	0	0	752,817	3.630	3.630	MS	147,298	0	09/30/2022	09/30/2032
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No		B		2.A	37,552,363	95.4910	30,226,433	31,653,657	33,634,390	0	(327,678)	0	(2,197,051)	2.875	0.898	MS	240,150	879,687	11/01/2021	09/26/2028
F2000#-AE-6	Compagnie des Levures Lesaffre Senior Un		B		2.A	49,120,000	84.5900	36,111,415	42,690,000	42,690,000	0	0	0	(2,798,000)	1.960	1.960	MS	218,478	807,441	09/27/2018	09/27/2033
F2004#-AA-0	Compagnie des Alpes Finance Senior Unsec		B		3.A	45,645,000	87.2380	39,569,368	45,358,125	45,358,125	0	0	0	(2,972,875)	2.130	2.130	MS	284,471	1,137,275	03/15/2017	03/15/2029
F2004#-AB-8	Compagnie des Alpes Finance Senior Unsec		B		3.A	39,071,520	82.0710	30,130,952	36,713,400	36,713,400	0	0	0	(2,406,280)	2.140	2.140	AO	161,498	896,024	04/17/2019	04/17/2031
F2526#-AA-9	Deloitte SAS Senior Unsecured		B		2.C YE	26,616,000	98.1800	25,147,889	25,614,000	25,614,000	0	0	0	(1,678,800)	1.930	1.930	JJ	222,458	500,082	07/19/2016	10/19/2023
F5754#-AB-3	LISI SA Senior Note		B		2.B	4,682,610	99.3920	4,070,020	4,094,902	4,192,769	0	(67,771)	0	(272,321)	3.640	0.619	AO	30,639	143,460	09/01/2021	10/17/2023
F5754#-AC-1	LISI SA Senior Note		B		2.B	9,728,571	96.7820	8,853,511	9,147,857	9,147,857	0	0	0	(599,571)	1.820	1.820	MS	46,710	164,189	03/20/2015	03/20/2025
F5754#-AD-9	LISI SA Senior Unsecured Note		B		2.B	6,117,939	95.4400	5,639,481	5,908,933	5,908,933	0	0	0	(387,285)	1.780	1.780	MS	33,599	102,337	03/04/2016	03/04/2026
F5754#-AE-7	LISI SA Sr. Unsecured		B		2.B	25,218,906	83.6500	18,887,837	22,579,595	22,579,595	0	0	0	(1,479,918)	1.150	1.150	MN	38,950	249,635	05/06/2021	05/06/2031
F7908@-AA-8	Roquette Freres Senior Note		D		1.G FE	3,852,000	98.8240	3,806,692	3,852,000	3,852,000	0	0	0	0	4.180	4.179	MS	42,490	161,014	03/26/2012	03/26/2024
F8158#-AA-1	Savencia S.A. Senior Unsecured Note		B		2.B	22,184,000	85.9630	18,348,863	21,345,000	21,345,000	0	0	0	(1,399,000)	1.843	1.842	JJ	185,716	394,737	07/11/2016	07/11/2031
F8158#-AB-9	Savencia S.A. Senior Unsecured Note		B		2.B	58,885,000	85.3190	50,679,403	59,399,826	59,399,826	0	0	0	(3,893,200)	1.943	1.942	AO	227,563	1,119,462	04/20/2017	04/20/2032
F8158#-AD-5	Savencia S.A. Senior Unsecured Note		B		2.B	9,812,458	86.5150	7,668,304	8,863,602	8,863,602	0	0	0	(580,941)	2.460	2.460	MN	25,439	214,020	11/19/2018	11/21/2033
F8568@-AD-1	Sonepar Senior Unsecured		D		2.A	35,000,000	94.2560	32,989,495	35,000,000	35,000,000	0	0	0	0	3.540	3.540	MN	185,850	1,239,000	05/07/2015	05/07/2025
F8629#-AB-0	Soparind S.C.A. Senior Unsecured Note		B		3.B YE	16,498,000	94.5850	15,116,707	15,982,110	15,982,110	0	0	0	(1,047,504)	2.080	2.080	JJ	146,822	336,049	07/22/2016	07/22/2026
F9120#-AB-2	Teleperformance S.E. Senior Unsecured No		D		2.B	9,020,000	94.8300	8,553,657	9,020,000	9,020,000	0	0	0	0	4.220	4.220	JD	17,975	380,644	12/14/2016	12/14/2026
F9621@-AD-4	Mersen Sr. Unsecured		B		2.C PL	10,230,208	83.5540	7,502,113	8,978,774	8,978,774	0	0	0	(588,489)	1.270	1.270	AO	20,906	110,403	10/25/2021	10/25/2028
F9731#-AH-0	Vicat S.A. Sr. Unsecured		B		2.C	85,310,115	79.0020	62,803,832	79,496,395	79,496,395	0	0	0	(5,210,375)	2.070	2.070	MN	141,702	1,624,837	11/30/2020	11/30/2035
F9731#-AK-3	Vicat S.A. Sr. Unsecured		B		2.C	18,958,648	73.5710	12,786,458	17,379,846	17,379,846	0	0	0	(1,578,802)	1.570	1.570	MN	23,497	212,008	02/15/2022	11/30/2036
G0369@-BD-7	Anglian Water Services Fin Plc Senior Se		B		1.G FE	8,242,417	87.3290	6,590,950	7,547,235	7,547,235	0	0	0	(950,855)	2.870	2.870	AO	45,695	218,731	04/16/2019	04/16/2029
G0538#-AA-8	Aspers Finance Limited Sr. Secured		B		5.A	14,875,378	96.0400	12,971,774	13,506,636	13,506,636	0	0	0	(1,701,663)	11.293	10.417	MJSD	6,376	1,195,971	12/14/2021	12/14/2027
G0697Q-AB-9	Atlas Mara Limited Secured Convertible N		D		5.B GI	6,286,717	77.6520	6,058,430	7,801,977	6,286,717	0	0	0	0	8.000	13.276	JD	0	0	10/01/2015	12/31/2020
G0756*-AA-7	BGL Holdings Ltd. Senior Unsecured Note		B		2.C YE	14,243,693	93.0870	11,327,031	12,168,270	12,282,329	0	(56,119)	0	(1,546,527)	3.010	2.580	JAJO	88,514	382,033	09/01/2021	04/04/2025
000000-00-0	AVI Global Trust Plc Sr. Unsecured		B		1.E Z	10,169,454	94.6210	9,918,157	10,481,986	10,481,986	0	0	0	312,532	1.380	1.380	JJ	70,317	0	07/06/2022	07/06/2032
G0827#-BK-5	Barratt Developments plc Senior Unsecure		B		2.B YE	31,401,769	89.0570	25,920,520	29,105,554	29,105,554	0	0	0	(3,666,927)	2.770	2.770	FA	288,897	850,727	08/22/2017	08/23/2027
G1018#-AA-5	The Berkeley Two Partnership Senior Note		B		2.A PL	2,160,000	92.9500	1,543,677	1,660,763	1,660,763	0	0	0	(209,235)	4.130	4.130	MS	22,101	70,491	03/05/2013	09/05/2027
G1018#-AB-3	The Berkeley Two Partnership Senior Note		B		2.A PL	687,600	92.2760	487,839	528,676	528,676	0	0	0	(66,606)	4.610	4.610	MS	7,853	25,048	03/05/2013	09/05/2032
G1018#-AC-1	The Berkeley Two Partnership Senior Note		B		2.A PL	4,734,000	93.4030	3,399,703	3,639,839	3,639,839	0	0	0	(458,573)	5.010	5.010	MS	58,759	187,412	03/05/2013	09/05/2037
G1093*-AB-5	BIIF BidCo Limited Sr. Secured		B		2.C PL	27,279,019	80.1980	20,318,066	25,335,031	25,335,031	0	0	0	(3,191,890)	2.948	2.947	JD	2,075	750,462	02/26/2020	12/31/2037
G1101#-AA-3	Biffa PLC Sr. Unsecured		B		2.C	35,387,500	85.3230	25,658,805	30,072,500	30,072,500	0	0	0	(3,788,750)	2.610	2.610	JJ	329,219	834,727	07/30/2021	07/31/2028
G1101#-AB-1	Biffa PLC Sr. Unsecured		B		2.C	7,500,027	81.6650	5,204,970	6,373,566	6,373,566	0	0	0	(802,988)	2.850	2.850	JJ	76,191	193,180	07/30/2021	07/31/2031
G1108#-AK-4	The British Land Company plc Senior Unse		B		1.F FE	4,979,332	90.1010	4,118,086	4,570,498	4,570,498	0	0	0	(575,824)	2.670	2.679	JAJO	22,373	126,060	10/25/2018	10/27/2025
G1108#-AL-2	The British Land Company plc Senior Unse		B		1.F FE	40,031,581	87.2660	32,065,787	36,744,746	36,744,746	0	0	0	(4,629,368)	2.750	2.759	JAJO	185,255	1,043,830	10/25/2018	10/26/2026
G1128*-AD-0	Birmingham Airport Finance PLC Senior Un		B		2.C	17,225,018	61.3060	9,827,948	16,030,928	16,030,928	0	0	0	(2,019,692)	3.210	3.210	JJ	224,420	545,554	01/24/2019	01/24/2049
G1128*-AE-8	Birmingham Airport Finance PLC Sr. Unsec		B		2.C FE	36,360,819	51.3300	18,159,787	35,378,492	35,378,492	0	0	0	(4,457,237)	2.440	2.440	JJ	376,466	915,174	01/23/2020	01/24/2050
G1320*-AD-6	Breedon Holdings Limited Sr. Unsecured		B		2.C	25,593,235	73.2200	16,104,483	21,994,786	21,994,786	0	0	0	(2,771,061)	2.380	2.380	MS	142,502	524,716	09/23/2021	09/23/2036
G1652#-AA-6	The Bryanston Three Partnershp Senior No		B		2.A PL	2,160,000	92.9500	1,543,677	1,660,763	1,660,763	0	0	0	(209,235)	4.130	4.130	MS	22,101	70,491	03/05/2013	09/05/2027
G1652#-AB-4	The Bryanston Three Partnershp Senior No		B		2.A PL	687,600	92.2760	487,839	528,676	528,676	0	0	0	(66,606)	4.610	4.610	MS	7,853	25,048	03/05/2013	09/05/2032
G1652#-AC-2	The Bryanston Three Partnershp Senior No		B		2.A PL	4,734,000	93.4030	3,399,703	3,639,839	3,639,839	0	0	0	(458,573)	5.010	5.010	MS	58,759	187,412	03/05/2013	09/05/2037
G1696#-BK-1	Bunzl Finance PLC Sr. Unsecured Note		B		2.A	10,927,827	95.2420	8,128,279	8,534,313	8,583,501	0	(24,581)	0	(1,081,022)	3.560	3.286	MS	83,551	309,675	09/01/2021	03/24/2025
G1744#-AA-6	Cadogan Estates Ltd. Senior Note		D		2.B	26,220,000	100.6900	26,400,907	26,220,000	26,220,000	0	0	0	0	5.770	5.770	JD	50,430	1,512,894	12/19/2006	12/19/2036
G1744#-AM-0	Cadogan Estates Ltd. Senior Note		D		2.B	11,000,000	98.4780	10,832,559	11,000,000	11,000,000	0	0	0	0	5.250	5.250	MS	147,583	577,500	03/29/2011	03/29/2028
G1744#-AN-8	Cadogan Estates Ltd. Senior Note		D		2.B	10,742,988	99.7850	9,978,509	10,000,000	10,477,535	0	(43,081)	0	0	5.530	4.856	MS	141,322	553,000	03/15/2016	03/29/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1744#-AR-9	Cadogan Estates Ltd. Senior Note		B		2.B	2,220,000	93.0520	1,542,264	1,657,422	1,657,422	0	0	0	(208,814)	3.880	3.880	JD	2,144	64,984	12/19/2012	12/20/2027
G1744#-AT-5	Cadogan Estates Ltd. Senior Note		B		2.B	798,364	91.6270	547,863	597,927	639,130	0	(5,596)	0	(80,200)	4.070	3.058	MS	7,368	25,078	04/01/2016	09/12/2030
G1744#-AV-0	Cadogan Estates Ltd. Senior Note		B		2.B	21,425,000	87.4380	13,147,439	15,036,250	15,036,250	0	0	0	(1,894,375)	3.870	3.870	MS	169,722	593,295	09/16/2014	09/16/2034
000000-00-0	Cadogan Estates Ltd. Sr. Unsecured		B		1.F Z	74,260,032	61.9110	41,896,870	67,672,267	67,672,267	0	0	0	(6,587,765)	2.200	2.200	JD	124,066	0	12/01/2022	12/01/2043
G1750@-AA-9	Cairn Homes plc Senior Secured Note		B		4.A	44,760,455	93.6080	38,127,955	40,731,597	40,784,742	0	(18,992)	0	(2,672,429)	3.360	3.326	JAJO	231,899	1,341,316	09/01/2021	07/31/2026
G1870@-AA-4	Cambridge Colleges Funding II Senior Not		B		1.D S	49,015,000	90.1970	32,680,136	36,231,883	36,231,883	0	0	0	(4,564,753)	4.450	4.450	JJ	676,278	1,714,689	01/31/2014	02/01/2044
G1944#-AB-2	CN Finance plc Senior Unsecured		B		2.C	4,659,649	93.1940	3,603,650	3,866,844	4,005,161	0	(58,132)	0	(503,678)	3.320	1.918	FA	48,142	136,997	09/01/2021	08/18/2025
G1944#-AC-0	CN Finance plc Senior Unsecured		B		2.C	12,276,637	89.7550	9,700,886	10,808,139	11,055,791	0	(57,673)	0	(1,391,975)	3.620	3.076	FA	146,720	417,519	09/01/2021	08/16/2027
G2270#-AA-6	College or Hall Valence Mary Senior Unse		B		1.D	14,285,000	58.1160	6,990,734	12,029,000	12,029,000	0	0	0	(1,515,500)	2.620	2.620	MS	98,050	324,074	03/09/2018	03/11/2058
G2387@-AA-8	Assura Financing PLC Senior Unsecured No		B		1.G	25,033,914	82.1690	19,927,415	24,251,667	24,251,667	0	0	0	(3,055,400)	2.240	2.240	FA	217,295	577,610	08/07/2019	08/07/2029
G2615@-AB-0	DCC Treasury Ireland 2013 Ltd Senior Not		D		2.B	5,000,000	99.3910	4,969,561	5,000,000	5,000,000	0	0	0	0	4.040	4.040	AO	37,033	202,000	04/25/2013	04/25/2023
G2615@-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not		D		2.B	6,500,000	96.4540	6,269,509	6,500,000	6,500,000	0	0	0	0	4.190	4.190	AO	49,931	272,350	04/25/2013	04/25/2025
G2616#-AF-8	DCC Treasury 2014 Limited Senior Note		D		2.B	8,000,000	97.9260	7,834,071	8,000,000	8,000,000	0	0	0	0	4.530	4.530	MN	40,267	362,400	05/21/2014	05/21/2024
G2616#-AG-6	DCC Treasury 2014 Limited Senior Note		D		2.B	1,000,000	96.8490	968,488	1,000,000	1,000,000	0	0	0	0	4.680	4.680	MN	5,200	46,800	05/21/2014	05/21/2026
G2616#-AL-5	DCC Treasury 2014 Limited Senior Unsecur		B		2.B	15,064,695	98.7050	14,144,010	14,329,586	14,329,586	0	0	0	(939,194)	2.748	0.938	MS	120,321	105,860	09/13/2017	09/13/2027
G2685@-AF-6	Great Portland Estates Plc Senior Unsecu		B		2.C	8,457,028	95.3580	6,898,759	7,234,616	7,315,589	0	(65,553)	0	(920,632)	2.150	1.335	MN	16,851	157,413	09/01/2021	05/22/2024
G2686@-AA-6	The Great Rolling Stock Co Ltd Senior Se		B		2.B	39,878,000	86.0260	28,877,517	33,568,402	33,568,402	0	0	0	(4,229,189)	3.220	3.220	JD	2,961	1,086,049	06/30/2016	06/30/2031
G2686@-AB-4	The Great Rolling Stock Co Ltd Senior Se		B		2.B	32,637,500	80.9080	24,330,942	30,072,500	30,072,500	0	0	0	(3,788,750)	2.360	2.360	MS	180,830	717,558	09/30/2016	09/30/2034
G2730#-AF-9	Derwent London plc Senior Unsecured Note		B		1.F	32,932,005	86.4590	26,751,463	30,941,114	30,941,114	0	0	0	(3,898,184)	2.870	2.870	JJ	372,471	944,392	01/31/2019	01/31/2029
G2956@-AG-6	ABP Acquisitions UK Limited Debt in Infr		B		2.B	31,500,000	100.8430	23,313,552	23,118,578	23,118,578	0	0	0	(2,912,645)	5.440	2.340	JD	13,782	775,174	01/23/2014	12/27/2030
G3056@-AD-0	Edinburgh Airport Limited Senior Secured		B		3.A	8,711,810	84.0250	6,673,262	7,941,975	7,941,975	0	0	0	(1,000,587)	2.720	2.720	JD	592	217,050	11/02/2017	11/02/2027
G3056@-AE-8	Edinburgh Airport Limited Senior Secured		B		3.A	70,572,500	92.2370	59,341,990	64,336,233	64,336,233	0	0	0	(8,105,542)	5.187	0.709	JD	1,255,047	759,578	11/02/2017	11/02/2029
G3056@-AM-0	Edinburgh Airport Limited Sr. Secured		B		3.A	21,044,303	79.2160	15,820,742	19,971,749	19,971,749	0	0	0	(2,516,185)	2.550	2.550	JD	1,395	511,704	10/31/2019	10/31/2029
G3056@-AN-8	Edinburgh Airport Limited Sr. Secured		B		3.A	23,495,648	76.4080	17,037,599	22,298,157	22,298,157	0	0	0	(2,809,282)	2.620	2.620	JD	1,601	586,993	10/31/2019	10/31/2031
G3122@-AB-4	ESPUG Finance Limited Senior Secured Not		B		2.B FE	18,534,773	83.2240	13,858,527	16,652,086	16,652,086	0	0	0	(2,097,950)	3.050	3.050		128,383	513,620	10/05/2017	10/06/2032
G3122@-AC-2	ESPUG Finance Limited Senior Secured Not		B		2.B FE	10,711,200	80.6150	7,757,757	9,623,200	9,623,200	0	0	0	(1,212,400)	3.350	3.350		81,490	326,015	10/05/2017	10/06/2037
G3659*-AD-3	Franke Holding AG Senior Unsecured Note		B		2.A	51,387,461	87.5270	47,301,860	54,042,369	54,042,369	0	0	0	(833,337)	0.820	0.820	MN	41,853	430,798	11/27/2017	11/27/2029
G3663#-AC-5	Forth Ports Finance Plc Senior Secured N		B		2.C	1,243,400	85.6830	1,030,680	1,202,900	1,202,900	0	0	0	(151,550)	2.970	2.970	MS	10,321	36,517	09/17/2019	09/17/2029
G3663#-AD-3	Forth Ports Finance Plc Senior Secured N		B		2.C	4,236,953	85.1220	3,144,238	3,693,804	3,814,646	0	(16,588)	0	(480,334)	3.070	2.586	JJ	51,660	120,197	09/01/2021	07/17/2030
G3663#-AE-1	Forth Ports Finance Plc Senior Secured N		B		2.C	2,486,800	83.5450	2,009,937	2,405,800	2,405,800	0	0	0	(303,100)	3.030	3.030	MS	21,059	74,509	09/17/2019	09/17/2031
G3663#-AF-8	Forth Ports Finance Plc Senior Secured N		B		2.C	11,100,329	83.3190	8,947,458	10,738,769	10,738,769	0	0	0	(1,352,947)	3.130	3.130	JJ	153,123	356,270	07/17/2020	07/17/2032
G3663#-AG-6	Forth Ports Finance Plc Senior Secured N		B		2.C	16,164,200	78.2230	12,232,210	15,637,700	15,637,700	0	0	0	(1,970,150)	3.190	3.190	MS	144,110	509,884	09/17/2019	09/17/2037
G3663#-AH-4	Forth Ports Finance Plc Senior Secured N		B		2.C	6,623,965	78.2650	5,015,370	6,408,209	6,408,209	0	0	0	(807,352)	3.290	3.290	JJ	96,045	223,467	07/17/2020	07/17/2038
G4000*-AC-9	Glanbia Finl Svcs Unlimited Co Sr. Unsec		D		2.C	68,100,000	80.5810	54,875,954	68,100,000	68,100,000	0	0	0	0	2.750	2.750	JD	83,233	1,872,750	12/15/2020	12/15/2031
G4003#-AA-6	Governing Body of Charterhouse Senior Un		B		2.B YE	49,122,500	74.4410	31,340,573	42,101,500	42,101,500	0	0	0	(5,304,250)	3.190	3.190	MN	171,610	1,346,359	05/15/2018	05/15/2058
G4133@-AA-1	Grosvenor Ltd Senior Note		B		2.B	10,570,313	99.5880	7,674,330	7,706,078	7,706,078	0	0	0	(970,867)	5.570	5.570	AO	75,115	428,747	04/28/2011	04/28/2031
G4162#-AB-1	Greensands FING PLC Senior Secured Note		B		2.C FE	1,807,834	88.8200	1,512,898	1,703,331	1,703,331	0	0	0	(214,598)	3.940	3.940	MN	5,965	68,664	11/29/2018	11/29/2028
G4162#-AC-9	Greensands FING PLC Senior Secured Note		B		2.C FE	7,499,974	86.9470	6,144,029	7,066,436	7,066,436	0	0	0	(890,280)	4.030	4.030	MN	25,314	291,365	11/29/2018	11/29/2030
G4273*-AK-1	Hammerson plc Senior Unsecured Note		B		2.C	11,992,000	95.3110	11,064,207	11,608,582	11,608,582	0	0	0	(760,853)	1.320	1.320	JJ	72,360	153,800	01/11/2017	01/11/2024
G4488*-AA-4	Orbit Treasury Ltd Senior Note		B		1.G YE	1,711,165	91.3670	1,146,928	1,255,291	1,339,208	0	(17,662)	0	(167,705)	3.960	2.586	MS	13,347	49,749	04/01/2016	03/27/2028
G4488*-AC-0	Orbit Treasury Ltd Senior Secured Note		B		1.G YE	16,370,000	78.8030	10,220,964	12,970,276	12,970,276	0	0	0	(1,634,089)	3.610	3.610	JJ	202,685	495,011	01/27/2015	01/27/2040
G4492*-AB-6	Hill & Smith (Americas) Ltd Senior Unsec		D		2.C	1,000,000	90.3350	903,348	1,000,000	1,000,000	0	0	0	0	4.030	4.030	MJSD	672	40,300	06/25/2019	06/25/2029
G4691#-AD-7	IMI Group Limited Senior Unsecured Note		B		2.A	17,183,006	94.3560	15,193,127	16,101,996	16,101,996	0	0	0	(1,055,362)	1.390	1.390	AO	48,494	215,628	04/13/2015	04/13/2025
G4691#-AK-1	IMI Group Limited Sr. Unsecured		B		2.A	30,279,567	95.2730	29,575,557	31,043,101	31,043,101	0	0	0	763,534	3.300	3.300	JD	8,537	509,620	06/28/2022	06/28/2029
G4691#-AL-9	IMI Group Limited Sr. Unsecured		B		2.A	71,100,300	95.3040	69,470,454	72,893,175	72,893,175	0	0	0	1,792,875	3.400	3.400	JD	20,653	1,232,914	06/28/2022	06/28/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4936@-AB-8	IPUT Property Fund Sr. Secured		B		1.G PL	10,811,000	76.1330	8,125,331	10,672,500	10,672,500	0	0	0	(699,500)	1.250	1.250	MN	15,564	130,944	05/19/2020	05/19/2032
G4940*-AB-4	Irish Ferries Fin Desgt Act Co Senior Un		B		2.C	7,475,517	93.9630	6,220,156	6,619,818	6,702,148	0	(46,935)	0	(437,554)	1.400	0.746	MN	7,981	91,509	09/01/2021	12/02/2024
G4940@-AA-4	Irish Residential Prop REITplc Sr. Secur		B		2.C PL	7,867,735	80.7360	6,058,065	7,503,503	7,543,743	0	(5,816)	0	(494,221)	1.830	1.750	MS	42,339	135,487	09/01/2021	03/11/2030
G4986#-AB-5	JD WETHERSPOON PLC Senior Secured Note		B		5.A	55,677,291	83.9970	44,436,172	52,902,229	51,969,052	0	260,765	0	(6,551,566)	3.730	3.792	FA	718,045	2,082,218	09/01/2021	08/20/2026
G4988@-AA-7	JCB Service Senior Note		B		2.A	14,021,350	92.5550	10,169,725	10,987,806	10,987,806	0	0	0	(1,384,323)	4.120	4.120	JJ	197,203	481,140	07/26/2013	07/26/2028
G5084#-AA-5	Jersey Electricity plc Senior Note		B		2.A	10,000,000	94.2070	6,741,295	7,155,860	7,155,860	0	0	0	(901,547)	4.410	4.410	JJ	145,250	334,682	07/17/2014	07/17/2034
G5084#-AB-3	Jersey Electricity plc Senior Note		B		2.A	15,795,000	92.4810	10,452,814	11,302,680	11,302,680	0	0	0	(1,423,993)	4.520	4.520	JJ	235,145	541,817	07/17/2014	07/18/2039
G5207*-AB-9	JPMorgan Japanese Inv Tru plc Senior Sec		B		1.F	13,630,168	92.1130	10,471,790	11,368,373	11,368,373	0	0	0	(1,657,550)	0.950	0.950	FA	44,700	116,362	08/02/2018	08/02/2033
G5207*-AD-5	JPMorgan Japanese Inv Tru plc Senior Sec		B		1.F	4,543,389	82.8090	3,137,997	3,789,458	3,789,458	0	0	0	(552,517)	1.210	1.210	FA	18,978	49,403	08/02/2018	08/03/2043
G5207*-AE-3	JPMorgan Japanese Inv Tru plc Senior Sec		B		1.F	4,543,389	81.0000	3,069,465	3,789,458	3,789,458	0	0	0	(552,517)	1.330	1.330	FA	20,860	54,302	08/02/2018	08/03/2048
G5210*-AA-6	Kalibrate Technologies Limited Sr. Secur		C		4.B Z	16,814,863	97.5000	16,394,492	16,814,863	16,814,863	0	0	0	0	22.920	10.450	MJSD	217,945	0	11/17/2022	11/17/2029
G5244*-AB-4	The Keepers and Governors Sr. Unsecured		B		1.G	50,061,989	58.6590	24,969,340	42,567,022	42,567,022	0	0	0	(5,362,900)	2.720	2.720	JD	41,810	1,170,986	06/18/2021	06/20/2061
G5264#-AE-9	Kingspan Securities Limited Senior Note		B		2.B	2,955,000	94.6820	2,396,477	2,531,078	2,531,078	0	0	0	(165,893)	2.160	2.159	MS	13,820	53,688	03/25/2015	03/31/2025
G5264#-AN-9	Kingspan Securities Limited Sr. Unsecure		B		2.B	13,877,617	77.6910	9,503,775	12,232,820	12,232,820	0	0	0	(801,767)	1.660	1.660	JD	11,281	200,458	12/11/2020	12/13/2032
G5264#-AP-4	Kingspan Securities Limited Sr. Unsecure		B		2.B	16,154,918	79.9480	11,579,318	14,483,650	14,483,650	0	0	0	(949,291)	1.620	1.620	MS	59,311	230,414	03/30/2021	03/30/2031
G5561#-AA-7	London Square Developments Ltd Senior Se		B		5.B YE	15,992,968	92.7450	13,501,142	14,557,339	14,532,330	0	7,382	0	(1,803,031)	4.950	5.084	JAJO	160,131	733,051	09/01/2021	10/14/2025
G5600#-AA-0	LondonMetric Property Plc Senior Unsecur		B		2.C	31,727,076	97.6100	28,762,120	29,466,228	29,472,211	0	(8,254)	0	(3,714,072)	2.620	2.591	MS	214,449	787,354	08/07/2019	09/21/2023
G5600#-AB-8	LondonMetric Property Plc Sr. Unsecured		B		2.C	29,070,076	94.4470	25,222,644	26,705,504	26,753,870	0	(31,344)	0	(3,370,149)	2.720	2.611	MS	201,775	740,822	09/01/2021	09/23/2024
G5812*-AA-8	Marcia North Gate Limited Sr. Secured		D		2.C FE	27,900,000	86.0580	24,010,202	27,900,000	27,900,000	0	0	0	0	3.750	3.767	FMAN	133,688	1,046,250	10/15/2021	08/15/2031
G5824@-AA-2	Marlborough College (Entrp)Ltd Senior Un		B		2.B YE	31,200,000	75.9430	22,838,087	30,072,500	30,072,500	0	0	0	(3,788,750)	3.240	3.240	MS	286,892	994,599	03/15/2017	03/15/2047
G5878@-AA-7	The Master, Fellows, and Schol Senior Un		B		1.D	19,605,000	50.7750	9,161,598	18,043,500	18,043,500	0	0	0	(2,273,250)	1.980	1.980	JJ	149,851	379,945	09/08/2016	07/31/2056
G5879*-AA-8	Master Fellows Darwin College Senior Uns		B		1.D	14,285,000	58.1160	6,990,734	12,029,000	12,029,000	0	0	0	(1,515,500)	2.620	2.620	MS	98,050	324,074	03/09/2018	03/11/2058
G5880*-AA-5	Haberdashers' Aske's Charity Sr. Secured		B		2.A	15,000,103	63.9590	8,181,881	12,792,360	12,792,360	0	0	0	(1,611,674)	2.820	2.820	AO	61,126	452,018	08/04/2021	08/04/2051
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note		B		6. Z	10	0.0000	0	3,602,533	0	(1)	0	0	(1)	16.750	879.614	FMAN	0	0	08/22/2022	11/22/2023
G6135#-AC-8	Milson Bidco Limited Subordinated Note		B		6. *	1	0.0000	0	4,309,915	0	(1)	0	0	0	16.750	8,888.000	FMAN	0	0	11/22/2016	11/23/2023
G6135#-AD-6	Milson Bidco Limited Preferred Stock		B		6. *	1	0.0000	0	697,623	0	0	0	0	0	10.000	90.858	NOV	0	0	11/22/2016	11/22/2036
G6337#-AA-8	Murray Income Trust PLC Senior Secured N		B		1.F	8,690,476	87.7950	6,894,446	7,852,894	7,852,894	0	0	0	(989,364)	2.510	2.510	MN	29,019	195,944	11/08/2017	11/08/2027
G6378#-AB-6	Musgrave Group plc Senior Unsecured Note		B		2.C YE	24,861,634	93.0830	20,546,523	22,073,224	22,380,502	0	(122,464)	0	(1,462,382)	1.790	1.268	MS	104,265	381,931	09/01/2021	09/26/2025
G6660@-AA-7	Northumbrian Water Group Ltd Sr. Unsecur		B		2.B	113,920,596	74.3160	71,894,475	96,742,030	96,742,030	0	0	0	(12,188,257)	2.590	2.590	AO	535,924	2,530,718	04/14/2021	04/15/2036
G6849#-AA-9	Outfield Bidco Limited Sr. Secured		B		5.B GI	12,782,733	97.3400	10,871,106	11,168,180	11,168,180	0	0	0	(1,407,048)	9.194	8.935	FMAN	88,410	845,188	08/31/2021	08/31/2027
G6853@-AD-8	Oxford Brookes University Sr. Unsecured		B		2.A	15,300,000	81.1760	9,764,675	12,029,000	12,029,000	0	0	0	(1,515,500)	3.940	3.940	JD	38,179	487,772	12/02/2015	12/04/2045
G6853@-AE-6	Oxford Brookes University Senior Unsecur		B		2.A	37,297,955	77.6930	26,427,113	34,014,943	34,014,943	0	0	0	(4,285,447)	3.080	3.080	FA	433,615	1,122,845	08/02/2018	08/03/2043
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In		B		2.B PL	7,500,000	102.5290	5,449,126	5,314,728	5,314,728	0	0	0	(669,588)	5.367	2.381	JAJO	60,738	142,199	08/19/2014	10/01/2029
G6970*-AJ-5	Peel Ports PP Finance Limited Senior Sec		B		2.B PL	20,119,000	93.1100	15,436,097	16,578,398	16,578,398	0	0	0	(2,088,666)	3.450	3.450	JJ	239,903	608,270	06/27/2016	02/01/2027
G6970*-AT-3	Peel Ports PP Finance Limited Sr. Secure		B		2.B PL	4,111,263	85.8740	3,142,319	3,659,222	3,659,222	0	0	0	(461,015)	2.950	2.950	JJ	48,576	115,142	01/19/2021	01/21/2031
G7225#-AA-1	Premier Modular Acq. Ltd Sr. Secured		B	4	5.B GI	37,473,875	99.1300	32,923,336	33,212,283	33,212,283	0	0	0	(4,184,322)	10.484	9.765	MJSD	752,817	2,622,137	12/10/2021	02/05/2027
G7256*-AB-5	Principle Global Ltd Subordinated Note		B		5.C YE	4,656,642	100.0000	5,052,180	5,052,180	4,878,729	0	17,395	0	(612,963)	14.000	16.328	MJSD	21,612	720,381	12/20/2016	12/20/2024
G7314#-AA-3	The Queen's College of St Mar Senior Uns		B		1.D	1,615,831	58.1160	790,748	1,360,646	1,360,646	0	0	0	(255,185)	2.620	2.620	MS	11,091	36,657	03/09/2018	03/11/2058
G7332#-AD-5	RRPF Engine Leasing Limited Senior Note		D		2.C FE	25,000,000	99.0250	24,756,346	25,000,000	25,000,000	0	0	0	0	4.685	1.530	FA	465,289	386,572	10/30/2013	10/30/2023
G7333@-AA-2	Redde Northgate plc Sr. Unsecured		B		2.B	113,340,030	85.1370	88,771,483	104,268,724	104,268,724	0	0	0	(6,834,010)	1.120	1.120	MN	123,269	1,151,287	11/23/2021	11/23/2027
G7590#-AA-8	The Riverside Group Limited Sr. Secured		B		1.F YE	33,033,306	58.7900	17,947,732	30,528,399	30,528,399	0	0	0	(3,846,187)	2.000	2.000	MS	167,906	622,331	03/22/2021	03/22/2041
G7590#-AB-6	The Riverside Group Limited Sr. Secured		B		1.F	57,704,874	56.0050	29,866,989	53,329,128	53,329,128	0	0	0	(6,718,787)	2.500	2.500	MS	337,010	1,348,690	09/30/2021	10/02/2051
G7605#-AA-1	Roadster Finance DAC Senior Secured Note		B		2.C FE	33,186,364	87.8410	26,100,307	29,713,210	29,713,210	0	0	0	(1,947,472)	2.290	2.290	AO	137,977	658,086	10/17/2017	10/18/2032
G7682#-AA-7	Royal Hollwy & Bdfrd N College Senior Un		B		1.E	10,343,330	80.1150	6,767,080	8,446,702	8,446,702	0	0	0	(1,064,176)	2.970	2.970	JJ	114,981	266,258	07/16/2015	07/16/2035
G7682#-AB-5	Royal Hollwy & Bdfrd N College Senior Un		B		1.E	31,389,670	76.7910	19,684,529	25,633,832	25,633,832	0	0	0	(3,229,535)	3.170	3.170	JJ	372,438	862,446	07/16/2015	07/16/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7682#-AC-3	Royal Hollwy & Bdfrd N College Senior Un		B		1.E	14,802,200	75.2820	9,100,070	12,087,961	12,087,961	0	0	0	(1,522,928)	3.260	3.260	JJ	180,614	418,244	07/16/2015	07/16/2045
G7738@-AA-3	SH Euro Finance Plc Senior Note		B		2.B	58,612,314	98.0010	46,155,241	47,096,900	47,662,337	0	(331,240)	0	(3,111,762)	2.820	2.157	MN	154,949	1,303,617	09/01/2021	11/19/2024
G7738@-AB-1	SH Euro Finance Plc Senior Unsecured Not		B		2.B	18,432,210	94.4400	16,966,171	17,965,092	17,965,092	0	0	0	(1,177,473)	2.220	2.220	JD	24,373	395,948	06/09/2016	06/09/2026
G7742@-AA-7	SPS Bidco Ltd Sr. Secured		B		4.B Z	15,932,854	97.7900	14,266,629	14,589,047	14,589,047	0	0	0	(1,343,808)	10.198	9.412	MJSD	6,433	841,685	04/06/2022	04/06/2028
000000-00-0	Salus Aviation Group Sr. Secured		B		4.B Z	24,307,613	98.0000	23,643,884	24,126,412	24,126,412	0	0	0	(181,201)	11.200	11.579	MJSD	75,715	0	12/21/2022	12/21/2027
G7895*-AP-1	Scottish Mortgage Inv Trust Pl Sr. Unsec		D		1.E	1,200,000	68.6520	823,821	1,200,000	1,200,000	0	0	0	0	3.040	3.040	JJ	16,416	18,240	01/19/2022	01/19/2057
G7895*-AQ-9	Scottish Mortgage Inv Trust Pl Sr. Unsec		D		1.E	28,000,000	67.7990	18,983,809	28,000,000	28,000,000	0	0	0	0	3.090	3.090	JJ	389,340	432,600	01/19/2022	01/19/2062
G7896#-AA-9	Scottish Hydro Electric Trans Sr. Unsecu		B		2.A	228,167,353	85.8340	179,573,037	209,209,932	209,209,932	0	0	0	(18,957,422)	3.130	3.130	JD	18,190	3,274,135	06/30/2022	06/30/2032
G7896#-AB-7	Scottish Hydro Electric Trans Sr. Unsecu		B		2.A	56,832,689	81.4040	42,420,351	52,110,711	52,110,711	0	0	0	(4,721,978)	3.240	3.240	JD	4,690	844,194	06/30/2022	06/30/2037
G7996#-AD-2	SEGRO plc Senior Unsecured Note		B		1.F PL	3,609,500	87.8980	2,897,770	3,296,738	3,296,738	0	0	0	(216,076)	1.820	1.820	AO	13,167	57,833	10/12/2018	10/12/2028
G7996#-AH-3	SEGRO plc Sr. Unsecured		B		1.F PL	12,430,654	71.7890	8,342,647	11,621,072	11,621,072	0	0	0	(761,672)	1.830	1.830	AO	40,170	204,964	10/23/2020	10/23/2040
G7996#-AL-4	SEGRO plc Sr. Unsecured		B		1.F PL	103,220,145	95.1950	99,401,702	104,418,673	104,418,673	0	0	0	1,198,528	4.140	4.140	MS	1,188,807	0	09/22/2022	09/22/2042
G7997@-AC-5	Sanctuary Housing Association Ser A Sr U		D		1.F FE	10,000,000	100.4420	10,044,159	10,000,000	10,000,000	0	0	0	0	5.830	5.830	AO	127,936	583,000	04/12/2007	04/12/2037
G7997@-AG-6	Sanctuary Housing Association Senior Not		B		1.F	3,903,754	94.4620	2,916,357	3,087,328	3,087,328	0	0	0	(388,964)	3.180	3.180	JD	273	98,648	06/03/2013	12/30/2025
G8030*-AG-5	Senior PLC Sr. Unsecured Note		D		2.C	1,000,000	90.0940	900,941	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	6,354	37,500	10/30/2015	10/30/2025
G8030*-AH-3	Senior PLC Senior Unsecured Note		B		2.C	11,595,600	82.1770	9,306,994	11,325,528	11,325,528	0	0	0	(742,301)	1.510	1.510	JJ	71,731	171,508	01/31/2017	02/01/2027
G8038#-AM-0	Serco Group, plc Senior Note		D		2.C PL	661,241	95.6210	632,285	661,241	661,241	0	0	0	0	5.080	3.630	MN	4,386	33,591	05/14/2013	05/14/2024
G8056*-AJ-8	Severn Trent Water Limited Senior Unsecu		B		2.A	15,192,000	81.5970	11,521,704	14,120,273	14,120,273	0	0	0	(1,778,974)	2.950	2.950	MN	62,482	412,349	11/07/2018	11/07/2033
G8056*-AM-1	Severn Trent Water Limited Sr. Unsecured		B		2.A Z	25,336,860	77.9470	18,939,945	24,298,580	24,298,580	0	0	0	(1,038,280)	3.460	3.460	JJ	149,463	0	10/27/2022	10/27/2043
000000-00-0	Severn Trent Water Limited Sr. Unsecured		B		2.A Z	47,880,000	86.6300	41,682,659	48,116,000	48,116,000	0	0	0	236,000	4.070	4.070	AO	418,863	0	10/14/2022	10/14/2037
G8079#-AA-6	Sheffield Hallam University Sr. Unsecure		B		1.F	29,928,460	72.9710	19,242,733	26,370,455	26,370,455	0	0	0	(3,558,006)	2.560	2.560	JJ	313,164	330,667	01/14/2022	01/14/2037
G8228*-AR-3	Smith & Nephew plc Sr. Unsecured		C		2.B	103,585,000	84.8540	87,896,126	103,585,000	103,585,000	0	0	0	0	3.090	3.090	JD	124,475	3,200,777	06/17/2020	06/17/2032
G8249*-AA-5	Society of Lloyd Sr. Unsecured		B		1.E	5,145,674	81.6810	3,858,131	4,723,387	4,750,789	0	(4,098)	0	(598,474)	2.480	2.389	JJ	52,062	124,178	09/01/2021	01/21/2030
G8249*-AC-1	Society of Lloyd Sr. Unsecured		B		1.E	24,236,860	75.9480	17,247,419	22,709,549	22,709,549	0	0	0	(2,861,112)	2.610	2.610	JJ	263,431	628,332	01/21/2020	01/21/2035
G8249*-AD-9	Society of Lloyd Sr. Unsecured		B		1.E	28,681,376	65.8200	17,688,576	26,873,989	26,873,989	0	0	0	(3,385,779)	2.810	2.810	JJ	335,626	800,532	01/21/2020	01/21/2045
G8279#-AA-4	South West Water Limited Sr. Unsecured		B		2.A YE	42,524,123	68.9790	25,266,274	36,628,906	36,628,906	0	0	0	(4,614,773)	2.310	2.310	MS	225,634	847,464	03/25/2021	03/25/2041
G8279*-AA-8	South Staffordshire Water PLC Sr. Unsecu		B		2.A IF	7,626,707	73.8900	4,912,531	6,648,428	6,648,428	0	0	0	(837,617)	2.570	2.570	MS	56,955	176,696	09/01/2021	09/02/2036
G8279*-AB-6	South Staffordshire Water PLC Sr. Unsecu		B		2.A IF	28,861,022	74.4720	18,736,384	25,159,014	25,159,014	0	0	0	(3,702,008)	2.750	2.750	JD	57,656	352,781	06/01/2022	06/01/2037
G8356*-AA-4	Spirax-Sarco Engineering Plc Senior Unse				2.A Z	12,035,618	98.1410	10,489,986	10,688,708	10,753,905	0	(105,833)	0	(700,958)	1.050	0.153	MS	35,852	109,492	09/01/2021	09/06/2023
G8356*-AB-2	Spirax-Sarco Engineering Plc Sr. Unsecur				2.A Z	68,555,733	94.1200	62,348,319	66,243,728	66,753,298	0	(166,806)	0	(4,369,052)	2.360	2.115	MN	234,503	1,507,505	09/01/2021	05/07/2026
G8357*-AB-1	Spirax-Sarco Engineering Plc Sr. Unsecur				2.A Z	7,500,038	97.6230	7,973,611	8,167,771	8,167,771	0	0	0	667,733	3.850	3.850	AO	69,880	0	10/11/2022	10/12/2027
G8401*-AE-1	SSP Financing Ltd PIK Trackin Note for G		D		3.C PL	5,560,488	99.1220	4,998,959	5,051,364	5,401,317	0	(119,456)	0	0	0.000	4.575	AO	71,264	319,598	04/15/2022	10/15/2025
G8401*-AF-8	SSP Financing Ltd PIK Trackin Note for G		D		3.C PL	890,283	98.4680	991,919	1,010,283	912,824	0	12,876	0	0	0.000	11.284	AO	14,569	65,425	04/15/2022	10/15/2028
G8401*-AH-4	SSP Financing Ltd Senior Unsecured Note		B		3.B PL	15,355,114	84.0780	13,463,687	14,027,496	13,602,846	0	145,085	0	(1,718,077)	4.850	7.831	AO	153,945	680,542	04/15/2022	10/15/2025
G8401*-AJ-0	SSP Financing Ltd PIK Trackin Note for G		B		3.B PL	51,666	70.9290	34,756	49,002	46,206	0	(342)	0	(5,465)	0.000	0.541	AO	0	11,942	04/15/2022	10/15/2028
G8401*-AJ-0	SSP Financing Ltd Senior Unsecured Note		B		3.B PL	5,701,494	92.6960	4,460,138	4,811,600	5,021,709	0	(36,181)	0	(632,739)	5.060	6.189	AO	55,475	234,112	09/01/2021	10/16/2028
G8407#-AB-7	St. James's Place Partnership Senior Uns		B		2.B	79,441,000	99.2540	73,753,451	74,307,604	74,307,604	0	0	0	(9,361,807)	5.293	2.087	JAJO	686,094	2,015,512	07/21/2017	07/21/2027
G8407#-AC-5	St. James's Place Partnership Sr. Unsecu		B		2.B	20,161,051	94.4600	16,441,722	17,405,963	17,405,963	0	0	0	(2,192,929)	5.178	1.804	FMAN	124,594	469,876	08/05/2021	08/05/2031
G8409#-AA-7	St. Paul's School Senior Unsecured Note		B		1.G YE	44,205,000	74.6640	31,434,781	42,101,500	42,101,500	0	0	0	(5,304,250)	3.180	3.180	MS	405,367	1,374,328	03/12/2019	03/12/2052
G8472#-AB-7	Steris plc Senior Unsecured Note				2.B	22,901,000	91.1060	20,736,897	22,761,308	22,761,308	0	0	0	(1,491,828)	1.860	1.860	FA	145,824	421,714	02/27/2017	02/27/2027
G8513#-AA-0	Stonewater Funding PLC Senior Secured No		B		1.F	36,267,345	71.4600	23,966,023	33,537,814	33,537,814	0	0	0	(4,225,335)	3.030	3.030	JJ	426,238	1,080,716	07/31/2017	01/31/2047
G8513#-AC-6	Stonewater Funding PLC Senior Secured No		B		1.F	3,050,000	77.9630	2,195,366	2,815,907	2,815,907	0	0	0	(354,768)	3.350	3.350	MN	15,722	94,168	11/01/2018	11/02/2043
G8698#-AA-7	The Taunton One Partnership Senior Note		B		2.A PL	1,680,000	92.9500	1,200,637	1,291,705	1,291,705	0	0	0	(162,738)	4.130	4.130	MS	17,190	54,826	03/05/2013	09/05/2027
G8698#-AB-5	The Taunton One Partnership Senior Note		B		2.A PL	534,800	92.2760	379,430	411,193	411,193	0	0	0	(51,805)	4.610	4.610	MS	6,108	19,482	03/05/2013	09/05/2032
G8698#-AC-3	The Taunton One Partnership Senior Note		B		2.A PL	3,682,000	93.4030	2,644,213	2,830,986	2,830,986	0	0	0	(356,668)	5.010	5.010	MS	45,702	145,765	03/05/2013	09/05/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G8781*-AB-7	Thames Water Utilities Fin Plc Senior Se		D		2.B	19,187,837	92.8810	17,690,613	19,046,608	19,164,903	0	(17,261)	0	0	4.270	4.152	AO	180,731	813,290	09/01/2021	04/11/2029
G90758-AC-6	Tritax Eurobox PLC Sr. Unsecured		B		2.B	15,400,080	75.2420	11,049,491	14,685,253	14,685,253	0	0	0	(714,827)	1.590	1.590	JJ	109,613	109,933	01/12/2022	01/12/2034
G9303*-AB-4	University of Surrey Senior Unsecured No		B		1.E	42,850,000	76.2380	27,213,375	35,695,474	35,695,474	0	0	0	(4,497,173)	3.430	3.430	MS	309,490	1,238,554	03/30/2017	08/06/2046
G93038-AA-4	University of Bristol Senior Unsecured N		B		1.E	29,049,712	67.6250	18,883,532	27,923,845	27,923,845	0	0	0	(3,518,047)	2.580	2.580	AO	172,104	729,913	04/07/2017	04/05/2047
G93038-AB-2	University of Bristol Senior Unsecured N		B		1.E	5,759,517	62.9180	3,483,339	5,536,298	5,536,298	0	0	0	(697,503)	2.600	2.600	AO	34,387	145,837	04/07/2017	04/05/2052
G93038-AC-0	University of Bristol Senior Unsecured N		B		1.E	69,955,311	60.3870	40,606,520	67,244,082	67,244,082	0	0	0	(8,471,893)	2.600	2.600	AO	417,660	1,771,347	04/07/2017	04/05/2057
G93056-AC-8	University of Sussex Senior Unsecured No		B		1.E	27,238,104	68.3460	17,525,038	25,641,505	25,641,505	0	0	0	(3,230,501)	2.840	2.840	MS	208,351	744,700	03/20/2018	09/20/2049
G93080-AB-7	University of Exeter Senior Unsecured No		B		1.F	74,910,000	70.0910	46,818,959	66,797,063	66,797,063	0	0	0	(8,415,575)	2.610	2.610	JJ	736,104	1,853,915	01/29/2018	01/29/2043
G93080-AC-5	University of Exeter Senior Unsecured No		B		1.F	31,963,700	66.9550	19,083,498	28,501,953	28,501,953	0	0	0	(3,590,881)	2.680	2.680	JJ	322,515	812,272	01/29/2018	01/29/2048
G9311*-AA-6	VP plc Sr. Secured		B		3.A YE	28,352,499	87.7380	21,863,953	24,919,729	25,244,661	0	(87,279)	0	(3,179,122)	2.800	2.457	JJ	321,741	740,561	09/01/2021	01/15/2027
G9311*-AB-4	VP plc Sr. Secured		B		3.A YE	19,468,400	83.5170	14,064,793	16,840,600	16,840,600	0	0	0	(2,121,700)	2.430	2.430	AO	96,623	413,079	04/06/2021	04/06/2028
G93116-AA-4	V&H Limited Sr. Secured		B		4.C Z	6,083,206	97.8200	5,637,667	5,763,307	5,763,307	0	0	0	(319,899)	12.438	9.007	MJSD	88,928	167,347	11/01/2022	04/07/2029
G9338#-AE-3	Vesuvius Holdings Limited Senior Unsecur		B		2.B PL	7,398,219	88.2820	5,923,301	6,709,508	6,709,508	0	0	0	(439,756)	1.900	1.900	JD	5,312	126,086	12/13/2017	12/16/2027
G9338#-AF-0	Vesuvius Holdings Limited Senior Unsecur		B		2.B PL	6,813,946	85.7920	5,291,130	6,167,383	6,167,383	0	0	0	(404,224)	2.120	2.120	JD	5,448	129,318	12/13/2017	12/17/2029
G9338#-AJ-2	Vesuvius Holdings Limited Sr. Unsecured		B		2.B PL	27,422,229	95.4460	22,008,384	23,058,414	24,676,432	0	(381,457)	0	(1,603,374)	3.540	1.894	JD	2,267	807,931	09/01/2021	06/30/2027
G9338#-AL-7	Vesuvius Holdings Limited Sr. Unsecured		B		2.B PL	36,239,237	77.9870	26,709,124	34,248,053	34,248,053	0	0	0	(2,244,696)	1.320	1.320	JD	18,836	447,129	12/16/2021	12/16/2031
G9369*-AA-7	Viridor Energy Group Limited Sr. Secured		B		2.B FE	65,683,135	74.4570	43,804,129	58,831,157	58,831,157	0	0	0	(7,411,973)	2.900	2.900	MS	431,265	1,424,492	11/30/2021	03/31/2043
G9385#-AA-3	Vivid Housing Limited Senior Secured Not		B		2.B YE	44,384,981	86.3500	33,270,609	38,529,764	38,529,764	0	0	0	(4,854,257)	2.780	2.780	AO	214,225	1,079,676	04/19/2018	04/19/2028
G9385#-AB-1	Vivid Housing Limited Senior Secured Not		B		2.B YE	31,177,464	67.1200	18,136,849	27,021,667	27,021,667	0	0	0	(3,404,384)	3.240	3.240	AO	175,100	882,489	04/19/2018	04/20/2048
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec		D		2.C PL	13,458,529	94.3660	12,700,304	13,458,529	13,458,529	0	0	0	0	5.350	5.387	MJSD	2,000	720,031	03/01/2018	09/30/2033
G9404#-AA-0	The Unite Group PLC Sr. Unsecured		B		2.B	42,052,379	79.4660	28,602,234	35,993,174	35,993,174	0	0	0	(4,534,679)	2.600	2.600	MN	88,383	961,126	05/27/2021	05/27/2031
G9408*-AB-8	Willow HoldCo 1 Ltd Subordinated Note		B		2.C	35,725,000	98.7090	29,684,273	30,072,500	30,072,500	0	0	0	(3,788,750)	3.220	3.220	JD	2,653	972,945	06/30/2016	06/30/2023
G9408*-AC-6	Willow HoldCo 1 Ltd Subordinated Note		B		2.C	27,725,000	96.1330	22,435,714	23,338,280	23,338,280	0	0	0	(2,940,325)	3.330	3.330	JD	2,129	780,865	06/30/2016	07/01/2024
G9434*-AB-6	The Wardens and Governors Senior Unsecur		B		2.B YE	1,147,250	66.4300	723,736	1,089,467	1,089,467	0	0	0	(137,259)	2.940	2.940	MS	8,630	32,069	09/24/2019	09/24/2049
G9434*-AC-4	The Wardens and Governors Senior Unsecur		B		2.B YE	9,440,335	64.9820	5,825,563	8,964,853	8,964,853	0	0	0	(1,129,457)	3.010	3.010	MS	72,707	270,167	07/24/2019	09/24/2054
G9434@-AA-6	The Warden and Council Sr. Unsecured		B		2.C YE	11,914,058	74.1090	8,665,842	11,693,391	11,693,391	0	0	0	(1,473,218)	3.300	3.300	FA	131,843	404,344	08/28/2019	08/28/2048
G9523#-AG-3	Weir Group plc Senior Note		D		3.A	6,130,000	99.6140	6,106,313	6,130,000	6,130,000	0	0	0	0	4.340	4.340	FA	99,766	266,042	02/16/2012	02/16/2023
G9530#-AA-7	Wellington College Senior Unsecured Note		B		1.G YE	32,398,853	69.1790	21,457,170	31,016,777	31,016,777	0	0	0	(3,688,201)	3.300	3.300	FA	398,049	1,098,859	02/11/2019	02/11/2059
G9766#-AD-6	Workspace Group plc Senior Unsecured Not		B		2.B	2,556,112	92.8060	1,974,544	2,127,597	2,199,108	0	(30,141)	0	(276,582)	3.070	1.756	FA	24,494	69,702	09/01/2021	08/18/2025
G9766#-AE-4	Workspace Group plc Senior Unsecured Not		B		2.B	5,079,826	88.1940	4,169,541	4,727,677	4,727,677	0	0	0	(595,627)	3.190	3.190	FA	56,555	160,937	08/16/2017	08/16/2027
G9766#-AF-1	Workspace Group plc Senior Unsecured Not		B		2.B	106,095,058	87.4520	87,411,658	99,954,374	99,954,374	0	0	0	(12,592,971)	3.600	3.600	JJ	1,639,252	3,814,038	01/17/2019	01/17/2029
G9851#-AA-8	Yorkshire Water Services Ltd Senior Secu		B		1.G	53,855,476	80.6110	39,897,582	49,494,042	49,494,042	0	0	0	(6,235,616)	3.080	3.080	MS	393,808	1,510,033	09/28/2018	09/28/2034
G9851#-AB-6	Yorkshire Water Services Ltd Senior Secu		B		1.G	17,834,941	77.3690	12,681,180	16,390,595	16,390,595	0	0	0	(2,065,005)	3.170	3.170	MS	134,225	514,679	09/28/2018	09/28/2038
H2731#-AB-6	Franke Holding AG Senior Unsecured Note		B		2.A	50,479,556	89.2220	48,217,838	54,042,369	54,042,369	0	0	0	(833,337)	1.310	1.310	JD	23,599	687,731	12/19/2018	12/19/2030
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N		D		2.C PL	53,040,814	91.8840	48,698,448	53,000,000	53,029,582	0	(10,375)	0	0	3.300	3.278	MS	442,108	1,749,000	12/01/2021	03/31/2028
H4212*-AB-4	Interhoerbiger Finanz AG Sr. Unsecured		B		2.C PL	83,523,750	82.7570	66,242,062	80,043,750	80,043,750	0	0	0	(5,246,250)	1.600	1.600	JD	3,557	1,267,620	12/30/2019	12/30/2031
H4212*-AC-2	Interhoerbiger Finanz AG Sr. Unsecured		D		2.C PL	61,912,858	87.0050	53,634,333	61,645,000	61,871,029	0	(38,021)	0	0	3.600	3.523	JD	6,165	2,219,220	11/01/2021	12/30/2031
K3380#-AF-5	Elfelagid SEV Sr. Unsecured		B		1.G	17,221,584	92.6810	15,961,436	17,221,955	17,221,955	0	0	0	371	3.260	3.273	MJSD	24,953	259,788	06/23/2022	06/25/2029
K3380#-AH-1	Elfelagid SEV Sr. Unsecured		B		1.G	21,526,980	91.5460	19,707,489	21,527,444	21,527,444	0	0	0	463	3.520	3.535	MJSD	33,678	350,634	06/23/2022	06/23/2032
K3380#-AJ-7	Elfelagid SEV Sr. Unsecured		B		1.G	19,087,256	91.3340	17,433,598	19,087,667	19,087,667	0	0	0	411	3.710	3.727	MJSD	31,473	327,677	06/23/2022	06/23/2034
K7017#-AA-8	Meridian Spirit ApS Senior Secured Note		D		2.A FE	400,740	92.8680	348,223	374,964	397,600	0	(2,659)	0	0	4.110	2.586	MJSD	43	15,411	09/01/2021	08/01/2030
K8553*-AA-0	Scandlines ApS Senior Secured Note		B		2.B FE	79,100,982	92.5570	69,026,080	74,576,434	74,576,434	0	0	0	(4,887,910)	2.550	2.550	JD	5,282	1,882,277	07/13/2017	10/02/2028
K8553*-AB-8	Scandlines ApS Sr. Secured		B		2.B FE	19,150,955	80.6820	14,865,582	18,425,004	18,425,004	0	0	0	(1,207,617)	1.760	1.760	JD	901	320,968	08/14/2019	01/02/2032
K8553*-AD-4	Scandlines ApS Sr. Secured		B		2.B	21,380,444	82.2980	16,522,171	20,075,909	20,075,909	0	0	0	(1,304,534)	2.580	2.580	JD	1,439	414,012	03/10/2022	01/04/2033
L0175#-AD-4	Alpha Trains Finance S.A. Debt in an Inf		B		2.B	1,785,040	96.8370	1,740,246	1,797,080	1,797,080	0	0	0	(117,785)	4.036	1.091	JD	201	20,879	12/13/2016	12/31/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L0175#-AE-2	Alpha Trains Finance S.A. Sr. Secured		B		2.B FE	5,585,307	77.3120	4,211,361	5,447,244	5,447,244	0	0	0	(357,025)	1.380	1.380	JD	209	74,404	10/29/2019	09/30/2031
L2614#-AA-5	Dolomies Et Chaux Senior Unsecured		D		2.C	58,000,000	95.1950	55,212,935	58,000,000	58,000,000	0	0	0	0	3.800	3.500	JD	30,611	2,204,000	07/10/2015	06/26/2025
L3551#-AA-8	Ferrero International S.A. Senior Unsecu		D		2.A	25,000,000	94.3870	23,596,726	25,000,000	25,000,000	0	0	0	0	3.410	3.410	FA	296,007	852,500	02/26/2019	02/26/2026
L3551#-AB-6	Ferrero International S.A. Senior Unsecu		D		2.A	1,000,000	91.5700	915,697	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,569	36,200	02/26/2019	02/26/2029
L3551#-AC-4	Ferrero International S.A. Senior Unsecu		B		2.A	61,516,635	90.7580	50,262,001	55,379,998	56,150,832	0	(269,562)	0	(3,670,377)	0.940	0.493	FA	180,754	518,548	09/01/2021	02/26/2026
L3551#-AD-2	Ferrero International S.A. Senior Unsecu		B		2.A	68,510,831	84.9920	54,584,320	64,223,263	64,223,263	0	0	0	(4,209,339)	1.330	1.330	FA	296,587	850,848	02/26/2019	02/26/2029
L3551#-AH-3	Ferrero International S.A. Sr. Unsecured		D		2.A	100,000,000	75.5290	75,529,024	100,000,000	100,000,000	0	0	0	0	2.900	2.900	JJ	1,329,167	2,900,000	07/23/2020	07/16/2040
L9031*-AH-4	Terminal Inv Ltd Hldgs Senior Secured No		D		2.B PL	2,755,000	93.5130	2,576,276	2,755,000	2,755,000	0	0	0	0	4.470	4.470	MN	20,183	123,149	10/31/2019	05/02/2029
L9031*-AJ-0	Terminal Inv Ltd Hldgs Senior Secured No		D		2.B PL	9,000,000	92.3010	8,307,114	9,000,000	9,000,000	0	0	0	0	4.730	4.730	MN	69,768	425,700	10/31/2019	05/02/2034
L9619@-AB-5	VTG FINANCE S.A. Sr. Secured		B		2.B FE	93,062,636	75.3670	63,798,866	84,651,068	84,651,068	0	0	0	(5,548,224)	1.700	1.700	AO	247,840	1,382,031	10/28/2020	10/29/2035
L9619@-AD-1	VTG FINANCE S.A. Sr. Secured		B		2.B FE	6,792,653	74.1500	4,578,368	6,174,481	6,174,481	0	0	0	(404,690)	2.310	2.310	AO	24,564	136,977	10/29/2020	10/29/2040
L9619@-AE-9	VTG FINANCE S.A. Sr. Secured		B		2.B FE	13,362,731	78.4280	9,526,333	12,146,644	12,146,644	0	0	0	(796,119)	2.670	2.670	AO	55,854	311,461	10/29/2020	10/29/2040
L9619@-AF-6	VTG FINANCE S.A. Sr. Secured		B		2.B FE	29,896,065	77.0020	20,925,491	27,175,347	27,175,347	0	0	0	(1,781,134)	2.550	2.550	AO	119,345	665,506	10/29/2020	10/29/2040
M5R07D-AG-5	ISRAEL CHEMICALS LTD CORP FOREIGN		D	2	2.C FE	1,009,700	98.0500	980,498	1,000,000	1,009,605	0	(95)	0	0	6.375	6.274	MN	5,490	31,875	08/12/2022	05/31/2038
N14928-AE-6	Boskalis Finance B.V. Senior Note		D		2.B	1,000,000	98.4950	984,953	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JJ	16,165	36,600	07/22/2013	07/22/2023
N15516-AB-8	BRASKEM NETHERLANDS FINANCE BV CORP FORE		D	2	2.C FE	2,473,100	90.3330	2,375,765	2,630,000	2,482,206	0	9,106	0	0	4.500	5.803	JJ	56,216	0	08/22/2022	01/10/2028
N4445#-AY-2	Imtech Capital BV Senior Note		B		6. Z	1,827,587	8.1650	1,311,272	16,059,992	1,311,272	(484,265)	0	0	(117,684)	5.813	128.881	JD	0	0	06/18/2014	07/15/2017
N4445#-AZ-9	Imtech Capital BV Senior Note		B		6. Z	2,606,376	8.2530	1,898,578	23,005,635	1,898,578	(662,091)	0	0	(167,832)	6.240	131.698	JD	0	0	06/18/2014	07/15/2017
N4445#-BA-3	Imtech Capital BV Senior Note		B		6. Z	119,618	7.6150	83,416	1,095,429	83,416	(25,926)	0	0	(7,167)	5.813	138.828	JD	0	0	06/18/2014	07/15/2017
N4445#-BB-1	Imtech Capital BV Senior Note		B		6. Z	354,757	7.6470	247,391	3,235,062	247,391	(76,890)	0	0	(21,254)	6.240	141.164	JD	0	0	06/18/2014	07/15/2017
N5276#-AA-5	Littelfuse Netherlands C.V. Senior Unsec				2.B	13,242,974	97.6320	11,539,342	11,819,241	11,882,914	0	(74,837)	0	(776,091)	1.140	0.562	JD	8,608	134,310	09/01/2021	12/08/2023
N5946*-AA-9	NSI N.V. Senior Unsecured Note		B		2.C	29,831,174	92.0410	24,591,487	26,718,088	26,782,022	0	(22,500)	0	(1,754,530)	2.410	2.328	JJ	270,083	644,419	09/01/2021	01/30/2026
N7334#-AN-3	Wereldhave NV Senior Note		B		3.B	48,500,000	97.2820	45,364,464	46,632,095	46,632,095	0	0	0	(3,056,374)	2.100	2.100	JJ	446,114	985,582	07/17/2015	07/17/2023
N8084*-AE-7	Sligro Food Group Nederland B Sr. Unsecu		B		2.C	5,218,902	99.2960	4,898,726	4,933,457	4,933,457	0	0	0	(323,350)	1.330	1.330	AO	14,399	63,245	04/12/2016	04/12/2023
N8084*-AF-4	Sligro Food Group Nederland B Senior Uns		B		2.C	27,325,871	92.4670	23,205,611	25,095,977	25,268,256	0	(70,194)	0	(1,653,567)	1.670	1.406	MS	135,044	409,187	09/01/2021	09/05/2025
N8244#-AB-6	Stedin Holding NV Senior Note		B		1.G	73,912,500	89.6830	65,808,852	73,379,642	73,379,642	0	0	0	(4,809,469)	1.440	1.440	MS	334,611	1,030,875	03/07/2017	03/08/2027
N8578G-AB-0	THERMO FISHER SCIENTIFIC CORP FOREIGN		B	2	1.G FE	51,012,680	62.1060	27,510,720	44,296,211	47,974,653	0	(109,210)	0	(3,145,313)	2.000	1.621	OCT	182,039	817,690	12/16/2021	10/18/2051
N8578G-AC-8	THERMO FISHER SCIENTIFIC CORP FOREIGN		B	2	1.G FE	1,764,049	66.3990	1,098,404	1,654,238	1,625,488	0	1,394	0	(106,565)	1.625	1.727	OCT	5,524	24,811	10/06/2021	10/18/2041
N9176#-AE-0	VastNed Retail NV Senior Unsecured Note		B		3.A	25,965,922	94.9460	23,296,957	24,537,038	24,537,038	0	0	0	(1,608,213)	2.730	2.730	JJ	305,159	674,176	01/17/2019	01/20/2026
N9361#-AB-1	Vesteda Finance BV Senior Unsecured Note		B		1.G FE	99,090,000	91.0460	91,368,575	100,354,719	100,354,719	0	0	0	(6,577,477)	1.800	1.800	JD	75,266	1,786,624	12/16/2016	12/16/2026
N9651*-AA-6	Woodward International Holding Senior Un				2.C	6,075,100	83.7330	4,829,188	5,767,346	5,767,346	0	0	0	(378,005)	1.310	1.310	MS	20,567	73,294	09/23/2016	09/25/2028
P0156P-AC-3	ALFA SAB DE CV CORP FOREIGN		D	2	3.A FE	7,689,891	97.5900	6,888,875	7,059,000	7,629,160	0	(13,321)	0	0	6.875	6.178	MS	129,415	485,306	11/20/2017	03/25/2044
P0703#-AA-7	Banco Actv. SA Int Bnca Mtple Sr. Unsecu		D		2.B FE	18,020,000	84.1180	15,158,041	18,020,000	18,020,000	0	0	0	0	3.190	3.190	JJ	265,064	597,193	07/01/2021	07/02/2029
P13435-AC-9	BANCO INTERNACIONAL DEL PERU-I CORP FORE		D	2	2.C FE	1,641,000	91.3660	1,608,049	1,760,000	1,650,242	0	9,242	0	0	3.250	5.093	AO	13,823	28,600	08/22/2022	10/04/2026
P1917*-AA-1	Calidra Chile Importaciones Senior Secur		D		3.A Z	10,963,636	99.4870	10,907,438	10,963,636	10,963,636	0	0	0	0	6.500	6.550	JAJO	150,445	712,636	07/24/2019	07/24/2029
P2397*-AA-8	Cerveceria Costa Rica, S.A. Senior Unsec		C		4.B	43,428,571	96.9030	42,083,413	43,428,571	43,428,571	0	0	0	0	4.720	4.746	MJSD	39,858	2,049,829	07/06/2017	06/24/2024
P2400P-AA-7	KALLPA GENERACION SA CORP FOREIGN		D	2	2.C FE	1,438,300	91.9810	1,398,119	1,520,000	1,443,346	0	5,046	0	0	4.125	5.370	FA	23,513	0	08/22/2022	08/16/2027
P2604*-AA-3	Cibanco SA Institucion De Banc Senior Se		D		4.C	22,290,000	97.3930	21,708,834	22,290,000	22,290,000	0	0	0	0	7.000	6.552	MJSD	95,352	1,448,850	12/13/2016	12/11/2023
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2.C	76,139,052	98.9670	75,352,271	76,139,052	76,139,052	0	0	0	0	5.550	5.550	JD	11,738	4,225,717	06/30/2016	06/30/2023
P2604*-AB-5	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2.C	25,050,760	94.4170	22,357,909	23,680,000	24,757,499	0	(265,597)	0	0	5.440	4.103	MS	325,626	1,288,192	11/01/2021	09/30/2026
P2604@-AA-5	Grupo Altex Sr. Secured		D		3.C IF	26,800,000	97.0700	26,014,743	26,800,000	26,800,000	0	0	0	0	7.750	7.821	FMAN	225,008	513,481	08/23/2022	08/22/2028
P2867K-AG-1	COLBUN SA CORP FOREIGN		D	2	2.B FE	1,624,550	93.4760	1,589,087	1,700,000	1,629,094	0	4,544	0	0	3.950	4.939	AO	14,922	33,575	08/23/2022	10/11/2027
P2913*-AA-3	Comercializadora La Presa SA Sr. Secured		D		3.B	10,536,842	86.4680	9,110,971	10,536,842	10,536,842	0	0	0	0	5.500	5.539	FMAN	49,904	579,526	08/18/2021	08/18/2030
P3102#-AA-8	Controladora Dolphin Senior Secured Note		D		5.B GI	20,047,216	100.6940	27,187,482	27,000,000	22,171,920	0	2,124,704	0	0	8.500	14.376		529,125	1,147,500	04/08/2019	04/08/2026
P35968-AA-3	EVM Energia del Valle de Mex Debt in a P		D		2.B PL	40,000,000	90.0010	36,000,574	40,000,000	40,000,000	0	0	0	0	6.020	6.022	JD	6,689	2,408,000	09/30/2019	12/31/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
P3922#-AA-6	Ferreycorp S A A/ Ferreyros S Sr. Unsecu		D		3.B YE	66,274,936	94.9040	61,716,053	65,029,806	65,862,901	0	(312,567)	0	0	4.450	3.929	JAJO	546,612	2,893,826	11/01/2021	07/23/2027
P3984L-AA-8	FALABELLA SA CORP FOREIGN		D	2	2.B FE	463,375	80.3990	442,193	550,000	465,900	0	2,525	0	0	3.375	5.549	JJ	8,559	0	08/22/2022	01/15/2032
P4000*-AA-3	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	16,771,307	95.6640	15,875,064	16,594,679	16,695,821	0	(56,794)	0	0	5.030	4.653	MS	229,546	834,712	09/01/2021	09/23/2024
P4000*-AB-1	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	16,866,689	91.4920	15,182,769	16,594,679	16,810,956	0	(41,963)	0	0	5.310	4.986	MS	242,324	881,177	09/01/2021	09/22/2027
P4000*-AC-9	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	11,383,063	95.4960	9,860,647	10,325,748	11,027,029	0	(277,518)	0	0	5.500	2.585	MN	48,904	567,916	11/01/2021	06/02/2025
P4000*-AD-7	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	29,661,751	92.6190	27,309,566	29,486,019	29,634,668	0	(24,510)	0	0	5.850	5.736	MN	148,536	1,724,932	11/01/2021	05/31/2028
P4001*-AC-8	Envases Universales de Mexico Sr. Unsecu		D		2.C PL	5,000,000	82.8570	4,142,834	5,000,000	5,000,000	0	0	0	0	3.610	3.610	FA	71,197	180,500	02/09/2021	02/09/2031
P4603#-AA-0	Gas Natural Del Noroeste, S.A. Sr. Unsec		D		2.B YE	54,213,028	81.1930	44,016,916	54,213,028	54,213,028	0	0	0	0	3.500	3.515	JAJO	379,491	1,897,456	01/19/2021	01/19/2041
P4850*-AA-4	Giddings Fruits S.A. Sr. Secured		D		5.A	28,800,000	88.7940	25,572,812	28,800,000	28,800,000	0	0	0	0	6.250	6.250	MJSD	55,000	1,800,000	12/20/2019	12/20/2026
P5396#-AA-8	Indus. Integral de Agave SAPI Sr. Unsecu		D		4.C YE	22,550,000	89.7860	20,246,772	22,550,000	22,550,000	0	0	0	0	6.000	6.044	JAJO	236,775	1,353,000	01/28/2021	01/28/2029
P9208#-AA-8	Trabajos Maritimos S.A. Senior Unsecured		D		2.C	51,500,000	94.6670	48,753,602	51,500,000	51,500,000	0	0	0	0	4.510	4.535	MJSD	103,229	2,322,650	03/15/2018	12/15/2028
P9365#-AA-7	Transmisora Electrica del Nort Debt in a		D		2.C YE	16,833,909	95.2590	16,035,892	16,833,909	16,833,909	0	0	0	0	5.940	5.948		461,081	999,934	12/16/2016	12/31/2042
P9798*-AB-6	Virutex Ilko S.A. Senior Unsecured Note		D		3.C PL	12,476,702	96.9790	11,774,449	12,141,191	12,354,214	0	(92,248)	0	0	6.250	5.375	MS	240,294	758,824	09/01/2021	03/07/2025
Q0182#-AC-2	Alinta Energy Finance Pty Ltd Senior Uns		B		2.C PL	4,634,929	95.2660	3,982,127	4,179,994	4,283,534	0	(28,193)	0	(308,730)	4.760	4.023	MS	52,505	205,261	09/01/2021	09/28/2026
Q0182#-AD-0	Alinta Energy Finance Pty Ltd Senior Uns		B		2.C PL	11,570,265	92.5220	9,760,830	10,549,756	10,746,849	0	(33,625)	0	(774,758)	5.000	4.612	MS	139,198	544,172	09/01/2021	09/26/2028
Q0214#-AB-6	Alsco Pty Ltd Senior Unsecured Note				1.G	4,764,875	99.1620	4,245,982	4,281,873	4,366,921	0	(50,374)	0	(314,628)	3.700	1.459	MN	16,283	161,665	09/01/2021	05/24/2024
Q0214@-AA-0	Alliance Aviation Services Ltd Sr. Secur		B		3.B	19,267,500	94.1150	15,956,027	16,953,750	16,953,750	0	0	0	(1,222,500)	3.350	2.600	FMAN	52,062	553,010	05/28/2021	11/28/2025
Q0214@-AB-8	Alliance Aviation Services Ltd Sr. Secur		B		3.B	1,167,611	91.0930	935,888	1,027,397	1,027,397	0	0	0	(74,084)	4.040	3.303	FMAN	3,805	40,840	05/28/2021	05/30/2028
Q0458*-AF-6	AquaSure Finance Pty Ltd Senior Secured		D		1.G FE	6,582,114	94.1160	6,194,831	6,582,114	6,582,114	0	0	0	0	4.320	4.319	JJ	133,485	284,347	01/15/2019	01/12/2034
Q0697#-AC-0	Ausgrid Finance Pty Ltd Senior Secured N		D		2.A FE	27,060,000	87.6810	23,726,447	27,060,000	27,060,000	0	0	0	0	3.750	3.750	AO	253,688	1,014,750	09/06/2017	10/01/2032
Q0832*-AK-2	Aus Pacific Airprt Mel Pty Ltd Sr. Secur		B		2.A	9,510,267	70.1390	6,565,406	9,360,504	9,360,504	0	0	0	(674,967)	3.870	3.870	JD	27,169	385,235	12/04/2019	12/04/2044
Q0846#-AE-6	Australian Lab Service Pty Ltd Sr. Unsec		B		2.B	5,839,824	82.9750	4,615,238	5,562,186	5,562,186	0	0	0	(401,078)	3.090	3.090	MN	17,187	175,128	11/25/2020	11/25/2030
Q1297#-AF-5	CSL Finance PTY Ltd. Senior Note		B		1.G	7,895,000	95.7290	6,223,357	6,500,994	6,500,994	0	0	0	(426,090)	1.930	1.919	NOV	17,188	121,402	11/12/2014	11/12/2024
Q1297#-AG-3	CSL Finance PTY Ltd. Senior Note		B		1.G	17,215,000	91.5650	12,979,643	14,175,379	14,175,379	0	0	0	(929,087)	2.100	2.088	NOV	40,778	288,032	11/12/2014	11/12/2026
Q1297#-AH-1	CSL Finance PTY Ltd. Senior Unsecured No		B		1.G	1,121,153	98.7730	1,167,602	1,182,106	1,182,106	0	0	0	60,953	0.755	0.755	OCT	2,058	8,325	10/08/2015	10/08/2023
Q1297#-AJ-7	CSL Finance PTY Ltd. Senior Unsecured No		B		1.G	17,600,685	95.0420	17,637,570	18,557,575	18,557,575	0	0	0	(181,420)	0.955	0.955	OCT	40,860	165,316	10/08/2015	10/08/2025
Q2077#-AA-0	Capstone Finance Limited Sr. Secured		B		2.A YE	9,477,350	79.7670	7,003,683	8,780,144	8,780,144	0	0	0	(633,118)	3.563	3.563	AO	66,912	314,959	10/14/2020	10/15/2035
Q2077#-AB-8	Capstone Finance Limited Sr. Secured		B		2.A YE	10,987,500	79.7670	8,114,129	10,172,250	10,172,250	0	0	0	(733,500)	3.563	3.563	AO	77,521	364,896	04/21/2021	10/15/2035
Q2308#-AA-1	Charter Hall Invest Mgt Ltd Senior Unsec		D		2.A FE	2,917,404	93.7410	2,624,736	2,800,000	2,870,040	0	(14,585)	0	0	3.940	3.323	MN	11,645	110,320	08/02/2019	05/24/2027
Q2308#-AD-5	Charter Hall Invest Mgt Ltd Senior Unsec		B		2.A FE	10,038,600	95.2920	8,400,857	8,815,950	8,815,950	0	0	0	(635,700)	5.120	5.120	MN	47,645	459,996	05/23/2017	05/23/2029
Q2309#-AA-0	Charter Hall Wholesale Mgt Ltd Senior Se		B		2.C YE	67,772,245	95.3650	57,549,189	60,346,308	60,346,308	0	0	0	(4,351,448)	5.000	5.000	MN	419,072	3,046,014	05/11/2017	05/11/2027
Q2309*-AB-2	Charter Hall Wholesale Mgt Ltd Senior Un		B		2.C YE	12,048,131	87.6180	10,334,590	11,795,063	11,795,063	0	0	0	(850,518)	3.700	3.700	JD	21,821	453,304	06/13/2019	06/13/2029
Q2309*-AC-0	Charter Hall Wholesale Mgt Ltd Sr. Unsec		B		2.C YE	30,061,452	98.5120	26,945,949	27,352,977	27,352,977	0	0	0	(1,972,367)	4.909	1.865	FMAN	213,383	726,537	08/04/2021	08/04/2031
Q2312@-AA-7	CHARTER HALL WHSL MGMT LTD BP Sr. Secure		B		2.C YE	33,771,538	94.9610	28,007,983	29,494,100	29,494,100	0	0	0	(2,126,759)	4.779	1.742	FMAN	223,993	744,423	06/17/2021	08/04/2031
Q2887#-AB-8	Goodman Property Trust Senior Secured No		D		2.A FE	9,000,000	91.6400	8,247,579	9,000,000	9,000,000	0	0	0	0	3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q2887#-AC-6	Goodman Property Trust Senior Secured No		D		2.A FE	10,500,000	88.2690	9,268,252	10,500,000	10,500,000	0	0	0	0	3.710	3.710	JD	17,313	389,550	06/15/2015	06/17/2030
Q3079#-AK-4	Dalrymple Bay Finance Pty Ltd Sr. Secure		B		2.B FE	14,570,015	78.6730	10,959,232	13,930,150	13,930,150	0	0	0	(1,004,474)	4.869	4.869	JD	54,638	700,438	12/02/2020	12/02/2032
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note		B		3.B	13,490,071	98.7350	11,672,473	11,822,017	12,269,316	0	(179,250)	0	(883,783)	7.100	4.974	JAJO	142,225	851,694	09/01/2021	07/31/2025
Q3394#-AA-4	Electra Ltd. Sr. Secured		B		2.C	8,445,600	90.3520	6,857,198	7,589,400	7,589,400	0	0	0	(626,400)	2.840	2.840	JJ	92,203	218,146	01/27/2021	01/27/2026
Q3394#-AD-8	Electra Ltd. Sr. Secured		B		2.C	8,445,600	78.9850	5,994,480	7,589,400	7,589,400	0	0	0	(626,400)	3.580	3.580	JJ	116,227	274,987	01/27/2021	01/27/2033
Q3535#-AG-1	Envestra Victoria PTY Ltd Senior Note		B		1.G FE	17,671,271	101.7280	11,319,280	11,126,994	11,126,994	0	0	0	(802,345)	8.000	8.000	JJ	417,880	921,072	07/12/2011	07/12/2023
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Senior Un		D		1.G	8,465,000	86.9200	7,357,752	8,465,000	8,465,000	0	0	0	0	3.310	3.310	FA	109,742	280,192	08/10/2016	08/11/2031
Q3629#-AP-8	ETSA Utilities Finance Pty Ltd Senior Un		D		1.G	24,000,000	90.4560	21,709,337	24,000,000	24,000,000	0	0	0	0	3.560	3.560	FA	356,000	854,400	08/01/2019	08/01/2029
Q3793#-AC-7	First Gas Limited Sr. Secured		B		2.B FE	104,550,000	97.0500	92,069,082	94,867,500	94,867,500	0	0	0	(7,830,000)	6.605	2.335	MJSD	154,504	4,009,302	03/23/2021	03/23/2036
Q3793#-AE-3	First Gas Limited Sr. Secured		D		2.B FE	15,000,000	83.8460	12,576,831	15,000,000	15,000,000	0	0	0	0	2.590	2.590	MS	105,758	388,500	03/23/2021	03/23/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un		D		2.C	5,250,000	92.3670	4,849,268	5,250,000	5,250,000	0	0	0	0	3.700	3.700	JJ	86,873	194,250	07/20/2016	07/20/2026
Q3915*-AF-7	Fletcher Building Holdings Ltd Sr. Unsec		B		2.C	6,704,836	87.6650	5,415,472	6,177,439	6,243,525	0	(11,480)	0	(787,206)	3.399	3.187	JJ	93,904	223,883	10/14/2020	07/20/2028
Q3956#-AB-2	Freightways Finance Ltd. Sr. Unsecured		B		2.C YE	5,657,092	86.6220	4,310,403	4,976,117	4,976,117	0	0	0	(410,710)	3.240	3.240	MS	45,681	163,744	03/19/2021	03/20/2028
Q3958@-AL-0	GAIF Bond Issuer Pty Ltd Senior Note		B		1.G FE	23,998,050	102.4620	17,718,639	17,292,825	17,292,825	0	0	0	(1,246,950)	6.590	6.590	JD	53,814	1,155,351	12/15/2014	12/14/2029
Q3971@-AE-9	GPT RE Limited Senior Unsecured		D		1.F	5,000,000	90.1530	4,507,635	5,000,000	5,000,000	0	0	0	0	3.370	3.370	JD	13,574	168,500	06/02/2016	06/02/2027
Q3971@-AF-6	GPT RE Limited Senior Unsecured		D		1.F	7,500,000	88.6460	6,648,472	7,500,000	7,500,000	0	0	0	0	3.420	3.420	JD	20,663	256,500	06/02/2016	06/02/2028
Q3972@-AC-2	GTA Finance Company Pty Ltd Senior Unsec		B		2.B FE	2,947,100	100.1510	2,769,600	2,765,429	2,765,429	0	0	0	(199,409)	5.560	5.560	JD	7,261	155,883	12/14/2015	12/15/2025
Q3972@-AD-0	GTA Finance Company Pty Ltd Senior Unsec		B		2.B FE	9,395,100	99.0230	8,729,798	8,815,950	8,815,950	0	0	0	(635,700)	5.750	5.750	JD	23,938	513,925	12/14/2015	12/14/2027
Q3973#-AA-3	GPT Funds Management Limited Senior Unse		D		1.G YE	13,940,000	86.8360	12,104,952	13,940,000	13,940,000	0	0	0	0	3.670	3.670	JD	18,474	511,598	12/18/2017	06/18/2029
Q3973*-AA-7	GPC Asia Pacific Hldgs Pty Ltd Senior Un				2.B	1,620,035	96.3970	1,529,311	1,586,464	1,586,464	0	0	0	(114,397)	3.100	3.100	JD	137	49,525	06/24/2019	06/30/2024
Q3973*-AB-5	GPC Asia Pacific Hldgs Pty Ltd Senior Un				2.B	18,275,006	91.8780	16,442,779	17,896,311	17,896,311	0	0	0	(1,290,466)	3.430	3.430	JD	1,705	618,143	06/24/2019	06/30/2026
Q3973@-AA-5	G.U.D. Holdings Limited Sr. Unsecured		B		3.B	24,738,496	85.9470	19,824,617	23,066,160	23,470,824	0	(80,542)	0	(1,692,014)	2.980	2.605	JJ	301,680	717,627	09/01/2021	01/24/2028
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd Sr. Secured		D		2.B PL	27,250,000	82.6500	22,522,070	27,250,000	27,250,000	0	0	0	0	3.110	3.121	MJSD	2,354	847,475	07/21/2021	12/31/2034
Q4893*-AA-2	Info Mgmt Svcs Australia Sr. Unsecured		B		2.C YE	15,460,000	88.1580	11,956,888	13,563,000	13,563,000	0	0	0	(978,000)	2.960	2.960	MS	113,748	417,449	03/19/2021	03/20/2028
Q5425*-AA-6	LCT-MRE Nominees Pty Limited Senior Secu		B		3.C YE	15,047,000	92.6210	12,876,247	13,902,075	13,902,075	0	0	0	(1,002,450)	4.900	4.930	FMAN	78,385	697,177	05/20/2016	05/22/2028
Q5813*-AA-6	MARR Contracting Pty Ltd Sr. Secured		B	4	4.A Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	JAJO	0	6,240	06/30/2022	07/09/2027
Q5813*-AB-4	MARR Contracting Pty Ltd Sr. Secured		B	4	4.C	1,002,501	98.4900	901,461	915,282	915,282	0	0	0	(65,999)	9.707	9.687	JAJO	19,472	69,918	07/12/2021	07/09/2027
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse		B		1.G PL	12,758,945	93.6980	10,850,103	11,579,870	11,579,870	0	0	0	(835,001)	4.730	4.730	MS	156,711	569,697	09/20/2016	09/20/2027
Q6518#-AC-4	NSW Ports Finance Co Pty Ltd Senior Secu		B		2.B FE	8,650,000	93.3710	7,169,048	7,678,007	7,678,007	0	0	0	(553,645)	4.860	4.860	AO	64,265	371,803	04/29/2015	04/29/2030
Q6634@-AK-7	Newcastle Coal Infrastructure Debt in In		D		2.C FE	5,180,000	99.5560	5,156,990	5,180,000	5,180,000	0	0	0	0	5.670	5.670	MN	38,345	293,706	01/15/2014	11/14/2023
Q6916*-AA-0	Northern Territory Airport Senior Secure		B		2.C YE	18,793,500	96.3720	16,665,389	17,292,825	17,292,825	0	0	0	(1,246,950)	5.135	5.135	JD	36,999	892,962	06/16/2016	06/16/2026
Q6916*-AB-8	Northern Territory Airport Senior Secure		B		2.C YE	2,610,800	93.8010	2,253,410	2,402,326	2,402,326	0	0	0	(173,227)	5.375	5.375	JD	5,380	129,849	06/16/2016	06/16/2028
Q6993#-AB-0	Novion RE Limited Senior Note		D		1.F FE	25,000,000	92.5920	23,148,032	25,000,000	25,000,000	0	0	0	0	3.790	3.790	JD	31,583	947,500	12/19/2014	12/20/2027
Q7133@-AA-3	OneFortyOne NZ Holdings Ltd Sr. Secured		D		2.C PL	33,200,000	83.6590	27,774,868	33,200,000	33,200,000	0	0	0	0	3.330	3.330	MS	316,313	1,105,560	09/18/2019	09/18/2031
Q7160#-AN-9	Orica Finance Ltd Sr. Unsecured		D		2.B	18,000,000	85.9940	15,478,971	18,000,000	18,000,000	0	0	0	0	3.190	3.190	AO	106,865	574,200	06/24/2020	10/24/2028
Q7450@-AH-3	Perth Airport Pty Ltd Senior Secured Not		B		2.B FE	3,755,384	92.4050	2,974,910	3,219,420	3,223,513	0	(497)	0	(464,118)	5.140	5.119	JJ	79,062	111,989	04/01/2016	07/09/2030
Q7702#-AA-2	Ports of Auckland Limited Senior Unsecur		B		2.B YE	20,387,000	92.4860	16,962,820	18,341,050	18,341,050	0	0	0	(1,513,800)	4.810	4.809	JD	2,451	874,742	06/21/2018	06/21/2028
Q7702#-AB-0	Ports of Auckland Limited Senior Unsecur		B		2.B YE	19,684,000	91.4130	16,188,043	17,708,600	17,708,600	0	0	0	(1,461,600)	5.060	5.057	JD	2,489	888,475	06/21/2018	06/21/2030
Q7702#-AC-8	Ports of Auckland Limited Senior Unsecur		B		2.B YE	11,448,004	90.4330	9,313,822	10,299,132	10,299,132	0	0	0	(850,051)	5.320	5.319	JD	1,522	543,279	06/21/2018	06/21/2033
Q7719#-AB-1	The Power Company Limited Sr. Unsecured		D		2.B	12,500,000	86.3840	10,797,955	12,500,000	12,500,000	0	0	0	0	3.280	3.280	FA	167,417	410,000	02/04/2020	02/04/2031
Q7719#-AC-9	The Power Company Limited Sr. Unsecured		B		2.B	25,616,680	79.8990	17,842,372	22,331,177	22,331,177	0	0	0	(1,843,130)	3.800	3.800	MN	96,644	842,178	05/20/2021	05/20/2033
Q7740#-AB-4	Precinct Prop. New Zealand Ltd Senior No		D		3.A YE	3,080,692	93.3210	2,799,624	3,000,000	3,034,261	0	(7,633)	0	0	4.230	3.923	JJ	54,285	126,900	03/15/2016	01/27/2027
Q7794#-AF-0	QPH Finance Co. Pty. Ltd Senior Secured		B		2.B FE	16,457,900	102.9030	12,234,976	11,889,768	11,889,768	0	0	0	(857,347)	6.280	6.280	FA	284,152	782,847	08/14/2014	08/14/2029
Q8059@-AA-1	Registry Finance Pty Ltd Sr. Secured		D		1.F PL	7,450,000	78.1740	5,823,981	7,450,000	7,450,000	0	0	0	0	2.800	2.800	MS	61,421	104,300	03/15/2022	03/15/2037
Q8059@-AC-7	Registry Finance Pty Ltd Sr. Secured		B		1.F PL	17,742,807	78.8090	13,068,512	16,582,531	16,582,531	0	0	0	(1,160,276)	4.180	4.180	MS	204,094	343,355	03/15/2022	03/15/2052
Q8458*-AA-0	Servco Australia PTY LTD. Senior Unsecur				2.B PL	15,900,000	97.8880	13,965,129	14,266,453	14,266,453	0	0	0	(1,028,725)	6.130	6.130	FA	330,379	914,188	02/01/2017	02/15/2029
Q8773@-AD-0	Stockland Trust Mgmt Ltd. Senior Note		D		1.G FE	42,500,000	93.9520	39,929,655	42,500,000	42,500,000	0	0	0	0	4.670	4.670	FA	722,228	1,984,750	02/20/2014	02/20/2029
000000-00-0	SCT Logistics Sr. Secured		B		2.C Z	13,892,000	102.1800	13,858,733	13,563,000	13,563,000	0	0	0	(329,000)	5.830	5.830	MS	264,296	0	09/01/2022	09/01/2030
000000-00-0	SCT Logistics Sr. Secured		B		2.C Z	48,735,011	102.1800	48,618,305	47,580,835	47,580,835	0	0	0	(1,154,176)	5.830	5.830	MS	927,188	0	09/01/2022	09/01/2030
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec		D		2.B FE	931,977	95.9960	834,983	869,806	914,806	0	(15,863)	0	0	4.160	2.193	MS	9,951	36,184	12/01/2021	09/22/2025
Q9194*-AF-6	Transurban Queensland Fin Pty Sr Secured		D		2.B FE	21,337,953	89.8740	18,136,529	20,180,000	21,170,782	0	(151,555)	0	0	3.550	2.654	JD	21,890	716,390	11/01/2021	12/20/2028
Q9194*-AG-4	Transurban Queensland Fin Pty Senior Sec		D		2.B FE	17,100,000	87.6000	14,979,550	17,100,000	17,100,000	0	0	0	0	3.700	3.700	JD	19,333	632,700	12/20/2016	12/20/2031
Q9396#-AQ-4	Victoria PWR Networks Pty Ltd Senior Uns		D		1.G	34,379,408	89.4940	30,497,307	34,077,446	34,332,765	0	(35,063)	0	0	3.360	3.231	MS	353,042	1,145,002	09/01/2021	09/10/2029
Q9582#-AA-3	Wellington Intl Airport Ltd. Senior Note		D		2.B	31,400,000	91.1200	28,611,580	31,400,000	31,400,000	0	0	0	0	3.470	3.470	JJ	466,098	1,089,580	07/27/2017	07/27/2027
Q9582*-AD-1	Wellington Electric Dist Ntwk Sr. Unsecu		B		2.C	13,666,000	97.5030	12,333,095	12,649,000	12,649,000	0	0	0	(1,017,000)	5.557	2.603	JAJO	146,362	324,082	01/18/2022	01/16/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q9582*-AE-9	Wellington Electric Dist Ntwk Sr. Unsecu		B		2.C	17,094,048	97.1320	15,368,111	15,821,938	15,821,938	0	0	0	(1,272,109)	5.587	2.634	JAJO	184,064	408,844	01/18/2022	01/16/2032
Q9609*-AD-0	WestConnex Finance Co Pty Ltd Sr. Secure		B		2.A FE	36,275,365	77.7280	24,416,525	31,412,586	31,412,586	0	0	0	(2,265,097)	4.480	4.480	JD	62,546	1,417,660	06/15/2021	06/17/2041
Q9898*-AA-6	ZircoData Holdings Pty Ltd Sr. Secured		B	4	4.B	5,273,963	99.1500	4,586,303	4,625,621	4,625,621	0	0	0	(383,489)	9.177	9.399	FMAN	55,590	311,818	08/31/2022	05/13/2026
Q9898*-AB-4	ZircoData Holdings Pty Ltd Sr. Secured		B	4	4.B	23,597,872	99.1500	20,238,358	20,411,859	20,411,859	0	0	0	(1,471,857)	9.177	9.310	FMAN	245,306	1,581,377	05/13/2021	05/13/2026
Q9898*-AC-2	ZircoData Holdings Pty Ltd Sr. Secured		B	4	4.B	2,980,167	99.1500	2,773,231	2,797,005	2,797,005	0	0	0	(143,978)	9.212	9.775	FMAN	30,883	156,997	11/29/2022	05/13/2026
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note		D		2.C PL	9,243,327	94.0920	8,633,802	9,175,901	9,236,837	0	(5,486)	0	0	4.660	4.524	MS	108,087	427,597	11/01/2021	03/30/2032
R8000*-AA-2	Smakraft USPP 1 AS Debt in a Project		B		2.B IF	29,001,450	85.8420	24,431,958	28,461,423	28,461,423	0	0	0	(540,027)	3.250	3.250	JD	2,569	588,400	08/12/2022	05/12/2034
T0003#-AA-0	ACS Dobfar SpA Senior Unsecured Note		B		3.A YE	35,234,347	91.2060	29,628,017	32,484,744	32,809,532	0	(99,015)	0	(2,146,784)	1.900	1.606	JJ	291,460	619,494	09/01/2021	07/13/2026
T0296#-AC-2	AMA SpA Senior Secured Note		B		4.A	14,068,965	94.7240	12,236,884	12,918,440	12,918,440	0	0	0	(846,704)	4.300	3.899	MS	157,390	548,102	09/19/2018	09/19/2028
T0440#-AB-9	Aquafil SpA Senior Unsecured Note		B		3.C	19,110,510	95.5040	16,806,542	17,597,663	17,597,663	0	0	0	(1,153,391)	3.700	3.699	MS	182,674	687,445	09/20/2018	09/20/2028
T0440#-AC-7	Aquafil SpA Senior Unsecured Note		B		3.C	22,771,983	89.9800	19,560,166	21,738,282	21,738,282	0	0	0	(1,424,777)	1.870	1.869	MN	41,780	457,146	05/24/2019	05/24/2029
000000-00-0	Ascopiave S.p.A. Sr. Unsecured		B		2.C Z	49,692,135	92.8840	44,250,628	47,640,973	47,640,973	0	0	0	(2,051,162)	3.050	0.000	MS	0	446,372	03/24/2022	03/24/2032
T1890*-AA-8	Barilla Iniziative SpA Senior Unsecured		D		2.B	6,406,917	93.9070	5,434,832	5,787,446	6,263,048	0	(94,004)	0	0	4.030	2.205	AO	40,816	233,234	09/01/2021	10/28/2027
T1890*-AB-6	Barilla Iniziative SpA Senior Note		D		2.B Z	43,090,680	96.9390	37,257,435	38,433,954	41,799,805	0	(1,107,970)	0	0	4.430	1.395	JD	85,131	1,702,624	11/01/2021	12/15/2025
T2144#-AA-6	Bonfiglioli SpA Senior Unsecured		B		3.A	28,460,000	88.9750	23,739,529	26,681,250	26,681,250	0	0	0	(1,748,750)	2.570	2.569	JJ	312,378	690,125	01/17/2019	01/17/2031
000000-00-0	Bonfiglioli SpA Sr. Unsecured		B		2.C Z	26,967,494	79.3540	20,415,662	25,727,235	25,727,235	0	0	0	(1,240,259)	1.930	1.930	AO	107,583	226,029	04/13/2022	04/13/2037
T3420#-AA-9	CRIF SpA Senior Unsecured		B		2.C YE	8,125,000	93.8420	7,201,251	7,673,811	7,673,811	0	0	0	(502,959)	2.230	2.230	JJ	77,007	173,110	07/19/2016	07/19/2028
T3420#-AD-3	CRIF SpA Sr. Unsecured		B		2.C IF	33,974,529	87.7850	27,835,951	31,709,065	31,709,065	0	0	0	(2,265,464)	1.950	1.950	MS	156,299	283,787	03/31/2022	03/31/2034
T3495*-AB-1	De'Longhi SpA Senior Unsecured		B		2.B	89,023,857	94.2450	80,020,138	84,906,802	84,906,802	0	0	0	(5,564,986)	1.650	1.650	JD	66,157	1,382,125	06/14/2017	06/14/2027
T3495*-AC-9	De'Longhi SpA Sr. Unsecured		B		2.B	106,284,528	72.2730	69,711,120	96,455,921	96,455,921	0	0	0	(6,321,941)	1.180	1.180	AO	265,575	1,103,627	04/07/2021	04/08/2041
T3708#-AA-2	Epta SpA Senior Unsecured Note		B		2.C	21,636,000	99.7490	21,291,419	21,345,000	21,345,000	0	0	0	(1,399,000)	2.300	2.300	MS	151,372	484,403	03/10/2016	03/10/2023
T4000#-AA-5	Stevanato Group SpA Sr. Unsecured		B		2.B	55,460,000	85.8920	45,833,925	53,362,500	53,362,500	0	0	0	(3,497,500)	1.400	1.400	AO	155,641	718,550	04/16/2020	04/18/2028
T4758*-AA-3	GVS S.p.A. Senior Note		D		3.A	4,373,191	99.5910	4,355,305	4,373,191	4,373,191	0	0	0	0	6.750	6.499	JJ	141,035	284,257	01/09/2014	01/09/2024
T4758*-AB-1	GVS S.p.A. Senior Unsecured		B		3.A	11,514,858	97.7370	10,601,187	10,846,630	10,846,630	0	0	0	(710,913)	3.250	2.999	JJ	152,757	327,632	07/25/2017	07/25/2024
T4968@-AA-7	Sol SpA Senior Note		D		2.C	9,014,584	98.5560	8,367,275	8,489,871	8,771,621	0	(145,876)	0	0	4.750	1.236	JD	17,923	403,269	09/01/2021	06/15/2024
T4968@-AB-5	Sol SpA Senior Note		D		2.C	3,990,000	97.4820	3,889,542	3,990,000	3,990,000	0	0	0	0	4.250	4.249	MN	15,073	169,575	05/29/2013	05/29/2025
T4968@-AC-3	Sol SpA Senior Unsecured Note		B		2.C	6,897,681	94.7170	6,147,245	6,490,098	6,489,426	0	167	0	(425,332)	1.960	1.965	MS	38,515	125,731	04/01/2016	03/12/2027
T4968@-AD-1	Sol SpA Sr. Unsecured		B		2.C	53,446,410	72.7170	35,234,772	48,454,537	48,454,537	0	0	0	(3,175,821)	1.500	1.500	MN	72,682	717,999	11/25/2020	11/26/2040
T4968@-AE-9	Sol SpA Sr. Unsecured		B		2.C	32,213,115	74.0210	22,423,051	30,292,931	30,292,931	0	0	0	(1,920,184)	1.890	1.890	AO	135,182	263,978	04/06/2022	04/08/2042
T5398@-AA-4	Illycaffe S.p.A. Senior Unsecured Note		B		2.C YE	36,494,200	97.7820	34,732,861	35,520,689	35,520,689	0	0	0	(2,328,107)	3.350	3.350	JJ	499,115	1,190,891	07/30/2015	07/30/2027
T5R5A3-AA-8	Gnutti Carlo SpA Senior Secured Note		B		4.C	44,306,111	88.8480	36,875,766	41,504,167	41,504,167	0	0	0	(2,720,278)	3.600	3.099	JD	78,858	1,473,640	12/12/2018	12/12/2028
T6000#-AA-0	HLD Italy DUE SpA Sr. Secured		B	4	4.B IF	28,596,017	97.9800	25,249,188	25,769,737	25,769,737	0	0	0	(1,689,007)	9.074	10.050	JAJO	544,565	1,688,030	07/07/2021	07/07/2027
T6000#-AB-8	HLD Italy DUE SpA Sr. Secured		B	4	4.B IF	4,167,222	97.9800	3,762,547	3,840,118	3,840,118	0	0	0	(251,690)	9.074	10.343	JAJO	81,149	229,087	11/09/2021	07/07/2027
T6000@-AA-2	Immobiliare Grande Distribuzio Senior Un		B		3.A FE	93,082,000	97.3250	87,537,180	89,942,747	89,942,747	0	0	0	(5,895,053)	2.250	2.250	JJ	955,642	2,031,202	01/11/2017	01/11/2024
T6340*-AB-1	L'Isolante K-Flex SpA Sr. Unsecured		B		3.A PL	51,786,149	86.9730	43,528,775	50,048,689	50,048,689	0	0	0	(3,280,305)	3.250	3.249	JD	112,957	1,617,285	12/06/2019	12/06/2029
T6645*-AC-1	Marr SpA Sr. Unsecured		B		2.C YE	49,663,619	84.3250	37,676,008	44,679,674	44,679,674	0	0	0	(2,928,408)	1.650	1.650	JJ	311,268	737,802	07/29/2021	07/29/2031
T6S07F-AD-7	L'Isolante K-Flex SpA Sr. Unsecured		B		3.A Z	36,845,006	84.5300	28,064,809	33,200,833	33,415,307	0	(34,040)	0	(2,188,868)	3.400	3.284	AO	219,494	1,091,597	09/01/2021	04/21/2031
T7000#-AA-8	Milione SpA Sr. Secured		B		3.A	52,176,857	65.5090	32,643,677	49,830,650	49,830,650	0	0	0	(3,266,014)	2.470	1.720	MS	321,380	1,124,066	09/27/2019	09/27/2031
T7460M-AA-6	Orsero SpA Senior Unscured Note		B		3.C	21,427,986	94.6210	18,994,744	20,074,630	20,074,630	0	0	0	(1,315,737)	3.700	3.700	AO	179,501	729,121	10/04/2018	10/04/2028
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Not		D		2.C	26,692,000	97.3890	25,995,113	26,692,000	26,692,000	0	0	0	0	4.280	4.279	MS	288,778	1,142,418	09/30/2014	09/30/2026
T7841#-AC-7	Recordati Ind Chim E Farm SpA Senior Uns		B		2.C	80,366,850	88.8730	70,823,504	79,691,090	79,691,090	0	0	0	(5,223,136)	2.070	2.069	MN	142,049	1,623,638	05/31/2017	06/01/2032
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note		B		3.C YE	2,802,029	98.8330	2,373,374	2,401,409	2,460,255	0	(25,033)	0	(160,334)	4.650	2.665	AO	25,435	113,581	09/01/2021	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note		D		3.B	5,219,651	99.4970	5,111,576	5,137,430	5,160,768	0	(36,531)	0	0	6.000	4.670	MJSD	25,687	308,246	08/31/2021	05/03/2023
W2710@-AB-6	Ellevio AB Senior Secured Note		B		2.B FE	15,000,000	89.2830	10,860,948	12,164,691	12,164,691	0	0	0	(1,834,878)	2.780	2.778	FA	114,906	352,360	10/26/2016	10/26/2028
W2710@-AC-4	Ellevio AB Senior Secured Note		B		2.B FE	52,620,000	87.6990	37,424,250	42,673,737	42,673,737	0	0	0	(6,436,752)	3.190	3.189	FA	462,539	1,418,377	10/26/2016	10/27/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Y00130-VS-3	ADANI PORTS AND SPECIAL ECONOM CORP FORE		D	2	2.C FE	1,882,400	88.1730	1,763,456	2,000,000	1,889,900	0	7,500	0	0	4.200	5.574	FA	34,300	0	08/22/2022	08/04/2027
Y72570-AN-7	RELIANCE INDS LTD INDIA CORP FOREIGN		D		2.A FE	2,208,300	92.6720	2,085,123	2,250,000	2,227,225	0	4,119	0	0	3.667	3.895	MN	7,105	82,508	01/18/2018	11/30/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						59,016,882,756	XXX	50,814,262,874	56,479,465,695	57,836,262,567	(14,750,746)	(74,948,464)	2,592,367	(802,541,720)	XXX	XXX	XXX	522,352,218	2,114,365,920	XXX	XXX
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2			4	1.A FM	291,027	61.3350	270,445	440,931	291,027	0	0	54,469	0	5.199	(7.984)	MON	318	0	06/10/2005	06/25/2029
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER			4	1.A FM	295,113	34.5950	1,868,302	5,400,452	295,113	0	(368,581)	0	0	4.649	83.412	MON	3,487	79,898	06/05/2007	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2			4	1.A FM	168,870	99.9090	589,497	590,032	11,531	0	349	0	0	6.189	551.180	MON	507	19,958	12/29/2007	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER			4	1.A FM	67,727	100.3100	75,879	75,645	73,196	0	1,112	0	0	6.639	10.787	MON	70	2,282	05/21/2007	12/25/2033
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER			4	1.A FM	82,320	89.5940	260,442	290,690	197,453	0	39,316	0	0	4.729	23.238	MON	191	0	05/21/2007	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER			4	1.A FM	4,768	89.6230	395,709	441,525	4,768	0	3,105	0	0	4.829	2,831.238	MON	296	0	05/21/2007	06/25/2037
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2			4	1.A FM	385,099	97.3300	371,104	381,286	382,051	0	(16)	0	0	7.044	7.028	MON	373	14,982	01/13/2005	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1.C FM	155,561	96.4750	149,199	154,650	155,196	0	(42)	0	0	7.239	7.183	MON	155	6,225	06/20/2007	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2			4	1.A FM	2,140,242	90.3400	3,027,137	3,350,817	2,140,242	0	(176,784)	0	0	9.639	(0.722)	MON	4,486	124,880	06/20/2007	02/25/2033
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER			4	1.A FM	50,009	91.3270	47,414	51,917	41,176	0	444	0	0	6.864	16.132	MON	50	1,390	06/11/2007	01/25/2034
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6			4	1.A FM	155,919	100.6310	179,517	178,391	166,757	0	4,920	0	0	6.864	9.857	MON	170	4,741	09/06/2006	11/25/2033
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1			4	1.A FM	295,827	97.8610	1,020,063	1,042,360	205,769	0	(48,941)	0	0	6.489	73.034	MON	939	34,537	09/20/2008	03/25/2032
045440-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT			4	1.A FM	1,221,083	67.3300	1,181,988	1,755,506	649,336	0	(121,787)	0	0	4.499	3.653	MON	1,097	29,903	11/03/2006	11/25/2036
05552C-AA-2	BINOM SECURITIZATION TRUST BIN CMO				1.A FM	11,581,841	88.9150	10,312,780	11,598,478	11,581,140	0	(701)	0	0	3.000	2.999	MON	28,996	318,202	02/10/2022	02/25/2061
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO			4	1.D FM	3,056	93.6910	29,621	31,616	0	0	0	0	0	6.000	0.000	MON	158	0	05/19/2006	06/25/2046
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO			4	1.A FM	65,699	87.8140	121,161	137,974	82,643	0	5,383	0	0	5.750	23.554	MON	661	7,932	01/19/2005	09/20/2034
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			4	1.A FM	32,110	98.5970	31,531	31,980	31,991	0	(6)	0	0	5.589	5.612	MON	25	924	09/27/2006	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1.A FM	49,304	97.0720	47,861	49,304	49,304	0	0	0	0	5.389	5.449	MON	37	1,324	02/28/2003	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1.A FM	147,913	97.6870	144,492	147,913	147,913	0	0	0	0	5.889	5.961	MON	121	4,720	02/28/2003	11/25/2042
10569X-AA-7	BRAVO RESIDENTIAL FUNDING TRUS CMO				1.A FM	19,290,278	86.3190	16,426,599	19,030,009	19,282,069	0	(8,209)	0	0	2.750	2.495	MON	43,610	479,715	01/26/2022	09/25/2061
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER			4	1.A FM	294,517	87.9340	294,575	334,997	261,361	0	(4,590)	0	0	7.764	3.961	MON	361	9,088	05/10/2007	01/25/2033
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER				1.A FM	1,284	195.2500	239,641	122,736	1,284	0	0	0	0	6.264	8.888.000	MON	107	195	12/01/2007	01/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1.A FM	567,036	96.3080	751,031	779,823	309,234	0	2,452	0	0	7.239	12.462	MON	784	35,384	10/01/2010	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1.A FM	38,401	99.8040	38,689	38,765	38,662	0	47	0	0	6.189	6.407	MON	33	1,356	09/18/2006	06/25/2034
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2			4	1.A FM	556,995	94.6180	530,182	560,340	557,018	0	(283)	2,463	0	7.210	7.384	MON	3,367	39,352	07/25/2007	02/25/2033
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20			4	1.A FM	128,276	101.6460	130,388	128,276	128,276	0	0	0	0	6.414	6.500	MON	114	3,817	03/04/2004	12/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC			4	1.A FM	249,288	97.5710	241,910	247,932	248,828	0	(31)	0	0	5.439	5.322	MON	187	6,784	02/22/2007	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1.A FM	756,839	93.6010	831,232	888,057	731,626	0	15,251	0	0	6.114	10.491	MON	754	29,436	09/20/2006	05/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1.A FM	37,379	97.5020	37,411	38,369	37,379	0	51	234	0	5.514	6.687	MON	29	1,080	02/14/2007	12/25/2032
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13			4	1.A FM	253,169	99.6480	357,417	358,679	352,014	0	11,197	0	0	5.739	13.436	MON	286	10,061	08/16/2007	04/25/2035
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-			4	1.A FM	12,981	96.7550	12,274	12,686	12,686	0	0	0	0	5.250	5.236	MON	56	809	11/07/2012	09/25/2035
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO			4	1.A FM	53,804	70.0020	38,539	55,054	53,804	0	0	0	0	5.000	19.193	MON	229	2,291	04/12/2006	01/25/2034
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5			4	1.A FM	11,923	95.2600	12,621	13,249	8,158	0	(195)	0	0	7.000	(2.325)	MON	77	0	04/01/2016	01/25/2035
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC				1.B FE	0	100.0000	4	4	0	0	0	0	0	5.627	0.000	MON	0	6,598	05/01/2015	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			4	1.A FM	1,475,011	97.8830	1,873,089	1,913,600	1,775,740	0	71,784	13,515	0	4.529	22.485	MON	1,204	32,115	02/03/2022	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3			4	1.A FM	9,803	91.6360	9,369	10,225	8,502	0	(230)	0	0	3.127	4.305	MON	27	298	04/01/2016	06/20/2035
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER			4	1.A FM	771,020	96.6860	744,887	770,418	770,858	0	86	0	0	5.039	5.071	MON	539	17,973	11/10/2006	09/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS				1.A FM	603,262	91.4630	613,924	671,230	497,869	0	(50,526)	0	0	6.119	10.440	MON	570	23,009	02/15/2007	03/25/2033
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS			4	1.A FM	366,755	94.0100	345,542	367,559	367,321	0	9	0	0	5.109	5.177	MON	261	8,593	12/03/2004	06/25/2034
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK				6.	0	100.0000	2	2	0	0	0	0	0	5.762	0.000	MON	0	0	09/25/2015	07/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED			4	1.D FM	303,345	65.7890	1,189,763	1,808,460	0	0	0	0	0	5.824	0.000	MON	8,777	0	11/16/2006	11/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.A FM	153,970	149.9290	468,221	312,296	148,294	0	(32,036)	0	0	5.889	(4.059)	MON	252	7,469	06/20/2007	02/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.A FM	496,819	94.9110	598,548	630,644	557,487	0	5,952	0	0	5.739	10.387	MON	503	18,257	10/25/2007	02/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.A FM	163,500	96.2400	156,472	162,585	162,863	0	(30)	0	0	5.469	5.435	MON	123	4,435	11/17/2006	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005			4	1.A FM	265,847	77.3600	410,360	530,452	360,474	0	3,092	0	0	5.500	17.273	MON	2,431	31,216	12/22/2004	02/25/2035
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT				6. FE	4	100.0000	4	4	4	0	0	0	0	0.202	0.000	MON	0	0	08/31/2011	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT				6. FE	1	100.0000	1	1	1	0	0	0	0	4.499	(508.784)	MON	0	0	11/01/2010	07/25/2034
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE			4	1.E FM	28,185	101.0760	28,280	27,979	28,185	0	21,750	21,721	0	7.239	2.359	MON	28	1,115	07/28/2006	12/25/2032
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3			4	1.A FM	206,651	98.0600	202,642	206,651	206,651	0	0	0	0	5.739	5.807	MON	165	5,450	11/16/2004	12/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED			4	1.A FM	92,604	53.0240	217,269	409,755	122,496	0	17,874	0	0	3.228	20.709	MON	1,102	4,550	08/01/2022	08/25/2032
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20				5.A FM	1,242,063	87.1490	1,242,082	1,425,233	1,242,063	0	292,797	508,484	0	7.014	4.308	MON	1,388	0	02/01/2013	09/25/2033
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE			4	1.A FM	6,153,523	88.4780	12,635,895	14,281,439	12,343,192	0	1,784,524	0	0	4.549	22.212	MON	9,023	0	10/02/2007	12/25/2037
33738#-AA-4	FIRST UNION MTG CORP 1997-3 FUNMC_1997-3			4	5.B GI	36,037	66.5630	33,345	50,095	36,037	0	1,774	13,906	0	0.000	387.762	MON	0	0	09/28/2021	11/01/2027
33738#-AB-2	FIRST UNION MTG CORP 1997-3 FUNMC_1998-2			4	5.B GI	6	66.0980	6	9	6	0	0	2	0	0.000	383.530	MON	0	0	09/28/2021	07/01/2028
33738*-BD-1	FIRST UNION MTG CORP FUNMC_1994-2			4	5.B GI	3,094	66.5630	2,401	3,608	3,607	0	142	0	0	0.000	0.160	MON	0	0	09/28/2021	03/01/2024
33738*-BG-4	FIRST UNION MTG CORP FUNMC_1995-1			4	1.C FE	11,930	66.5630	9,260	13,912	13,619	0	554	0	0	0.000	14.147	MON	0	0	09/28/2021	06/29/2025
33738*-BH-2	FIRST UNION MTG CORP FUNMC_1995-2			4	1.C FE	22,907	66.5630	17,781	26,712	26,165	0	1,074	0	0	0.000	13.769	MON	0	0	09/28/2021	09/28/2025
33738*-BL-3	FIRST UNION MTG CORP FUNMC_1996-1A			4	5.B GI	35,444	66.5630	27,512	41,331	41,320	0	1,895	0	0	0.000	0.173	MON	0	0	09/28/2021	07/01/2026
33738*-BP-4	FIRST UNION MTG CORP FUNMC_1997-2			4	5.B GI	10,810	66.5630	8,391	12,606	12,603	0	584	0	0	0.000	0.169	MON	0	0	09/28/2021	09/01/2027
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W			4	1.A FM	376,116	96.1780	362,357	376,758	375,787	0	(7)	0	0	5.500	5.524	MON	1,727	20,722	09/09/2004	01/25/2034
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO			4	1.A FM	21,149,425	95.6830	20,523,433	21,449,316	21,243,575	0	(18,745)	0	0	3.750	4.127	MON	67,029	804,350	11/20/2018	10/25/2057
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT				1.A FM	109,012	45.0810	107,368	238,169	12,718	0	(11,752)	0	0	4.589	2.021	MON	152	3,195	10/08/2008	07/25/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR				1.A FM	34,334	99.8190	34,284	34,346	34,346	0	0	0	0	8.860	9.025	MON	0	2,719	12/31/1996	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR				5.B FE	4,885	99.7850	4,876	4,886	4,886	0	0	0	0	8.370	8.515	MON	0	409	12/31/1996	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR				5.B GI	15,177	99.7310	15,143	15,184	15,184	0	0	0	0	7.580	7.703	MON	0	1,151	12/31/1996	12/26/2025
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT			4	1.A FM	30,901	98.1690	30,741	31,314	31,217	0	44	0	0	4.157	4.263	MON	108	938	05/23/2012	06/25/2035
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			4	1.A FM	6,186	69.5620	1,848,486	2,657,313	6,186	0	3,512	0	0	4.609	8,699.997	MON	1,701	0	08/22/2006	08/25/2036
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1.A FM	283,843	96.0080	270,778	282,036	282,678	0	(54)	0	0	5.514	5.491	MON	216	7,931	05/07/2007	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1.A FM	223,375	94.8890	211,298	222,679	222,923	0	(39)	0	0	5.184	5.201	MON	160	5,472	10/06/2006	06/25/2034
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE			4	1.A FM	1,277,132	34.8180	2,126,549	6,107,689	1,283,723	0	(213,990)	0	0	4.589	9.124	MON	3,834	70,750	09/12/2006	08/25/2036
55351L-10-2	MRAIT_FREEDOM CMO FLOATER			4	1.F Z	0	0.0000	0	0	0	0	0	0	0	5.620	0.000	MON	0	95	05/11/2021	02/22/2023
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO			4	1.A FM	163,421	95.9590	193,004	201,133	179,424	0	522	0	0	5.500	8.782	MON	922	11,047	12/03/2004	12/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W			4	1.A FM	41,857	91.7260	38,394	41,857	41,857	0	0	0	0	5.259	5.316	MON	31	813	11/23/2004	10/25/2034
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1.A FM	213,319	96.8160	214,395	221,446	218,579	0	71	0	0	6.864	7.561	MON	211	8,053	08/15/2007	06/25/2034
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1.A FM	199,319	97.5330	196,120	201,080	199,656	0	177	0	0	7.239	7.678	MON	202	7,445	02/15/2007	02/25/2034
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			4	1.A FM	9,219	43.7480	2,197,379	5,022,755	8,385	0	(460,747)	0	0	4.669	8,888.000	MON	3,257	46,630	11/12/2008	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT			4	1.A FM	2,262,503	45.0640	3,714,542	8,242,780	2,262,503	0	(324,121)	0	0	4.729	(0.873)	MON	5,414	140,332	06/01/2007	07/25/2037
59166E-AB-1	MET_RPL CMO			4	1.A FM	4,581,536	96.8730	4,359,116	4,499,834	4,551,338	0	2,622	0	0	3.750	2.966	MON	14,062	168,842	04/26/2019	04/25/2058
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3			4	1.A FM	30,099	111.9890	32,500	29,021	29,039	0	(32)	0	0	7.359	7.324	MON	30	1,261	02/03/2022	03/25/2033
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.A FM	461,060	93.7870	777,784	829,309	3,422	0	2,874	0	0	7.719	5.976	MON	889	2,268	11/15/2006	11/26/2032
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER				1.A FM	25,565	99.4630	81,698	82,139	1,958	0	0	0	0	7.839	8,888.000	MON	89	1,336	07/28/2006	04/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.A FM	149,258	98.3640	146,245	148,678	148,857	0	(14)	0	0	5.439	5.464	MON	112	3,672	08/11/2006	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.A FM	192,226	97.9080	187,355	191,359	191,614	0	(43)	0	0	5.409	5.394	MON	144	5,182	11/17/2006	10/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-			4	1. FM	0	0.0000	0	0	0	0	0	0	0	5.259	0.000	MON	0	8,651	06/30/2005	01/25/2032
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2			4	1.A FM	72,059	144.2610	132,588	91,908	122	0	(49)	0	0	6.864	2.981	MON	88	0	09/20/2008	01/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT				1.A FM	391,239	98.8100	921,748	932,852	5,768	0	0	0	0	6.714	8,340.611	MON	870	10,775	01/06/2006	04/25/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			4	1.A FM	44,877	95.1200	67,670	71,142	18,741	0	(193)	0	0	6.789	55.534	MON	67	2,825	11/03/2006	09/25/2032
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.A FM	456,764	59.6100	866,235	1,453,168	456,764	0	(77,801)	0	0	4.539	8.518	MON	916	18,404	07/27/2007	11/25/2036
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1.A FM	647,439	94.6050	612,320	647,237	648,441	0	(49)	0	0	5.109	5.116	MON	459	13,017	05/21/2007	07/25/2033
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1.D FM	0	96.7290	0	0	0	0	0	0	0	5.364	5.423	MON	0	0	05/23/2007	11/25/2034
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE			4	1.A FM	368,736	97.3450	363,304	373,214	357,406	0	(256)	3,363	0	5.244	4.657	MON	272	6,639	02/03/2022	10/25/2032
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER			4	1.A FM	1,064,129	56.9670	1,913,201	3,358,446	1,064,129	0	(190,116)	0	0	4.669	8.558	MON	2,178	35,756	03/09/2007	07/25/2036
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER			4	1.A FE	2	100.0000	2	2	2	0	0	0	0	4.449	0.000	MON	0	0	03/06/2015	01/25/2037
74332X-AA-9	PROGRESS RESIDENTIAL LP CMO				1.A FE	33,363,228	92.9900	31,035,150	33,374,836	33,508,913	0	145,685	0	0	4.438	4.369	MON	123,431	851,676	04/20/2022	05/17/2041
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR CMO				1.A FE	5,327,350	93.9250	5,035,092	5,360,778	5,342,622	0	15,272	0	0	4.451	4.528	MON	19,884	104,723	06/10/2022	06/17/2039
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT			4	1.A FM	166,811	89.4460	148,763	166,317	166,637	0	(3)	0	0	5.249	5.270	MON	121	3,885	09/27/2006	06/25/2033
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2			4	1.A FM	36,463	89.9720	32,806	36,463	36,463	0	0	0	0	5.896	5.812	MON	179	1,357	06/18/2004	07/25/2034
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C			4	1.A FM	145,568	98.7750	165,782	167,839	138,169	0	3,939	0	0	5.889	14.488	MON	137	5,342	11/05/2002	10/25/2032
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2			4	1.A FM	1,634,885	88.1150	2,202,582	2,499,661	1,365,203	0	(12,737)	0	0	4.513	7.250	MON	9,401	110,744	08/13/2003	09/25/2033
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1			4	1.A FM	3,953,489	86.7620	5,246,178	6,046,645	3,953,489	0	(217,975)	0	0	5.639	5.315	MON	4,735	209,091	10/22/2004	10/25/2034
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1.A FM	24,797	90.1160	26,000	28,851	7,513	0	(4,104)	0	0	6.789	31.741	MON	27	680	10/11/2006	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1.A FM	69,909	96.4880	78,282	81,131	57,200	0	2,617	0	0	5.184	19.091	MON	58	1,297	10/11/2006	03/25/2035
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1.A FM	87,819	101.6150	108,412	106,689	95,231	0	1,685	0	0	5.364	10.601	MON	79	2,067	07/10/2007	09/25/2034
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1.A FM	2,197,096	95.7180	2,755,500	2,878,762	2,454,403	0	32,470	0	0	4.969	12.158	MON	1,987	61,675	08/20/2007	12/25/2035
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1.A FM	1,008,289	60.2420	2,391,622	3,970,010	1,008,289	0	(449,377)	0	0	4.589	15.405	MON	2,530	67,329	07/27/2007	05/25/2037
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W			4	1.A FM	45,681	98.8460	132,592	134,139	61,894	0	(4,637)	0	0	5.589	48.275	MON	104	2,847	12/15/2004	01/25/2035
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC			4	1.A FM	321,228	39.1500	640,857	1,636,925	321,228	0	(100,465)	0	0	6.073	16.151	MON	8,284	18,621	05/31/2006	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC				1.A FM	486,862	39.1280	486,702	1,243,880	486,862	0	26,580	164,638	0	6.350	1.317	MON	6,582	0	05/16/2006	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1.A FM	634,452	93.2460	2,142,299	2,297,471	634,452	0	(146,108)	0	0	4.609	10.515	MON	1,471	25,251	01/10/2007	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1.A FM	8,282,914	93.3600	31,088,221	33,299,451	8,282,914	0	(1,550,005)	0	0	4.729	16.015	MON	21,870	386,601	03/13/2012	01/25/2038
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER			4	1.D FM	22,434	91.5620	20,395	22,274	22,396	0	1	0	0	5.439	5.406	MON	17	521	11/03/2006	08/25/2033
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT			4	1.A FM	62,667	96.7130	148,686	153,739	82,175	0	7,418	0	0	6.189	29.482	MON	132	5,135	09/20/2006	07/25/2032
89177B-AA-3	TOWD POINT MASTER TRUST RMBS			4	1.A FM	7,528,633	94.2010	7,135,486	7,574,768	7,531,721	0	(2,335)	0	0	3.750	3.872	MON	23,671	286,926	01/24/2019	03/25/2058
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT RMBS			4	1.A FM	32,481,518	92.9340	29,896,395	32,169,636	32,375,964	0	(17,387)	0	0	2.900	2.527	MON	77,743	932,919	11/04/2019	10/25/2059
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						184,665,355	XXX	224,370,416	263,746,564	189,089,328	0	(2,083,122)	782,795	0	XXX	XXX	XXX	526,107	5,921,711	XXX	XXX
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease				2.C	6,559,811	97.6030	9,936,744	10,180,751	8,299,213	0	200,850	0	0	5.870	11.516	MON	1,660	597,610	09/30/2005	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease				2.C	510,046	99.6700	712,146	714,503	629,990	0	12,013	0	0	6.420	11.415	MON	127	45,871	05/19/2006	09/30/2028
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL				1.E	5,750,229	90.2990	5,192,379	5,750,229	5,750,229	0	0	0	0	4.095	4.129	MON	654	235,472	09/17/2018	06/30/2039
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL				1.E	6,417,628	90.2180	5,789,869	6,417,628	6,417,628	0	0	0	0	4.095	4.130	MON	730	262,802	10/16/2018	08/31/2039
00195#-AA-9	Amazon (Toledo OH) CTL				1.E	30,796,148	86.1090	26,518,157	30,796,148	30,796,148	0	0	0	0	3.570	3.596	MON	3,054	1,099,423	12/15/2019	10/31/2040
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL				1.E	6,038,346	90.1780	5,445,285	6,038,346	6,038,346	0	0	0	0	4.095	4.129	MON	687	247,270	11/16/2018	09/30/2039
03881B-AC-7	ARBOR MULTIFAMILY MORTGAGE SEC CMBS			4	1.A FM	1,551,938	84.2390	1,516,308	1,800,000	1,567,287	0	15,349	0	0	2.495	4.732	MON	3,743	22,458	06/13/2022	05/15/2053
03882L-AE-0	ARBOR MULTIFAMILY MORTGAGE SEC CMBS				1.A FM	1,999,990	87.9590	1,759,189	2,000,000	1,999,677	0	(313)	0	0	2.915	2.912	MON	4,859	48,587	02/08/2022	02/15/2055
04362*-AA-2	Ascension St. Thomas (Nash,TN) CTL				1.C	2,857,369	81.3370	2,324,107	2,857,369	2,857,369	0	0	0	0	3.100	3.119	MON	3,937	87,840	12/18/2020	02/15/2037
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease				2.B	37,389,502	93.5920	34,976,688	37,371,538	37,379,757	0	(1,559)	0	0	3.900	3.923	MON	4,049	1,457,490	04/01/2016	03/31/2027
05491U-BB-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	2,019,934	95.9490	1,918,976	2,000,000	2,006,964	0	(3,407)	0	0	4.052	3.889	MON	6,753	81,040	12/04/2018	12/15/2051
05492T-AC-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS			2	1.A FM	4,746,765	84.0700	3,951,304	4,700,000	4,732,843	0	(4,959)	0	0	2.390	2.276	MON	9,361	112,330	01/30/2020	02/15/2053
054976-AF-2	BARCLAYS COMMERCIAL MORTGAGE S CMBS				1.A FE	557,921	96.7770	560,340	579,000	558,086	0	165	0	0	4.543	5.178	MON	2,192	0	12/01/2022	09/15/2055
05523#-AA-1	Karlin Parmer 8.1 LLC CTL				2.B	43,002,396	79.2220	34,067,487	43,002,396	43,002,396	0	0	0	0	3.390	3.414	MON	64,790	1,001,595	09/15/2022	09/30/2042
05550M-AS-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	10,099,330	90.2710	9,027,067	10,000,000	10,061,484	0	(11,104)	0	0	3.319	3.204	MON	27,658	331,900	05/17/2019	05/15/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05602Q-AX-1	BMO COMMERCIAL MORTGAGE SECURI CMBS				1.A FE	8,584,997	99.0390	8,418,330	8,500,000	8,582,944	0	(2,053)	0	0	5.049	4.940	MON	35,764	71,529	09/20/2022	09/15/2054
060352-AD-3	BANK_17-BNK6 CMBS			4	1.A FM	882,083	96.7370	844,856	873,354	874,497	0	(1,240)	0	0	3.125	2.955	MON	2,274	27,292	07/14/2017	07/15/2060
060352-AE-1	BANK_17-BNK6 CMBS			4	1.A FM	1,217,969	92.6240	1,157,804	1,250,000	1,233,068	0	3,358	0	0	3.254	3.595	MON	3,390	40,675	02/15/2018	07/15/2060
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS			4	1.A FM	12,436,348	94.5390	11,641,538	12,314,052	12,342,670	0	(11,177)	0	0	3.441	3.315	MON	35,311	539,075	09/14/2015	09/15/2048
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS			4	1.A FM	2,432,807	92.5120	2,228,478	2,408,841	2,417,284	0	(1,337)	0	0	2.903	2.748	MON	5,827	84,380	05/20/2016	07/15/2049
06539W-BA-3	BANK BANK_20-BNK25 CMBS			4	1.A FM	17,323,133	83.9540	15,338,441	18,270,000	17,315,900	0	13,753	0	0	2.399	3.210	MON	36,525	299,975	11/17/2022	01/15/2063
06539X-AC-8	BANK BANK_20-BN27 CMBS			4	1.A FM	2,322,970	80.3640	1,848,371	2,300,000	2,316,762	0	(2,296)	0	0	1.901	1.783	MON	3,644	40,079	06/19/2020	04/15/2063
065402-BB-4	BANK BANK_19-BN18 CMBS			4	1.A FM	16,866,432	89.9350	15,019,098	16,700,000	16,805,264	0	(18,213)	0	0	3.325	3.211	MON	46,273	555,275	05/21/2019	05/15/2062
065404-BA-2	BANK_18-BN10 CMBS			4	1.A FM	3,205,104	92.3890	2,931,923	3,173,468	3,188,339	0	(3,633)	0	0	3.428	3.313	MON	9,066	108,786	01/26/2018	02/15/2061
06540A-AC-5	BANK BANK_19-BN20 CMBS			4	1.A FM	21,022,744	86.9140	18,100,379	20,825,645	21,005,673	0	1,775	0	0	2.758	2.602	MON	47,864	516,000	02/03/2022	09/15/2062
06540E-AE-3	BANK BANK_21-BNK38 CMBS				1.A FM	1,514,975	80.3520	1,205,280	1,500,000	1,513,424	0	(1,513)	0	0	2.275	2.161	MON	2,844	34,125	12/13/2021	12/15/2064
06540J-BB-7	BANK_20-BN26 CMBS			4	1.A FM	13,331,188	82.6010	10,903,284	13,200,000	13,292,856	0	(13,923)	0	0	2.155	2.041	MON	23,705	284,460	03/02/2020	03/15/2063
06540R-AD-6	BANK BANK_17-BNK9 CMBS			4	1.A FM	1,970,192	91.8850	1,826,144	1,987,427	1,959,690	0	(10,502)	0	0	3.279	3.599	MON	5,431	54,219	04/01/2022	11/15/2054
06540W-BC-6	BANK BANK_19-BN19 CMBS			4	1.A FM	24,151,532	87.3360	20,825,329	23,845,000	24,052,483	0	(33,502)	0	0	2.926	2.772	MON	58,142	697,705	04/29/2020	08/15/2061
06540X-BF-7	BANK_19-BN22 CMBS			4	1.A FM	13,129,883	86.2190	11,208,423	13,000,000	13,087,590	0	(13,894)	0	0	2.726	2.611	MON	29,532	354,380	10/25/2019	11/15/2062
06540Y-AC-3	BANK_20-BNK28 CMBS			4	1.A FM	7,078,989	79.1880	6,097,501	7,700,000	7,079,586	0	7,159	0	0	1.584	2.706	MON	10,164	86,328	10/27/2022	03/15/2063
06541A-BB-5	BANK_21-BN31 CMBS			4	1.A FM	3,913,456	78.8880	3,056,903	3,875,000	3,905,839	0	(4,060)	0	0	1.771	1.657	MON	5,719	68,626	01/28/2021	02/15/2054
06541F-AZ-2	BANK 2017-BNK4 CMBS			4	1.A FM	15,067,904	92.8830	13,858,017	14,919,825	14,976,019	0	(16,973)	0	0	3.362	3.248	MON	41,800	501,605	04/05/2017	05/15/2050
06541J-AF-8	BANK_21-BN34 CMBS			4	1.A FM	849,656	80.5690	725,117	900,000	854,088	0	4,431	0	0	2.156	2.888	MON	1,617	16,170	02/14/2022	06/15/2063
06541Q-AS-4	BANK BANK_22-BNK43 CMBS				1.A FE	3,442,917	94.3270	3,247,673	3,443,000	3,442,658	0	(259)	0	0	4.118	4.125	MON	11,815	47,261	08/08/2022	08/15/2055
06541Q-AT-2	BANK BANK_22-BNK43 CMBS				1.A FE	3,038,373	96.6130	2,850,093	2,950,000	3,034,490	0	(3,883)	0	0	4.502	4.035	MON	11,067	44,270	08/08/2022	08/15/2055
06541R-BA-0	BANK BANK_19-BN23 CMBS			4	1.A FM	16,159,133	85.8670	13,738,669	16,000,000	16,108,664	0	(16,928)	0	0	2.669	2.555	MON	35,587	427,040	11/21/2019	12/15/2052
06541T-BA-6	BANK BANK_20-BN29 CMBS			2	1.A FM	8,079,527	78.5650	6,285,188	8,000,000	8,062,246	0	(8,356)	0	0	1.742	1.628	MON	11,613	139,360	11/20/2020	11/15/2053
06541W-AV-4	BANK BANK_17-BNK5 CMBS			4	1.A FM	2,278,222	95.8270	2,161,591	2,255,730	2,258,623	0	(3,389)	0	0	3.020	2.854	MON	5,677	68,270	06/16/2017	06/15/2060
06541W-AW-2	BANK BANK_17-BNK5 CMBS			4	1.A FM	6,463,795	91.5600	5,859,827	6,400,000	6,425,746	0	(7,470)	0	0	3.131	3.017	MON	16,699	200,384	06/16/2017	06/15/2060
06541X-AC-4	BANK BANK_17-BNK7 CMBS			4	1.A FM	905,878	95.2140	854,022	896,952	898,710	0	(1,139)	0	0	3.092	2.928	MON	2,311	27,734	09/19/2017	09/15/2060
06650A-AD-9	BANK BANK_17-BNK8 CMBS			4	1.A FM	20,996,498	91.4220	19,053,860	20,841,667	20,923,466	0	(2,861)	0	0	3.229	3.128	MON	56,081	730,192	01/26/2018	11/15/2050
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	7,013,607	93.0500	6,461,838	6,944,516	6,969,862	0	(7,801)	0	0	3.412	3.299	MON	19,746	236,947	02/16/2017	02/15/2050
07335C-AC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	2,999,865	93.7130	2,811,403	3,000,000	2,998,165	0	(684)	0	0	2.502	2.496	MON	6,255	75,060	08/09/2019	08/15/2052
07335C-AE-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	20,199,420	87.3680	17,473,560	20,000,000	20,125,051	0	(23,923)	0	0	2.661	2.540	MON	44,350	532,200	08/09/2019	08/15/2052
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	7,941,125	98.8590	7,315,583	7,400,000	7,485,615	0	(193,884)	0	0	4.077	1.422	MON	25,138	301,661	08/13/2020	07/15/2051
08160J-AC-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	2,019,995	95.3980	1,907,953	2,000,000	2,007,815	0	(3,286)	0	0	3.747	3.586	MON	6,244	74,932	02/01/2019	03/15/2052
08160K-AD-6	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	17,573,530	86.4760	15,046,767	17,400,000	17,518,283	0	(18,666)	0	0	2.673	2.558	MON	38,759	465,102	11/25/2019	12/15/2072
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	2,551,697	99.4960	2,388,090	2,400,185	2,413,862	0	(49,615)	0	0	3.848	0.626	MON	7,697	92,359	08/13/2020	04/10/2051
08161C-AD-3	BENCHMARK MORTGAGE BMARK_18-B2 CMBS			4	1.A FM	3,282,490	92.6750	3,011,952	3,250,000	3,265,237	0	(3,808)	0	0	3.615	3.499	MON	9,790	117,478	02/09/2018	02/15/2051
08161N-AE-7	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	10,099,897	85.0450	8,504,527	10,000,000	10,069,992	0	(10,588)	0	0	2.483	2.369	MON	20,692	248,300	01/24/2020	02/15/2053
08162B-BD-3	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	10,099,928	90.4430	9,044,291	10,000,000	10,061,799	0	(11,666)	0	0	3.281	3.164	MON	27,338	328,050	05/22/2019	05/15/2052
08162D-AD-0	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	8,144,039	86.0730	6,963,277	8,090,000	8,136,880	0	(7,159)	0	0	2.701	2.600	MON	18,209	182,092	01/28/2022	08/15/2057
08162F-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	10,099,961	87.3210	8,732,111	10,000,000	10,063,593	0	(11,605)	0	0	2.859	2.742	MON	23,824	285,890	07/19/2019	08/15/2052
08162M-AW-8	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	10,099,914	82.2700	8,226,954	10,000,000	10,070,932	0	(10,642)	0	0	2.042	1.927	MON	17,018	204,220	03/03/2020	03/15/2053
08162P-AW-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	17,531,831	95.2520	16,535,457	17,359,632	17,412,679	0	(47,439)	0	0	3.402	3.256	MON	49,215	590,575	01/19/2018	01/15/2051
08162R-AC-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	3,433,833	79.2400	2,694,175	3,400,000	3,427,195	0	(3,576)	0	0	1.823	1.708	MON	5,165	61,982	01/29/2021	02/15/2054
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	656,473	94.6000	614,899	650,000	653,621	0	(741)	0	0	4.241	4.130	MON	2,297	27,567	11/09/2018	05/15/2053
08162W-BB-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	5,049,752	80.9210	4,046,057	5,000,000	5,036,260	0	(6,042)	0	0	1.546	1.417	MON	6,442	77,300	09/21/2020	09/15/2053
08162Y-AD-4	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	9,815,358	87.1940	8,501,417	9,750,000	9,798,904	0	(7,768)	0	0	2.795	2.708	MON	22,706	245,692	02/04/2022	12/15/2062

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08163A-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	9,240,831	80.0360	7,323,287	9,150,000	9,217,457	0	(9,680)	0	0	1.672	1.555	MON	12,749	148,878	07/23/2020	07/15/2053
08163B-BE-0	BENCHMARK MORTGAGE TRUST BMARK CMBS				1.A FM	3,736,944	78.8790	2,918,514	3,700,000	3,728,993	0	(4,088)	0	0	1.685	1.565	MON	5,195	62,345	12/18/2020	01/15/2054
08163C-BB-4	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	787,500	82.7540	827,541	1,000,000	790,942	0	3,442	0	0	2.264	5.849	MON	1,887	1,887	11/03/2022	03/15/2054
08163E-BA-2	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	30,899,763	85.8520	25,755,531	30,000,000	30,696,161	0	(128,414)	0	0	2.391	1.920	MON	59,775	717,300	05/13/2021	06/15/2054
08163J-AC-8	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	20,393,939	85.8330	16,994,954	19,800,000	20,288,627	0	(84,252)	0	0	2.284	1.815	MON	37,686	452,232	09/17/2021	09/15/2054
08163J-AD-6	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	4,039,977	79.3960	3,175,858	4,000,000	4,034,882	0	(4,077)	0	0	2.138	2.024	MON	7,127	85,520	09/17/2021	09/15/2054
08163K-BF-7	BENCHMARK MORTGAGE TRUST BMARK CMBS				1.A FM	45,448,741	80.6490	36,291,830	45,000,000	45,398,282	0	(44,895)	0	0	2.329	2.217	MON	87,338	1,048,050	10/29/2021	11/15/2054
08163L-AE-9	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	13,836,959	79.7380	10,924,144	13,700,000	13,805,789	0	(15,069)	0	0	1.704	1.585	MON	19,459	233,503	11/20/2020	12/17/2053
08163M-AD-9	BENCHMARK MORTGAGE TRUST BMARK CMBS				1.A FM	7,069,517	81.4600	5,702,211	7,000,000	7,062,325	0	(7,018)	0	0	2.420	2.307	MON	14,117	169,400	12/08/2021	12/15/2054
08163Q-BJ-6	BENCHMARK MORTGAGE TRUST BMARK CMBS				1.A FE	2,307,195	97.1130	2,175,326	2,240,000	2,304,237	0	(2,958)	0	0	4.589	4.127	MON	8,567	34,268	08/09/2022	07/15/2055
125039-AC-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	5,850,286	95.5790	5,782,537	6,050,000	5,847,073	0	7,237	0	0	3.104	5.041	MON	15,649	46,560	11/30/2022	11/13/2050
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	20,175,487	93.1400	18,686,019	20,062,312	20,093,044	0	(13,878)	0	0	3.248	3.191	MON	54,302	651,624	02/14/2018	11/10/2049
12515B-AD-0	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	27,269,493	85.6930	23,137,094	27,000,000	27,173,246	0	(29,517)	0	0	2.657	2.541	MON	59,782	718,128	08/09/2019	08/15/2057
12515D-AQ-7	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	9,311,192	92.0890	8,489,717	9,219,008	9,257,144	0	(9,073)	0	0	3.248	3.132	MON	24,953	299,433	04/28/2017	05/10/2050
12529M-AD-0	CANTOR COMMERCIAL REAL ESTATE CMBS			4	1.A FM	2,060,000	94.9960	1,899,920	2,000,000	2,028,078	0	(9,090)	0	0	3.836	3.344	MON	6,393	76,712	04/16/2019	05/15/2052
12529M-AE-8	CANTOR COMMERCIAL REAL ESTATE CMBS			4	1.A FM	21,664,337	90.9930	19,517,992	21,450,000	21,581,164	0	(23,697)	0	0	3.523	3.409	MON	62,974	755,684	04/16/2019	05/15/2052
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	1,933,576	93.1120	1,868,409	2,006,630	1,978,058	0	6,834	0	0	3.014	3.537	MON	5,040	71,096	12/15/2016	05/10/2058
12586@-AA-3	CGA Capital Credit Leased-Back Credit Te				1.B	37,500,000	95.6240	35,859,120	37,500,000	37,500,000	0	0	0	0	4.907	4.957	MON	107,341	1,840,125	03/01/2017	12/10/2042
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	1,155,320	99.1270	1,128,700	1,138,641	1,140,231	0	(4,063)	0	0	3.623	2.941	MON	3,438	42,235	03/12/2019	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	27,966,049	98.8480	27,371,331	27,690,371	27,686,306	0	(35,760)	0	0	3.765	3.656	MON	86,879	1,046,637	10/24/2013	10/10/2046
12591Q-AQ-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1.A FM	6,059,566	96.7200	5,803,197	6,000,000	6,005,029	0	(7,400)	0	0	3.420	3.312	MON	17,100	205,154	07/23/2014	08/10/2047
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	11,548,599	99.8720	11,420,113	11,434,726	11,439,362	0	(17,445)	0	0	3.796	3.663	MON	36,172	434,062	02/10/2014	02/10/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1.A FM	4,774,066	99.0480	4,722,892	4,768,292	4,765,506	0	(1,949)	0	0	3.528	3.468	MON	14,019	168,225	11/08/2018	04/10/2047
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1.A FM	30,993,617	97.3140	29,864,516	30,688,966	30,705,437	0	(43,218)	0	0	3.727	3.605	MON	95,315	1,143,778	03/14/2014	04/10/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1.A FM	6,008,760	98.6170	5,906,077	5,988,904	5,989,054	0	(5,296)	0	0	3.472	3.323	MON	17,328	216,277	10/08/2019	03/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1.A FM	35,076,336	97.7950	33,965,509	34,731,398	34,747,990	0	(47,196)	0	0	3.691	3.567	MON	106,828	1,482,471	03/03/2014	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS			4	1.A FM	30,802,479	97.6660	29,787,084	30,499,007	30,511,434	0	(38,323)	0	0	3.775	3.669	MON	95,945	1,161,346	03/28/2014	04/10/2047
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	4,593,527	95.9150	4,362,487	4,548,261	4,554,114	0	(6,042)	0	0	3.532	3.409	MON	13,387	173,105	08/13/2014	08/10/2047
12592K-BB-9	COMM MORTGAGE TRUST CMBS			4	1.A FM	97,463,074	96.8310	94,424,438	97,515,000	97,111,953	0	42,777	0	0	3.565	3.811	MON	289,701	2,359,376	08/03/2022	09/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS			4	1.A FM	14,756,562	98.3500	14,400,509	14,642,170	14,667,351	0	(23,947)	0	0	3.620	3.331	MON	44,171	579,370	10/26/2018	10/10/2047
12592M-BJ-8	COMM 2014-LC17 CMBS			4	1.A FM	21,377,695	96.5770	20,442,519	21,167,099	21,191,825	0	(26,217)	0	0	3.648	3.529	MON	64,348	934,503	09/18/2014	10/10/2047
12592P-BD-4	COMM MORTGAGE TRUST CMBS			4	1.A FM	5,549,584	98.0450	5,253,048	5,357,773	5,417,189	0	(34,139)	0	0	3.387	2.034	MON	15,122	191,168	08/14/2019	12/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	13,242,199	99.8640	13,272,883	13,291,002	13,279,133	0	148	0	0	3.207	3.313	MON	35,520	435,472	11/20/2018	03/10/2048
12592X-BC-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	994,258	94.8680	948,678	1,000,000	997,976	0	526	0	0	3.048	3.134	MON	2,540	30,480	02/23/2016	03/10/2048
12593G-AE-2	COMM MORTGAGE TRUST COMM_15-PC CMBS			4	1.A FM	1,285,133	96.5580	1,158,029	1,199,308	1,257,059	0	(42,444)	0	0	3.620	0.600	MON	3,618	43,705	07/21/2020	07/10/2050
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	7,597,967	93.9760	7,501,002	7,981,822	7,610,283	0	23,703	0	0	3.359	5.421	MON	22,342	96,784	10/24/2022	10/10/2048
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS			4	1.A FM	5,007,260	94.7490	4,630,508	4,887,135	4,923,784	0	(12,680)	0	0	3.495	3.202	MON	14,234	170,805	04/01/2016	02/10/2049
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS			4	1.A FM	2,364,768	94.8320	2,220,357	2,341,364	2,349,345	0	(2,063)	0	0	3.497	3.361	MON	6,823	83,748	03/03/2016	02/10/2049
12595E-AB-1	COMM MORTGAGE TRUST COMM_17-CO CMBS			4	1.A FM	2,837,959	95.2080	2,623,384	2,755,427	2,780,308	0	(10,476)	0	0	3.317	2.867	MON	7,616	91,397	09/21/2017	09/10/2050
12595J-AG-9	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	10,009,716	91.8770	9,105,643	9,910,649	9,951,705	0	(13,639)	0	0	3.191	3.069	MON	26,352	316,229	11/17/2017	11/15/2050
12596W-AB-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	8,079,952	87.5840	7,006,709	8,000,000	8,049,919	0	(8,869)	0	0	3.067	2.950	MON	20,445	245,336	06/18/2019	06/15/2052
12597D-AC-9	CSAIL 2019-C18 COML MTG TR CMBS			4	1.A FM	15,149,895	85.4380	12,815,757	15,000,000	15,101,108	0	(17,245)	0	0	2.716	2.599	MON	33,951	407,415	11/20/2019	12/15/2052
12597N-AR-4	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	22,724,910	83.4250	18,770,636	22,500,000	22,657,991	0	(24,774)	0	0	2.320	2.201	MON	43,498	521,978	03/11/2020	03/15/2053
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	15,291,240	99.3340	14,745,298	14,844,175	14,861,626	0	(162,308)	0	0	3.213	2.094	MON	39,745	476,943	04/23/2020	03/10/2046
12626B-AC-8	COMM_13-CR10 CMBS			4	1.A FM	5,727,934	99.6110	5,649,372	5,671,418	5,668,476	0	(8,847)	0	0	3.923	3.800	MON	18,541	265,948	08/01/2013	08/10/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12626G-BH-5	COMM MORTGAGE TRUST CMBS			4	1.A FM	4,750,356	99.4320	4,686,755	4,713,532	4,713,657	0	(9,196)	0	0	3.774	3.414	MON	14,824	177,889	11/08/2018	08/10/2046
12626L-AD-4	COMM MORTGAGE TRUST CMBS			4	1.A FM	71,758,202	98.7400	70,157,451	71,052,981	71,037,172	0	(91,378)	0	0	3.983	3.879	MON	235,837	2,830,039	10/02/2013	08/10/2050
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS			4	1.A FM	1,611,410	98.6740	1,554,753	1,575,650	1,582,502	0	(8,176)	0	0	3.142	2.120	MON	4,126	49,507	09/23/2019	02/10/2048
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	2,142,098	98.9860	2,100,569	2,122,084	2,123,650	0	(4,564)	0	0	3.706	3.307	MON	6,554	78,644	11/29/2018	11/10/2046
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	27,828,101	98.3220	27,090,181	27,552,604	27,557,320	0	(36,507)	0	0	3.928	3.818	MON	90,189	1,082,266	12/13/2013	11/10/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	20,482,990	98.9800	19,532,321	19,733,609	19,849,045	0	(245,928)	0	0	3.147	1.883	MON	51,751	621,017	06/15/2016	02/10/2047
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	19,824,589	98.4610	19,180,131	19,480,000	19,500,656	0	(47,163)	0	0	3.955	3.730	MON	64,203	770,434	04/01/2016	02/10/2047
12631D-AZ-6	COMM MORTGAGE TRUST CMBS			4	1.A FM	3,645,208	98.8060	3,533,211	3,575,925	3,587,680	0	(15,742)	0	0	3.598	2.748	MON	10,722	128,662	04/25/2019	05/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS			4	1.A FM	38,656,559	97.4670	37,304,899	38,274,558	38,294,973	0	(49,275)	0	0	3.700	3.590	MON	118,013	1,416,159	04/29/2014	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	10,062,412	96.8410	9,648,479	9,963,216	9,968,023	0	(13,307)	0	0	3.550	3.432	MON	29,475	353,694	06/19/2014	07/15/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	9,081,243	95.0470	8,642,450	9,092,781	9,081,413	0	96	0	0	3.231	3.252	MON	24,484	299,520	04/01/2016	06/15/2057
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	7,717,050	97.4270	7,317,542	7,510,797	7,593,105	0	(40,179)	0	0	3.224	1.978	MON	20,180	245,198	05/01/2020	06/15/2057
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	2,888,468	94.6510	2,706,916	2,859,887	2,866,727	0	(3,272)	0	0	3.349	3.240	MON	7,981	98,546	10/20/2015	10/10/2048
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	10,831,500	95.0460	10,193,004	10,724,300	10,744,774	0	(13,575)	0	0	3.544	3.428	MON	31,671	380,048	11/18/2015	11/15/2048
12635R-BA-5	CSAIL COMMERCIAL MORTGAGE TRUS CMBS IO N			4	1.C FE	697,860	0.5760	207,335	0	230,496	0	(76,369)	0	0	0.250	4.993	MON	7,500	90,000	11/23/2015	11/15/2048
12636F-BH-5	COMM MORTGAGE TRUST COMM_15-LC CMBS			4	1.A FM	1,918,955	94.9690	1,804,402	1,900,000	1,904,718	0	(2,100)	0	0	3.521	3.412	MON	5,575	66,899	11/06/2015	10/10/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	542,306	94.8270	500,993	528,321	533,775	0	(624)	0	0	3.489	3.050	MON	1,536	19,149	04/01/2016	11/15/2048
12655T-BL-2	COMM 2019-GC44 MTG TR CMBS			4	1.A FM	15,149,297	85.2300	12,784,442	15,000,000	15,102,008	0	(15,895)	0	0	2.698	2.584	MON	33,725	404,700	11/19/2019	08/15/2057
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te				2.B	5,673,508	90.1250	5,113,273	5,673,508	5,673,508	0	0	0	0	4.016	4.049	MON	13,291	227,848	07/11/2013	08/10/2035
12716#-AA-4	CTL Pass-Thru TR NYC Health CTL				1.E	1,009,676	84.4850	844,575	999,679	1,008,899	0	(249)	0	0	4.520	4.495	MON	2,008	45,186	09/27/2019	09/30/2050
12722@-AA-8	CGA CAP CR LEASE-BKD PASS THRU CTL				2.A	55,917,706	77.8490	43,055,168	55,305,912	55,901,178	0	(14,976)	0	0	3.664	3.625	MON	118,207	2,026,409	11/01/2021	12/31/2052
12740#-AA-4	SPE affltd w Border States Ind CTL				3.A	6,036,019	86.4710	5,219,422	6,036,019	6,036,019	0	0	0	0	4.630	4.674	MON	12,421	279,468	04/14/2021	04/15/2036
000000-00-0	SPE aff w Centurion Foundation CTL				1.F Z	7,269,360	103.1140	7,495,706	7,269,360	7,269,360	0	0	0	0	6.250	6.250	MON	20,193	46,696	11/08/2022	10/15/2032
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten				2.B	1,445,770	85.2830	1,232,996	1,445,770	1,445,770	0	0	0	0	4.468	4.509	MON	3,768	64,597	10/10/2014	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten				2.B	6,978,749	87.5940	6,112,987	6,978,749	6,978,749	0	0	0	0	4.835	4.882	MON	19,683	337,422	03/31/2014	01/10/2041
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	4,867,814	93.5050	4,506,755	4,819,817	4,836,483	0	(4,407)	0	0	3.050	2.910	MON	12,250	147,004	04/13/2016	04/10/2049
17291E-AV-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	2,127,943	93.7530	1,999,533	2,132,775	2,129,135	0	379	0	0	3.458	3.505	MON	6,146	73,751	02/26/2018	12/10/2049
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	11,925,838	99.4930	11,748,371	11,808,295	11,805,776	0	(17,712)	0	0	4.095	3.970	MON	40,296	483,550	09/18/2013	09/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	58,909,180	98.6030	57,513,079	58,327,648	58,320,388	0	(75,131)	0	0	3.854	3.747	MON	187,329	2,247,948	11/22/2013	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	7,099,670	99.2360	6,991,863	7,045,726	7,047,831	0	(12,021)	0	0	3.675	3.335	MON	21,578	258,931	11/30/2018	11/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	40,562,998	98.2590	39,462,782	40,161,913	40,184,861	0	(65,525)	0	0	3.753	3.606	MON	125,606	1,553,721	02/28/2014	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	7,585,022	98.8580	7,381,312	7,466,606	7,486,251	0	(28,072)	0	0	3.552	2.872	MON	22,101	277,182	02/14/2019	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	7,293,576	97.5300	7,043,524	7,221,942	7,229,091	0	(12,668)	0	0	3.575	3.415	MON	21,515	306,168	05/07/2014	05/10/2047
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	2,793,044	96.4350	2,666,883	2,765,470	2,768,898	0	(3,986)	0	0	3.356	3.224	MON	7,734	92,809	07/17/2014	07/10/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	10,400,680	97.9290	10,074,466	10,287,483	10,311,556	0	(22,068)	0	0	3.337	2.923	MON	28,608	343,293	10/08/2019	07/10/2047
17322Y-AC-4	CITIGROUP COML MTG TR2014-GC25 CMBS			4	1.A FM	51,022,316	96.1300	48,564,893	50,520,081	50,581,451	0	(61,792)	0	0	3.372	3.258	MON	141,961	1,812,338	10/10/2014	10/10/2047
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	8,079,736	94.1200	7,529,626	8,000,000	8,021,900	0	(8,344)	0	0	3.349	3.239	MON	22,327	267,920	02/03/2016	02/10/2049
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	4,099,389	90.5830	3,798,992	4,193,916	4,150,618	0	10,143	0	0	2.684	2.996	MON	9,380	112,565	11/15/2017	10/10/2049
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	26,421,536	90.7070	24,410,018	26,910,706	26,582,879	0	55,808	0	0	3.197	3.488	MON	71,695	860,335	03/19/2020	08/15/2050
17326D-AB-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	5,354,246	95.5890	5,067,548	5,301,369	5,310,300	0	(8,890)	0	0	3.109	2.948	MON	13,735	164,820	09/18/2017	09/15/2050
17326D-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	237,852	91.6730	229,181	250,000	243,264	0	1,308	0	0	3.203	3.866	MON	667	8,007	07/31/2018	09/15/2050
17326D-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	5,504,287	95.3440	5,095,199	5,344,038	5,388,283	0	(20,266)	0	0	3.268	2.800	MON	14,554	174,643	09/18/2017	09/15/2050
17326F-AC-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	19,189,535	92.5180	17,578,462	19,000,000	19,081,618	0	(21,414)	0	0	3.209	3.092	MON	50,809	609,710	10/19/2017	10/12/2050
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	1,060,415	92.9690	976,171	1,050,000	1,055,309	0	(1,143)	0	0	3.744	3.639	MON	3,276	39,312	03/08/2018	03/10/2051
17328F-AU-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	2,019,995	93.9870	1,879,746	2,000,000	2,006,919	0	(6,256)	0	0	2.612	2.411	MON	4,353	52,230	08/05/2019	08/10/2056

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	13,129,211	86.2050	11,206,631	13,000,000	13,088,176	0	(13,465)	0	0	2.782	2.672	MON	30,138	361,660	10/29/2019	11/10/2052
17328R-AY-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	13,785,474	83.6650	11,420,242	13,650,000	13,745,326	0	(14,405)	0	0	2.477	2.363	MON	28,176	338,111	02/13/2020	02/15/2053
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back				1.D	12,432,339	100.8200	12,534,287	12,432,339	12,432,339	0	0	0	0	5.680	5.747	MON	31,385	706,157	09/15/2010	10/15/2030
22951@-AA-9	Texas Health Resources SPE				1.C	2,107,203	99.7860	2,102,703	2,107,203	2,107,203	0	0	0	0	5.430	5.491	MON	5,085	114,421	12/30/2010	12/15/2025
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Te				2.B	905,679	93.7880	822,793	877,290	900,662	0	(4,635)	0	0	3.475	2.459	MON	1,355	30,486	12/01/2021	03/15/2028
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL				1.G	24,950,362	93.3710	23,296,389	24,950,362	24,950,362	0	0	0	0	4.743	4.790	MON	52,595	1,183,396	12/17/2015	12/15/2045
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant				2.B	23,909,967	89.8030	21,471,933	23,909,967	23,909,967	0	0	0	0	4.010	4.043	MON	42,613	958,790	07/14/2016	10/15/2036
22980@-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te				1.F	9,862,954	92.1010	9,083,897	9,862,954	9,862,954	0	0	0	0	3.840	3.870	MON	16,833	378,737	08/15/2017	07/15/2037
23312J-AE-3	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1.A FM	7,069,762	91.9980	6,439,880	7,000,000	7,027,172	0	(8,187)	0	0	3.071	2.955	MON	17,914	214,970	06/14/2017	06/10/2050
23317@-AA-6	DD SOUTH 5 LC CTL				1.B	29,286,256	82.4260	24,139,445	29,286,256	29,286,256	0	0	0	0	3.200	3.221	MON	67,684	771,897	12/05/2022	03/05/2039
29425A-AC-7	CITIGROUP COML MTG CMBS			4	1.A FM	17,786,030	95.2000	16,765,363	17,610,762	17,652,037	0	(20,201)	0	0	3.515	3.406	MON	51,585	619,018	09/14/2015	09/10/2058
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	17,623,554	91.5850	15,981,511	17,450,000	17,505,514	0	(20,111)	0	0	2.646	2.535	MON	38,477	461,727	07/14/2016	07/10/2049
30217*-AA-4	FedEx Corporation CTL				2.B Z	15,453,594	103.9170	15,899,856	15,300,588	15,453,355	0	(239)	0	0	6.605	6.620	MON	44,916	78,603	11/17/2022	05/15/2055
33773*-AA-4	Fiserv, Inc. CTL				2.B Z	61,441,548	86.7250	53,285,216	61,441,548	61,441,548	0	0	0	0	4.130	4.165	MON	112,779	310,143	11/01/2022	10/15/2043
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas				1.D	12,077,571	89.8920	10,856,766	12,077,571	12,077,571	0	0	0	0	4.140	4.175	MON	22,223	500,011	04/13/2015	03/15/2046
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	7,758,058	99.3900	8,127,724	8,177,592	8,161,976	0	49,588	0	0	2.860	3.534	MON	19,490	235,471	09/23/2014	06/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	34,540,704	99.2800	33,953,704	34,200,095	34,179,640	0	(46,813)	0	0	3.955	3.848	MON	112,718	1,417,971	08/14/2013	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	618,313	99.5940	606,094	608,566	608,930	0	(2,315)	0	0	3.817	2.999	MON	1,936	25,715	03/07/2019	08/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	435,275	99.3720	428,674	431,382	431,728	0	(918)	0	0	3.813	3.440	MON	1,371	16,449	12/07/2018	11/10/2046
36250S-AC-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	2,059,963	97.3400	1,946,799	2,000,000	2,020,170	0	(9,585)	0	0	4.261	3.759	MON	7,102	85,220	07/18/2018	07/10/2051
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	5,642,152	94.4410	5,276,185	5,586,752	5,600,169	0	(6,710)	0	0	3.244	3.134	MON	15,103	181,234	10/14/2015	10/10/2048
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	2,813,961	90.8960	2,532,636	2,786,301	2,795,983	0	(3,235)	0	0	2.592	2.477	MON	6,018	72,221	09/22/2016	10/10/2049
36252A-AB-2	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	3,029,823	94.7640	2,842,915	3,000,000	3,007,525	0	(3,476)	0	0	3.470	3.364	MON	8,675	104,100	11/16/2015	11/10/2048
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	30,032,121	98.3620	29,205,081	29,691,523	29,706,780	0	(46,413)	0	0	3.801	3.656	MON	94,048	1,279,890	04/01/2016	01/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	16,724,125	98.0140	16,230,605	16,559,527	16,568,538	0	(25,752)	0	0	3.721	3.577	MON	51,348	687,107	03/27/2014	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	617,971	98.5480	605,900	614,825	615,093	0	(734)	0	0	3.655	3.447	MON	1,873	23,346	12/07/2018	04/10/2047
36253B-AT-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	18,684,760	97.8460	18,101,573	18,500,000	18,514,492	0	(24,470)	0	0	3.587	3.477	MON	55,300	663,595	06/05/2014	06/10/2047
36254K-AK-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	25,023,823	91.5030	22,671,328	24,776,622	24,890,305	0	(27,921)	0	0	3.205	3.093	MON	66,174	794,091	11/14/2017	11/10/2050
36257H-BN-5	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	16,664,654	86.7920	14,320,659	16,500,000	16,606,799	0	(17,233)	0	0	2.904	2.794	MON	39,930	479,160	06/26/2019	07/10/2052
36257U-AK-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	27,388,366	85.9790	22,956,484	26,700,000	27,258,972	0	(81,489)	0	0	2.749	2.401	MON	61,161	717,895	02/04/2022	09/01/2052
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	3,623,776	81.8640	3,125,550	3,818,000	3,635,383	0	11,627	0	0	2.125	2.853	MON	6,759	68,366	06/15/2022	05/12/2053
36258Y-BF-4	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	8,914,731	85.3560	7,532,656	8,825,000	8,888,522	0	(9,415)	0	0	2.658	2.543	MON	19,550	234,327	01/04/2022	02/13/2053
36261P-AS-1	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	17,877,000	86.3650	15,286,647	17,700,000	17,824,152	0	(17,423)	0	0	2.794	2.691	MON	28,848	494,538	10/30/2019	11/10/2052
36264K-AU-4	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	3,762,135	78.6510	2,929,759	3,725,000	3,753,997	0	(4,090)	0	0	1.721	1.602	MON	5,342	64,107	12/17/2020	12/12/2053
40481*-AA-2	HFHS (GROSSE POINT MI) CTL PT CTL				1.F	10,775,298	75.5820	8,144,178	10,775,298	10,775,298	0	0	0	0	3.390	3.414	MON	16,235	365,283	02/25/2021	02/28/2051
41660@-AA-1	Hartford Healthcare CTL				1.F	6,386,858	83.6440	5,342,196	6,386,858	6,386,858	0	0	0	0	2.970	2.970	MON	8,431	189,690	10/28/2020	10/15/2030
41660@-AB-9	Hartford Healthcare CTL				1.F	10,142,680	83.6440	8,483,699	10,142,680	10,142,680	0	0	0	0	2.970	2.970	MON	13,388	301,238	10/28/2020	10/15/2030
41661@-AC-6	Hartford Healthcare (CWS) CTL CTL				1.F	1,047,731	81.9700	858,824	1,047,731	1,047,731	0	0	0	0	3.620	3.620	MON	1,686	37,928	11/30/2021	11/15/2035
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant				1.F	4,726,403	92.3090	4,362,887	4,726,403	4,726,403	0	0	0	0	3.570	3.596	MON	469	168,733	09/03/2013	04/30/2034
42670*-AA-9	Henry Ford Hlth Sys Royal Oak CTL				1.F	21,841,420	91.4510	19,974,152	21,841,420	21,841,420	0	0	0	0	4.830	4.878	MON	46,886	1,054,941	03/16/2020	03/15/2047
42670*-AB-7	Henry Ford Hlth Sys Royal Oak CTL				1.F	1,146,080	78.1330	895,464	1,146,080	1,146,080	0	0	0	0	3.500	3.525	MON	1,783	40,113	04/10/2020	03/15/2047
42670@-AA-7	Henry Ford Health System CTL				1.F	1,513,202	79.6730	1,205,606	1,513,202	1,513,202	0	0	0	0	3.256	3.278	MON	2,190	49,270	12/12/2019	09/30/2044
44301@-AA-0	Howe Street Landlord, LLC Credit Tenant				1.D	7,054,738	90.9630	6,417,213	7,054,738	7,054,738	0	0	0	0	3.750	3.779	MON	4,409	264,553	01/17/2013	01/25/2038
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L				4.B	0	0.0000	0	0	0	0	0	0	0	7.640	0.000	MON	0	43,004	08/31/2007	11/01/2027
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te				2.C	7,971,072	87.3350	6,961,539	7,971,072	7,971,072	0	0	0	0	4.250	4.287	MON	15,056	338,771	09/09/2014	06/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46590J-AV-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	4,818,750	96.3160	4,815,804	5,000,000	4,823,808	0	5,058	0	0	3.329	4.805	MON	13,872	0	11/30/2022	11/15/2048
46590K-AD-6	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1.A FM	7,461,473	95.0390	6,966,378	7,330,000	7,365,154	0	(15,369)	0	0	3.650	3.440	MON	22,294	267,530	04/01/2016	01/15/2049
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1.A FM	8,072,496	91.4910	7,375,445	8,061,426	8,055,205	0	(980)	0	0	2.559	2.561	MON	17,190	207,125	03/08/2018	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1.A FM	7,120,394	90.6860	6,076,019	6,700,069	6,980,220	0	(58,138)	0	0	2.627	1.374	MON	14,665	175,977	12/03/2020	08/15/2049
46591E-AS-6	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1.A FM	10,516,759	88.8680	9,357,839	10,530,000	10,491,707	0	(2,696)	0	0	3.123	3.187	MON	27,408	301,903	07/25/2022	06/13/2052
465968-AC-9	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1.A FM	1,029,999	96.1880	961,878	1,000,000	1,005,604	0	(4,809)	0	0	3.379	2.887	MON	2,815	33,785	07/21/2017	09/15/2050
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	4,157,962	98.0680	4,037,296	4,116,814	4,116,952	0	(8,117)	0	0	3.928	3.752	MON	13,475	161,696	12/18/2013	01/15/2047
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1.A FM	32,651,370	98.8290	31,949,545	32,328,153	32,308,891	0	(46,282)	0	0	3.881	3.759	MON	104,560	1,365,972	11/08/2013	12/15/2046
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	18,688,533	98.3560	17,273,866	17,562,623	17,932,528	0	(450,234)	0	0	3.794	1.129	MON	55,524	682,638	08/18/2020	02/15/2047
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	11,062,498	98.3560	10,772,945	10,953,034	10,949,542	0	(15,823)	0	0	3.794	3.670	MON	34,628	425,714	02/19/2014	02/15/2047
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	5,714,208	96.3220	5,449,554	5,657,660	5,661,976	0	(7,184)	0	0	3.538	3.415	MON	16,680	213,300	08/06/2014	09/15/2047
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	11,089,095	96.6840	10,615,206	10,979,335	10,989,194	0	(15,098)	0	0	3.670	3.544	MON	33,575	402,898	09/17/2014	09/15/2047
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	122,000	96.0400	112,510	117,149	119,426	0	(1,536)	0	0	2.940	1.591	MON	287	3,444	08/25/2016	11/15/2047
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	12,083,831	96.0040	11,520,458	12,000,000	12,002,744	0	(10,959)	0	0	3.373	3.297	MON	33,726	404,712	03/12/2018	11/15/2047
46644U-AZ-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	704,690	95.4900	638,443	668,599	679,524	0	(2,066)	0	0	3.551	2.789	MON	1,978	31,021	04/01/2016	07/15/2048
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	10,099,940	95.2380	9,523,827	10,000,000	10,017,797	0	(19,864)	0	0	3.311	3.187	MON	27,588	331,060	02/23/2016	03/15/2049
46648K-AS-5	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	1,006,840	95.6690	953,697	996,872	998,272	0	(1,767)	0	0	3.048	2.876	MON	2,532	30,382	10/13/2017	10/15/2050
46652J-AV-4	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	2,676,486	79.5050	2,106,872	2,650,000	2,669,219	0	(2,883)	0	0	1.915	1.796	MON	4,229	49,715	06/25/2020	05/13/2053
46657*-AA-7	JPM Capital Corporation Non-Recourse LN				1.F	0	0.0000	0	0	0	0	0	0	0	6.720	0.000	MS	0	239,746	11/01/2017	03/16/2027
46674@-AA-4	MNC Hospital Owner, LP CTL				4.A	47,842,024	85.6580	40,176,833	46,903,946	47,810,769	0	(31,256)	0	0	3.510	3.349	MON	73,170	1,138,711	04/06/2022	12/15/2043
000000-00-0	2000 Arch Associates LP CTL				1.D Z	44,890,343	95.4850	41,753,691	44,468,513	44,889,641	0	(701)	0	0	4.845	4.826	MON	101,907	0	12/14/2022	02/15/2049
48020#-AA-9	SPE affiliated with Veyron CTL				2.B Z	7,589,850	96.8100	7,347,764	7,589,850	7,589,850	0	0	0	0	5.710	5.778	MON	20,465	0	12/14/2022	01/15/2038
48129R-AW-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1.A FM	14,139,902	85.8260	12,015,668	14,000,000	14,093,525	0	(15,395)	0	0	2.795	2.678	MON	32,604	391,244	11/14/2019	11/13/2052
48259@-AA-3	KDP (FRISCO) TX CTL PASS-THRU CTL				2.B	16,434,473	79.1630	13,009,964	16,434,473	16,434,473	0	0	0	0	3.300	3.323	MON	31,636	542,337	06/25/2021	06/24/2037
48262#-AA-6	KDP III (MULTI-PROPERTY) CTL CTL				2.B IF	18,686,306	88.7730	16,588,470	18,686,306	18,686,306	0	0	0	0	4.430	4.471	MON	36,791	586,361	03/31/2022	03/31/2037
48262*-AA-0	Veyron/KDP I Partners, LLC CTL				2.B	15,879,740	84.9360	13,487,547	15,879,740	15,879,740	0	0	0	0	3.720	3.748	MON	26,255	590,726	01/06/2020	12/31/2034
48262@-AA-8	KDP II (MULTI-PPTY) CTL PASS CTL				2.B	9,743,287	79.0860	7,705,596	9,743,287	9,743,287	0	0	0	0	3.144	3.164	MON	13,615	294,416	12/29/2021	12/31/2036
52504#-AA-6	PD 3900 Srra Crcle w Peron Dev CTL				1.F	35,794,346	79.8980	28,598,929	35,794,346	35,794,346	0	0	0	0	3.250	3.272	MON	51,703	434,244	12/15/2022	11/15/2045
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL				1.E	3,007,793	93.9640	2,826,240	3,007,793	3,007,793	0	0	0	0	4.425	4.465	MON	5,915	133,095	08/28/2019	09/15/2039
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL				1.E	3,500,738	93.9010	3,287,229	3,500,738	3,500,738	0	0	0	0	4.425	4.465	MON	6,885	154,908	11/26/2019	11/15/2039
61690A-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	969,702	95.7000	918,830	960,117	961,486	0	(1,305)	0	0	3.473	3.349	MON	2,779	33,345	11/19/2015	12/15/2047
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS			4	1.A FM	8,300,291	94.6990	7,976,465	8,423,000	8,382,710	0	12,733	0	0	3.046	3.238	MON	21,380	256,565	04/01/2016	04/15/2048
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	13,157,554	98.6710	12,807,648	12,980,092	13,004,064	0	(42,176)	0	0	3.581	2.953	MON	38,735	497,509	02/22/2019	02/15/2047
61690V-AY-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	1,114,223	95.4100	1,030,425	1,080,000	1,087,044	0	(4,771)	0	0	3.252	2.836	MON	2,927	35,122	04/01/2016	10/15/2048
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	6,968,702	90.8730	6,270,236	6,900,000	6,923,162	0	(7,970)	0	0	2.791	2.677	MON	16,048	192,579	11/04/2016	11/15/2049
61691A-BK-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	1,931,856	94.0790	1,799,496	1,912,746	1,917,000	0	(2,192)	0	0	3.540	3.425	MON	5,643	73,191	12/02/2015	12/15/2048
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	31,240,098	92.5410	28,623,983	30,931,066	31,038,912	0	(36,444)	0	0	3.337	3.223	MON	86,014	1,032,170	11/22/2016	12/15/2049
61691Y-AD-3	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	403,967	82.3010	329,204	400,000	403,274	0	(426)	0	0	2.438	2.320	MON	813	9,752	04/29/2021	05/15/2054
61692B-BJ-8	MORGAN STANLEY CAP CMBS			4	1.A FM	12,826,877	79.6230	10,112,065	12,700,000	12,794,778	0	(13,332)	0	0	1.790	1.673	MON	18,944	221,363	07/23/2020	07/15/2053
61692C-AZ-1	MORGAN STANLEY CAPITAL I TRUST CMBS				1.A FM	1,482,028	78.9000	1,368,129	1,734,000	1,490,577	0	8,549	0	0	2.196	4.202	MON	3,173	12,693	08/18/2022	06/15/2054
61762D-AV-3	MSBAM_13-C9 CMBS			4	1.A FM	2,598,811	99.6540	2,564,219	2,573,124	2,570,604	0	(3,668)	0	0	2.834	2.708	MON	6,077	72,929	04/15/2013	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	509,946	99.3390	501,578	504,913	504,251	0	(714)	0	0	3.955	3.832	MON	1,664	20,976	06/24/2013	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	12,621,362	99.1920	12,396,105	12,497,130	12,484,615	0	(15,995)	0	0	3.960	3.844	MON	41,241	494,886	08/01/2013	08/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	27,770,921	98.9420	27,205,577	27,496,484	27,473,484	0	(42,683)	0	0	3.973	3.839	MON	91,036	1,097,739	10/10/2013	10/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS			4	1.A FM	63,945,126	98.3270	62,253,647	63,313,084	63,284,152	0	(89,227)	0	0	3.766	3.648	MON	198,698	2,384,371	11/26/2013	11/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	2,373,543	98.7100	2,301,655	2,331,736	2,339,674	0	(9,035)	0	0	3.654	2.851	MON	7,100	92,591	03/11/2019	04/15/2047
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	11,105,861	99.2050	10,908,555	10,996,020	10,997,067	0	(15,125)	0	0	3.773	3.633	MON	34,573	509,913	03/26/2014	04/15/2047
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS			4	1.A FM	31,727,934	97.4330	30,609,085	31,415,363	31,445,337	0	(47,168)	0	0	3.646	3.515	MON	95,450	1,227,764	09/18/2014	10/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS			4	1.A FM	6,246,848	97.8420	5,805,032	5,933,046	6,055,323	0	(81,352)	0	0	3.326	0.626	MON	16,444	197,333	09/09/2020	12/15/2047
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	9,008,899	97.0500	8,415,393	8,671,197	8,818,035	0	(62,587)	0	0	3.479	1.949	MON	25,139	315,170	04/28/2020	05/15/2048
61767C-AT-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	2,139,690	94.9360	2,011,252	2,118,545	2,123,965	0	(1,672)	0	0	3.295	3.147	MON	5,817	69,806	05/04/2017	05/15/2050
61767C-AU-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	10,099,634	92.3530	9,235,285	10,000,000	10,037,945	0	(11,762)	0	0	3.337	3.222	MON	27,808	333,700	05/04/2017	05/15/2050
61767E-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	1,994,922	91.7100	1,834,206	2,000,000	1,996,063	0	220	0	0	3.276	3.314	MON	5,460	65,520	01/19/2018	11/15/2052
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	4,776,203	99.1900	4,416,740	4,452,817	4,506,192	0	(143,820)	0	0	3.997	0.199	MON	14,832	177,979	08/13/2020	07/15/2051
61769J-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	26,764,393	88.7340	23,514,446	26,500,000	26,666,194	0	(28,856)	0	0	3.158	3.044	MON	69,739	836,870	06/05/2019	06/15/2052
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	9,089,757	87.2560	7,853,041	9,000,000	9,057,756	0	(9,647)	0	0	3.005	2.891	MON	22,538	270,450	07/15/2019	07/15/2052
61772T-BC-7	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	16,058,464	79.5810	12,653,379	15,900,000	16,038,906	0	(16,104)	0	0	2.322	2.208	MON	30,767	369,198	09/30/2021	10/15/2054
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te				2.B	12,817,510	94.2390	12,079,148	12,817,510	12,817,510	0	0	0	0	5.360	5.420	MON	30,534	687,019	10/04/2013	09/15/2037
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL				1.G	32,586,940	90.6410	29,511,871	32,559,227	32,578,760	0	(1,136)	0	0	4.238	4.267	MON	3,833	1,379,856	05/01/2017	01/31/2038
63681#-AA-8	National Logistics 1 CTL				1.D FE	5,228,926	79.2090	4,141,773	5,228,926	5,228,926	0	0	0	0	2.654	2.668	MON	8,095	138,776	03/24/2021	10/10/2042
67097@-AA-9	OCF (METAIRIE LA MOB) CTL PASS CTL				1.G	106,795,324	85.0260	90,803,271	106,795,324	106,795,324	0	0	0	0	4.410	4.450	MON	209,319	4,120,692	09/15/2022	09/30/2045
67100@-AA-4	OCF (Broussard LA) CTL PASS- CTL				1.G	46,252,305	88.1040	40,750,011	46,252,305	46,252,305	0	0	0	0	4.690	4.736	MON	96,410	2,169,233	08/16/2021	04/30/2043
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L				2.B	1,850,147	101.4510	1,876,986	1,850,147	1,850,147	0	0	0	0	6.400	6.485	MON	6,907	118,409	12/22/2010	01/10/2033
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna				2.A	8,677,630	99.3750	8,594,404	8,648,483	8,656,737	0	(1,847)	0	0	5.270	5.280	MON	20,257	455,774	06/09/2010	04/15/2027
73020@-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat				1.D FE	8,562,567	105.1520	8,535,192	8,117,014	8,436,135	0	(25,520)	0	0	6.500	5.809	MON	23,449	527,606	12/18/2017	11/15/2034
74340U-AA-5	Project Bluejay Bodurant IA SR CTL				1.E	19,734,204	84.5010	16,675,522	19,734,204	19,734,204	0	0	0	0	3.327	3.350	MON	38,299	656,557	07/10/2020	01/10/2041
74352*-AA-7	Project Bluejay (Bondurant IA) CTL				1.E	17,732,918	84.5010	14,984,423	17,732,918	17,732,918	0	0	0	0	3.327	3.350	MON	34,415	589,974	07/10/2020	01/10/2041
74353#-AA-2	Project Andover CTL CTL				1.E	48,030,064	83.4840	40,097,281	48,030,064	48,030,064	0	0	0	0	3.366	3.389	MON	94,307	1,616,692	05/10/2021	10/10/2042
750731-AA-9	Raiders Football Club CTL				2.A	1,173,492	80.4530	944,114	1,173,492	1,173,492	0	0	0	0	3.744	3.773	MON	2,563	43,936	02/20/2020	02/10/2049
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS			4	1.A FM	12,624,434	92.8410	11,605,164	12,500,000	12,534,306	0	(18,461)	0	0	2.779	2.663	MON	28,948	347,375	07/01/2016	10/10/2048
88581E-AC-5	3650R COMMERCIAL MORTGAGE TRUS CMBS				1.A FM	27,368,870	79.6130	21,575,034	27,100,000	27,335,652	0	(29,703)	0	0	2.253	2.131	MON	50,880	610,563	11/05/2021	11/15/2054
885910-AA-6	Medical College of Wisconsin CTL				1.D	21,377,281	94.4070	19,981,879	21,165,625	21,371,046	0	(6,236)	0	0	4.747	4.696	MON	58,609	527,484	06/01/2022	03/10/2044
90276T-AF-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	16,158,707	92.2380	14,758,141	16,000,000	16,062,340	0	(26,671)	0	0	3.212	3.087	MON	42,827	513,920	11/01/2017	11/15/2050
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	2,716,510	92.7910	2,495,784	2,689,690	2,700,822	0	(4,718)	0	0	3.720	3.593	MON	8,338	101,353	02/12/2018	02/15/2051
90276X-AT-2	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	1,029,995	99.1690	991,687	1,000,000	1,002,889	0	(7,317)	0	0	4.312	3.666	MON	3,594	43,124	06/28/2018	06/15/2051
90276X-AU-9	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	4,060,090	94.2840	3,387,628	3,593,000	3,900,169	0	(62,996)	0	0	3.977	1.925	MON	11,908	130,992	07/31/2020	06/15/2051
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	2,019,986	85.3340	1,706,681	2,000,000	2,013,258	0	(2,154)	0	0	2.669	2.553	MON	4,448	53,372	09/26/2019	10/15/2052
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	1,893,740	93.5670	1,754,381	1,875,000	1,884,960	0	(2,090)	0	0	4.030	3.917	MON	6,297	73,210	08/03/2018	08/15/2051
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL				1.B	13,584,561	95.0410	12,910,950	13,584,561	13,584,561	0	0	0	0	4.610	4.654	MON	27,833	626,249	04/15/2020	05/15/2040
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant				1.B	5,877,379	92.3760	5,429,272	5,877,379	5,877,379	0	0	0	0	3.750	3.779	MON	9,796	220,402	10/13/2016	09/15/2036
91838*-AB-3	VA-Springfield Lease Fin Tr CTL				1.B	9,947,777	90.0360	8,956,552	9,947,777	9,947,777	0	0	0	0	3.970	4.002	MON	10,970	394,927	06/14/2018	06/21/2038
91840@-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL				1.B	7,398,541	90.5490	6,699,292	7,398,541	7,398,541	0	0	0	0	3.835	3.865	MON	4,729	283,734	09/20/2019	05/25/2039
91855@-AA-1	VA (OXNARD) CTL PASS-THRU TR CTL				1.B	4,375,045	85.5620	3,743,392	4,375,045	4,375,045	0	0	0	0	3.230	3.251	MON	6,281	141,314	11/01/2021	08/15/2042
91858#-AA-6	VA SOUTH CAROLINA -2021 LEASE CTL				1.B	16,306,284	85.6980	13,974,107	16,306,284	16,306,284	0	0	0	0	3.100	3.120	MON	14,042	505,495	01/21/2021	01/21/2041
91859*-AA-9	VA (FRDRKSBG VA) CTL PASS-THRU CTL				1.B	76,055,157	78.2340	59,500,890	76,055,157	76,055,157	0	0	0	0	2.800	2.816	MON	94,646	1,687,604	12/15/2022	05/15/2044
91859*-AB-7	VA (FRDRKSBG VA) CTL PASS-THRU CTL				1.A	23,910,932	94.1500	22,512,199	23,910,932	23,910,931	0	(1)	0	0	2.000	2.001	MON	21,254	179,332	12/15/2022	06/15/2024
92778*-AA-5	VA Cmwlth Uni Hlth Lease Backe CTL				1.B	2,960,000	75.8170	2,244,186	2,960,000	2,960,000	0	0	0	0	3.008	3.027	MON	3,957	89,037	07/15/2021	09/15/2049
92890F-AT-3	WFRBS_14-C20 CMBS			4	1.A FM	29,648,454	97.3380	28,573,587	29,355,138	29,366,116	0	(43,810)	0	0	3.723	3.588	MON	91,074	1,126,583	04/29/2014	05/15/2047
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	21,013,831	99.5140	21,106,219	21,209,234	21,175,420	0	23,016	0	0	3.073	3.201	MON	54,313	651,760	08/08/2013	06/15/2046
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	467,492	99.5340	495,428	497,747	496,415	0	3,834	0	0	2.749	3.573	MON	1,140	13,961	05/16/2014	05/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	201,842	99.7340	203,685	204,228	203,933	0	489	0	0	2.654	3.164	MON	452	6,310	09/18/2018	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	19,282,672	99.2800	18,955,059	19,092,587	19,079,069	0	(32,519)	0	0	3.881	3.731	MON	61,749	793,214	08/05/2013	08/15/2046
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	1,935,002	99.5300	1,843,250	1,851,954	1,864,164	0	(36,570)	0	0	3.720	0.171	MON	5,741	79,189	10/20/2020	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	25,129,143	98.8540	24,596,618	24,881,768	24,861,654	0	(39,398)	0	0	4.136	4.004	MON	85,759	1,151,890	09/16/2013	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	53,668,423	98.4510	52,316,859	53,139,841	53,118,589	0	(77,263)	0	0	3.754	3.629	MON	166,239	1,996,913	11/01/2013	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	35,986,484	98.1540	34,973,318	35,630,958	35,608,458	0	(63,053)	0	0	3.829	3.711	MON	113,692	1,378,450	03/10/2014	03/15/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	5,170,541	98.6360	5,085,698	5,156,040	5,152,966	0	(3,934)	0	0	3.618	3.483	MON	15,545	204,601	11/08/2018	03/15/2047
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	15,673,017	96.7680	15,423,148	15,938,217	15,618,155	0	1,776	0	0	3.410	4.807	MON	45,291	297,151	12/01/2022	08/15/2047
92939H-AX-3	WFRBS_14-C23 CMBS			4	1.A FM	40,828,795	96.6870	39,085,710	40,424,852	40,463,973	0	(55,467)	0	0	3.650	3.523	MON	122,959	1,523,003	03/12/2018	10/15/2057
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS				1.A FM	11,210,456	95.3460	10,583,419	11,100,000	11,109,355	0	(13,915)	0	0	3.343	3.230	MON	30,923	371,073	10/24/2014	11/15/2047
93110*-AA-0	SPE owned by Centurion CTL				1.F Z	6,130,427	89.0150	5,456,993	6,130,427	6,130,427	0	0	0	0	5.220	5.220	MON	14,223	30,977	12/15/2022	09/15/2039
93110*-AB-8	SPE owned by Centurion CTL				1.F Z	5,917,383	90.0100	5,326,228	5,917,383	5,917,383	0	0	0	0	5.220	5.220	MON	13,728	25,621	12/15/2022	06/15/2039
93110*-AC-6	SPE owned by Centurion CTL				1.F Z	3,503,274	90.6060	3,174,192	3,503,274	3,503,274	0	0	0	0	5.220	5.220	MON	8,128	14,613	12/15/2022	04/15/2039
93120#-AA-4	DH Newnan LLC Credit Tenant Lease				1.C	1,638,538	96.1670	1,575,728	1,638,538	1,638,538	0	0	0	0	5.380	5.440	MON	3,918	88,153	12/15/2011	07/15/2034
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease				1.C	2,448,637	93.8440	2,297,902	2,448,637	2,448,637	0	0	0	0	5.110	5.164	MON	2,085	125,125	12/29/2011	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te				1.C	19,790,481	93.0010	18,405,365	19,790,481	19,790,481	0	0	0	0	5.150	5.205	MON	16,987	1,019,210	04/04/2014	04/25/2039
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te				1.G	482,013	101.2450	425,602	420,370	460,313	0	(8,447)	0	0	6.640	2.698	MON	775	27,913	09/01/2021	09/21/2027
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	56,090,880	97.3570	54,070,340	55,538,330	55,563,467	0	(68,004)	0	0	3.548	3.425	MON	164,208	2,082,829	05/21/2014	08/15/2050
94989A-AU-9	WELLS FARGO COMMERCIAL MORTGAG CMBS				1.A FM	12,376,406	95.4640	12,410,373	13,000,000	12,398,900	0	22,493	0	0	3.405	5.904	MON	36,888	0	11/30/2022	12/15/2047
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	14,851,977	93.8370	13,828,473	14,736,678	14,749,470	0	(14,910)	0	0	2.910	2.818	MON	35,736	428,837	07/13/2017	02/15/2048
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	10,038,660	97.0710	9,521,457	9,808,767	9,899,378	0	(52,520)	0	0	2.991	1.931	MON	24,448	293,380	04/28/2020	02/15/2048
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	1,202,019	95.0590	1,133,414	1,192,331	1,195,155	0	(833)	0	0	3.190	3.014	MON	3,170	41,290	01/17/2018	02/15/2048
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	17,568,906	95.2910	16,576,577	17,395,801	17,436,992	0	(24,220)	0	0	3.572	3.440	MON	51,782	630,655	09/15/2015	09/15/2058
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	1,207,601	94.2330	1,126,773	1,195,726	1,199,546	0	(1,799)	0	0	3.354	3.191	MON	3,342	50,291	09/25/2015	09/15/2057
94989W-AR-8	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,331,028	94.9950	12,596,266	13,259,951	13,271,108	0	(9,391)	0	0	3.427	3.363	MON	37,868	454,419	12/22/2015	11/15/2048
94989X-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	5,165,333	94.7750	4,847,025	5,114,221	5,125,737	0	(6,279)	0	0	3.452	3.334	MON	14,712	176,543	11/19/2015	12/15/2048
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,531,805	91.5550	12,401,346	13,545,227	13,526,610	0	1,006	0	0	2.674	2.699	MON	30,183	362,726	09/14/2017	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	7,629,406	90.1600	6,810,665	7,554,009	7,577,609	0	(8,674)	0	0	2.399	2.284	MON	15,102	181,221	08/04/2016	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	7,782,364	91.3110	7,035,816	7,705,326	7,731,001	0	(7,090)	0	0	2.684	2.562	MON	17,234	222,481	09/14/2016	10/15/2049
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	79,009,809	93.1870	72,899,623	78,229,316	78,489,869	0	(91,642)	0	0	3.374	3.259	MON	219,955	2,641,068	11/22/2016	12/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	4,281,319	93.5910	4,004,912	4,279,176	4,271,895	0	(276)	0	0	3.162	3.198	MON	11,276	134,441	10/24/2018	03/15/2059
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,207,265	90.7190	11,862,960	13,076,552	13,121,785	0	(12,742)	0	0	2.807	2.685	MON	30,588	367,059	10/21/2016	11/15/2059
95000X-AE-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	6,214,359	91.4070	5,758,637	6,300,000	6,252,658	0	8,233	0	0	3.157	3.335	MON	16,574	198,891	01/22/2018	09/15/2050
95000Y-AX-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,784,539	92.0030	2,622,080	2,850,000	2,814,080	0	6,770	0	0	3.317	3.622	MON	7,878	94,535	03/22/2018	10/15/2050
95001A-BC-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	16,640,938	91.3620	15,053,198	16,476,454	16,550,340	0	(18,459)	0	0	3.210	3.095	MON	44,075	528,894	11/17/2017	11/15/2050
95001G-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	15,055,664	91.2290	13,684,332	15,000,000	15,025,377	0	(8,552)	0	0	3.330	3.284	MON	41,625	499,500	04/18/2019	12/15/2050
95001L-AT-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	160,165	94.1100	149,245	158,587	159,541	0	38	0	0	3.746	3.576	MON	495	9,476	03/12/2018	03/15/2051
95001V-AT-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	4,342,961	88.4660	3,804,036	4,300,000	4,326,897	0	(4,790)	0	0	3.055	2.938	MON	10,947	131,365	06/21/2019	06/15/2052
95001W-AY-4	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,964	95.0690	1,901,390	2,000,000	2,007,905	0	(3,313)	0	0	3.749	3.587	MON	6,248	74,980	02/21/2019	03/15/2052
95001X-BA-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,129,168	91.3920	11,880,908	13,000,000	13,077,177	0	(14,946)	0	0	3.466	3.348	MON	37,548	450,580	04/29/2019	05/15/2052
95002B-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,129,818	86.2910	11,217,874	13,000,000	13,086,977	0	(13,983)	0	0	2.787	2.672	MON	30,193	362,310	10/22/2019	10/15/2052
95002E-BA-4	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	3,097,146	83.7460	2,778,688	3,318,000	3,115,675	0	18,530	0	0	2.474	3.473	MON	6,841	54,725	04/01/2022	02/15/2053
95002M-AU-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,948	95.0720	1,901,440	2,000,000	2,005,852	0	(5,522)	0	0	2.631	2.415	MON	4,385	52,620	08/05/2019	08/15/2052
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,974	79.7080	1,594,158	2,000,000	2,015,520	0	(2,200)	0	0	1.810	1.691	MON	3,017	36,200	12/03/2020	07/15/2053
95002X-BC-8	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	9,594,478	80.1360	7,612,895	9,500,000	9,577,992	0	(11,119)	0	0	1.864	1.737	MON	14,757	177,080	08/19/2020	08/15/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95003C-AE-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	5,049,875	81.5010	4,075,057	5,000,000	5,041,014	0	(5,386)	0	0	2.343	2.224	MON	9,763	117,150	04/22/2021	04/15/2054
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	31,417,169	97.9130	30,458,923	31,108,264	31,102,688	0	(40,599)	0	0	3.896	3.780	MON	100,998	1,264,425	12/17/2013	12/15/2046
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	36,098,598	98.2480	35,058,592	35,683,696	35,683,859	0	(55,719)	0	0	3.766	3.620	MON	111,987	1,506,675	04/01/2016	03/15/2047
96928#-AB-9	William Blair Pass Through CTL Credit Te				1.C	1,269,214	99.7250	1,265,721	1,269,214	1,269,214	0	0	0	0	6.073	6.150	MON	3,426	77,080	12/22/2004	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens				1.C	1,164,058	98.5090	1,146,698	1,164,058	1,164,058	0	0	0	0	5.760	5.829	MON	2,980	67,050	12/21/2005	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens				1.C	1,790,672	98.4980	1,763,779	1,790,672	1,790,672	0	0	0	0	5.736	5.804	MON	4,565	102,713	11/18/2005	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens				1.C	1,310,448	99.9480	1,309,764	1,310,448	1,310,448	0	0	0	0	6.150	6.228	MON	3,582	80,593	12/22/2006	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens				1.C	514,792	99.9540	514,555	514,792	514,792	0	0	0	0	6.150	6.228	MON	1,407	31,660	01/26/2007	12/15/2030
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena				1.G	14,136,453	100.1460	13,986,410	13,966,067	14,022,780	0	(10,775)	0	0	5.730	5.635	MON	35,567	800,256	09/01/2021	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease				1.G	53,082,961	111.6150	58,878,292	53,082,961	53,082,961	0	0	0	0	7.450	7.598	MON	176,511	3,971,506	07/17/2009	07/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr CTL				1.B	28,159,342	86.4420	33,941,777	39,265,353	28,892,418	0	380,983	0	0	5.150	9.128	MON	89,874	2,022,166	10/08/2020	05/15/2042
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena				1.E	4,166,905	90.0210	3,751,070	4,166,905	4,166,905	0	0	0	0	4.090	4.125	MON	7,575	170,426	09/30/2014	09/15/2044
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease				1.D	45,391,329	93.0920	42,045,624	45,165,501	45,308,914	0	(9,865)	0	0	4.918	4.924	MON	98,722	2,221,239	09/02/2014	11/15/2037
136055-AA-8	300 Madison 2002-A CLASS A-1		A		1.C FE	1,562,303	113.0460	1,543,785	1,365,620	1,443,547	0	(5,138)	0	0	7.262	5.814	AO	22,314	99,171	03/31/2006	04/10/2032
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP				1.A FE	14,037	95.5730	11,858	12,407	12,400	0	(2)	0	(901)	2.356	2.352	MON	24	518	05/13/2015	05/12/2050
75585R-MB-8	REAL ESTATE ASSET LIQUIDITY TR CORP				1.A FE	58,443	95.5580	49,367	51,662	51,622	0	(8)	0	(3,751)	3.239	3.250	MON	139	1,750	05/13/2015	05/12/2025
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR				1.A FE	32,049	94.0640	29,405	31,261	31,242	0	0	0	(2,271)	2.588	2.589	MON	67	980	09/16/2016	09/12/2051
75585R-QZ-1	REAL ESTATE ASSET LIQUIDITY TR DISCOUNT				1.A FE	37,399	90.9830	33,574	36,902	36,886	0	(12)	0	(2,681)	3.017	3.023	MON	93	1,164	06/14/2019	06/12/2054
75585R-RM-9	REAL ESTATE ASSET LIQUIDITY TR CORP				1.A FE	22,195	91.4600	19,894	21,752	21,745	0	(6)	0	(1,581)	2.381	2.377	MON	43	499	02/04/2020	02/12/2055
75585R-RN-7	REAL ESTATE ASSET LIQUIDITY TR CORPORATE				1.A FE	30,123	86.1020	25,418	29,521	29,513	0	(7)	0	(2,145)	2.867	2.873	MON	71	885	02/04/2020	02/12/2055
75585R-SL-0	REAL ESTATE ASSET LIQUIDITY TR CORP				1.A FE	62,061	89.6070	51,150	57,082	57,074	0	(6)	0	(4,148)	2.395	2.390	MON	114	1,600	11/04/2021	01/12/2030
C1034#-AA-9	6180 Quebec Inc. CTL				2.B	90,237,929	86.9040	72,635,632	83,581,388	83,581,388	0	0	0	(6,501,043)	3.640	3.667	MON	135,216	2,221,850	10/17/2022	11/15/2042
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,586,794,310	XXX	4,190,892,842	4,563,559,057	4,559,728,216	0	(4,571,291)	0	(6,518,521)	XXX	XXX	XXX	11,114,457	152,089,287	XXX	XXX
001306-AB-5	AHS HOSPITAL CORP CORPORATE				1.D FE	4,230,405	96.1530	3,365,339	3,500,000	4,142,780	0	(17,817)	0	0	5.024	3.802	JJ	87,920	175,840	08/23/2017	07/01/2045
001306-AC-3	AHS HOSPITAL CORP CORPORATE			2	1.D FE	4,673,600	61.6960	2,868,848	4,650,000	4,672,547	0	(529)	0	0	2.780	2.755	JJ	64,635	129,270	01/21/2021	07/01/2051
00141U-AC-7	AIG CLO CLO			4	1.A FE	5,995,200	98.0360	5,882,171	6,000,000	6,027,692	0	31,909	0	0	5.363	5.211	JAJO	65,245	131,629	04/16/2021	04/20/2032
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	750,000	93.6580	702,439	750,000	750,000	0	0	0	0	3.829	3.829	FA	10,849	28,718	08/07/2018	08/15/2028
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	12,631,541	83.8070	10,387,091	12,394,000	12,615,906	0	(4,974)	0	0	4.272	4.156	FA	200,023	529,472	01/04/2019	08/15/2048
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	10,735,847	71.8250	7,186,117	10,005,000	10,708,274	0	(17,592)	0	0	3.387	2.997	AO	71,539	338,869	07/23/2021	10/15/2049
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	28,005,000	66.9180	18,740,279	28,005,000	28,005,000	0	0	0	0	3.008	3.008	JD	37,440	842,390	04/28/2020	06/15/2050
00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP CORPORATE			2	1.C FE	61,055,178	63.8800	38,992,408	61,040,000	61,054,596	0	(193)	0	0	2.795	2.794	MN	217,998	1,758,198	12/02/2021	11/15/2051
01959L-AA-0	Allina Health System CORPORATE			2	1.D FE	20,145,120	92.8580	18,653,231	20,088,000	20,134,129	0	(1,489)	0	0	4.805	4.786	MN	123,335	965,228	04/01/2016	11/15/2045
01959L-AB-8	Allina Health System CORPORATE				1.D FE	1,455,000	85.9440	1,250,491	1,455,000	1,455,000	0	0	0	0	4.430	4.430	AO	13,607	64,457	03/30/2017	04/15/2047
01959L-AC-6	Allina Health System CORPORATE				1.D FE	14,200,000	79.3270	11,264,461	14,200,000	14,200,000	0	0	0	0	3.887	3.887	AO	116,524	551,954	05/22/2019	04/15/2049
04206R-AE-4	ARM MASTER TRUST LLC ABS			4	1.F FE	20,426,607	99.7690	20,472,679	20,520,000	20,496,353	0	69,745	0	0	4.400	5.482	MON	40,128	351,120	07/26/2022	06/16/2025
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE				1.B FE	33,135,112	94.9340	31,311,052	32,982,000	33,123,356	0	(2,561)	0	0	4.847	4.818	MN	204,270	1,598,638	08/30/2018	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE				1.B FE	50,833,699	83.5750	41,470,076	49,620,000	50,670,702	0	(27,273)	0	0	3.945	3.808	MN	250,126	1,957,509	07/27/2016	11/15/2046
05377R-DL-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1.A FE	8,996,818	96.6390	8,697,472	9,000,000	8,998,621	0	517	0	0	3.350	3.380	MON	9,213	301,500	04/16/2019	09/22/2025
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1.A FE	45,883,799	93.1230	42,650,132	45,800,000	45,832,120	0	(15,939)	0	0	2.360	2.334	MON	33,027	1,080,880	09/04/2019	03/20/2026
05377R-DY-7	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC				1.B FE	3,635,625	90.7090	3,628,343	4,000,000	3,638,470	0	2,845	0	0	2.020	5.420	MON	2,469	0	12/20/2022	02/20/2027
05377R-EZ-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC				1.A FE	33,396,423	95.3370	31,842,645	33,400,000	33,396,645	0	222	0	0	3.830	3.862	MON	39,087	874,134	04/07/2022	08/21/2028
05377R-FK-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC				1.A FE	7,476,820	97.7120	7,523,829	7,700,000	7,493,081	0	16,260	0	0	4.620	5.680	MON	10,870	88,935	09/28/2022	02/20/2027
05577@-AN-0	BTMU Capital Corp Equipment Note				1.D	870,046	99.0470	774,366	781,818	798,324	0	(7,756)	0	0	4.830	2.737	AO	7,972	37,762	01/01/2013	10/15/2024
066836-AC-1	BAPTIST HEALTH SOUTH FLORIDA O CORPORATE			2	1.E FE	8,575,000	58.8000	5,042,101	8,575,000	8,575,000	0	0	0	0	3.115	3.115	MN	34,131	337,599	08/04/2021	11/15/2071

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE			2	1.C FE	63,093,787	79.7360	44,409,130	55,695,000	62,676,781	0	(165,519)	0	0	3.831	3.134	MN	272,636	2,133,675	11/10/2020	11/15/2050
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE			2	1.D FE	51,619,440	80.8820	41,419,647	51,210,000	51,564,642	0	(9,249)	0	0	3.967	3.921	MN	259,581	2,031,501	06/01/2016	11/15/2046
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE			2	1.D FE	2,655,000	66.3620	1,761,923	2,655,000	2,655,000	0	0	0	0	2.839	2.839	MN	9,631	75,375	01/14/2021	11/15/2050
09659D-AB-2	STANFORD UNIVERSITY CORPORATE				1.A FE	16,078,720	78.5910	12,574,565	16,000,000	16,070,283	0	(1,838)	0	0	3.460	3.433	MN	92,267	553,600	01/17/2018	05/01/2047
09778P-AB-1	BON SECOURS HEALTH SYSTEM INC CORPORATE			2	1.E FE	545,000	77.9090	424,607	545,000	545,000	0	0	0	0	2.095	2.095	JD	951	11,418	10/07/2020	06/01/2031
11575T-AC-2	BROWN UNIVERSITY CORPORATE			2	1.B FE	45,461,936	70.9340	29,277,933	41,275,000	45,233,560	0	(101,743)	0	0	2.924	2.439	MS	402,294	1,206,881	09/15/2020	09/01/2050
125148-AA-0	CED California Holdings, LLC Senior Note				3.B PL	10,027,710	86.3130	8,655,239	10,027,710	10,027,710	0	0	0	0	4.780	4.779	JD	1,331	479,325	04/11/2013	06/30/2037
12519*-AA-7	CED Alamo 5, LLC Debt in a Project				2.B	4,071,956	91.0450	3,707,316	4,071,956	4,071,956	0	0	0	0	4.530	4.529	JD	512	184,460	12/17/2015	12/31/2040
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP				1.D FE	1,850,432	83.5630	1,430,599	1,712,000	1,849,947	0	(131)	0	0	4.700	4.342	MN	13,411	80,464	03/18/2019	11/01/2111
13034V-AB-0	CALIFORNIA INST OF TECHNOLOGY CORPORATE				1.D FE	9,527,573	87.8800	8,331,058	9,480,000	9,520,724	0	(1,129)	0	0	4.321	4.290	FA	170,680	409,631	04/01/2016	08/01/2045
13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPORATE			2	1.D FE	14,120,869	64.1820	9,386,672	14,625,000	14,122,226	0	33	0	0	3.650	3.781	MS	177,938	479,063	09/20/2022	09/01/2119
14316H-AC-6	CARMX_AUTO ASSET BACKED			4	1.A FE	12,263,687	97.2190	11,925,253	12,266,387	12,265,608	0	732	0	0	0.500	0.509	MON	2,726	61,332	10/14/2020	08/15/2025
14916R-AD-6	Catholic Health Initiatives CORP				1.G FE	6,899,664	84.0080	6,031,766	7,180,000	6,957,896	0	7,440	0	0	4.350	4.599	MN	52,055	312,330	04/27/2015	11/01/2042
15073L-AA-1	CEDARS-SINAI MEDICAL CENTER CORPORATE			2	1.D FE	580,000	80.5240	467,040	580,000	580,000	0	0	0	0	2.288	2.288	FA	5,013	9,363	11/17/2021	08/15/2031
16876B-AA-0	THE CHILDRENS HOSP CORP CORPORATE			2	1.C FE	4,140,907	84.4100	3,481,922	4,125,000	4,139,469	0	(365)	0	0	4.115	4.092	JJ	84,872	169,744	08/30/2018	01/01/2047
16876B-AB-8	THE CHILDRENS HOSP CORP CORPORATE			2	1.C FE	2,162,842	60.8480	1,338,662	2,200,000	2,164,089	0	894	0	0	2.585	2.670	FA	23,696	56,870	07/23/2021	02/01/2050
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX CORPORATE			2	1.D FE	24,074,580	60.1880	14,445,165	24,000,000	24,070,240	0	(1,806)	0	0	2.511	2.496	FA	227,664	602,640	07/29/2020	08/15/2050
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADEL CORPORATE			2	1.C FE	32,077,551	64.5380	20,713,555	32,095,000	32,078,705	0	372	0	0	2.704	2.707	JJ	433,924	867,849	12/02/2021	07/01/2050
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not				6. FE	4,653,872	18.3110	4,653,872	25,416,061	4,653,872	0	0	11,295,920	0	6.120	0.000	JD	0	0	03/25/2015	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Tranche 2 PIK Note				6. FE	7	0.0000	0	13,808,205	0	(7)	0	0	0	6.610	714.816	JD	0	0	12/15/2018	12/15/2040
17305E-FH-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			4	1.A FE	29,997,933	99.0410	29,712,219	30,000,000	29,998,643	0	229	0	0	3.720	3.721	MS	353,400	1,116,000	09/16/2013	09/08/2025
17858P-AA-9	CITY OF HOPE CORPORATE				1.F FE	83,447	98.7830	66,679	67,500	80,809	0	(393)	0	0	5.623	4.195	MN	485	3,796	04/27/2015	11/15/2043
18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE				1.C FE	187,244	86.2510	156,978	182,000	187,233	0	(3)	0	0	4.858	4.720	JJ	4,421	8,842	04/27/2015	01/01/2114
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	457,920	99.7650	457,013	458,089	458,040	0	27	0	0	2.850	2.886	MON	218	13,056	04/13/2017	05/27/2042
23745Q-AA-2	DARTMOUTH-HITCH HEALTH CORPORATE			2	1.F FE	5,007,183	77.7340	3,941,090	5,070,000	5,011,671	0	1,239	0	0	4.178	4.252	FA	88,260	211,825	03/18/2019	08/01/2048
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BAC			4	1.A FE	11,647,076	96.6340	11,256,366	11,648,499	11,647,880	0	287	0	0	0.560	0.567	MON	3,805	65,232	04/20/2021	12/11/2034
26442T-AE-7	DUKE UNIVERSITY CORPORATE				1.B FE	6,717,463	75.6080	5,258,563	6,955,000	6,738,254	0	5,570	0	0	3.299	3.490	AO	57,361	229,445	01/14/2019	10/01/2046
26442T-AG-2	DUKE UNIVERSITY CORPORATE				1.B FE	24,806,804	67.0800	19,094,213	28,465,000	24,842,587	0	35,783	0	0	2.757	3.442	AO	196,195	589,516	06/23/2022	10/01/2050
26442T-AH-0	DUKE UNIVERSITY CORPORATE				1.B FE	25,878,072	67.0650	18,801,623	28,035,000	25,894,831	0	16,759	0	0	2.832	3.193	AO	198,488	680,813	06/23/2022	10/01/2055
26443C-AA-1	DUKE UNIVERSITY HLTH SYS Corporate Publi			2	1.D FE	26,267,435	81.2950	21,518,703	26,470,000	26,284,089	0	4,170	0	0	3.920	3.964	JD	86,469	1,037,624	03/18/2019	06/01/2047
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ASSET BACKED				1.A FE	42,731,776	94.8000	40,510,988	42,733,263	42,732,506	0	730	0	0	4.510	4.551	MON	32,121	1,017,170	06/09/2022	08/26/2047
29266M-AE-9	ENERGY EAST CORP NT NOTES				2.A FE	655,979	104.9010	649,334	619,000	640,277	0	(1,362)	0	0	6.750	6.302	MS	12,303	41,783	11/25/2003	09/15/2033
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	956,133	99.5460	951,943	956,289	956,248	0	33	0	0	1.780	1.794	MON	520	17,022	02/11/2020	12/22/2025
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	446,252	99.8680	444,707	445,294	445,338	0	(331)	0	0	2.290	2.153	MON	312	10,197	01/29/2020	02/20/2025
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	532,418	99.8100	531,492	532,502	532,483	0	19	0	0	2.060	2.076	MON	335	10,970	10/22/2019	05/20/2025
29375J-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED				1.A FE	36,969,639	97.3340	35,989,542	36,975,448	36,971,282	0	1,643	0	0	3.030	3.056	MON	34,233	809,146	03/23/2022	01/20/2028
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	16,618,353	97.4330	16,194,585	16,621,323	16,620,418	0	735	0	0	0.610	0.619	MON	3,098	101,390	09/23/2020	07/20/2026
30258H-A*-9	FNBM LLC Sr. Secured				1.F PL	6,024,207	92.9700	5,327,804	5,730,663	5,929,058	0	(71,559)	0	0	3.350	2.038	MON	15,998	194,644	08/31/2021	10/09/2025
30258H-B*-8	FNBM LLC Sr. Secured				1.F PL	73,500,185	87.6230	64,753,032	73,900,000	73,559,205	0	59,020	0	0	2.680	2.773	MON	170,545	1,536,682	03/01/2022	02/24/2027
30284B-AS-1	FNBM LLC Senior Secured Note				1.F PL	6,124,657	98.6460	5,674,236	5,752,105	5,879,188	0	(184,091)	0	0	4.730	1.514	MON	23,429	275,853	08/31/2021	09/18/2023
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D				1.C	2,821,412	99.6280	2,810,928	2,821,412	2,821,412	0	0	0	0	5.960	5.958	MN	21,487	168,156	10/16/2007	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D				1.C	279,804	99.6290	278,765	279,804	279,804	0	0	0	0	5.960	5.958	MN	2,131	16,676	10/16/2007	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D				1.C	1,749,647	99.6290	1,743,155	1,749,647	1,749,647	0	0	0	0	5.960	5.958	MN	13,325	104,279	10/16/2007	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D				1.C	718,935	99.6280	716,259	718,935	718,935	0	0	0	0	5.960	5.958	MN	5,475	42,849	10/16/2007	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D				1.C	956,717	99.6280	953,162	956,717	956,717	0	0	0	0	5.960	5.958	MN	7,286	57,020	10/16/2007	10/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb				1.C	831,747	99.6290	828,657	831,747	831,747	0	0	0	0	5.960	5.960	MN	6,334	49,572	12/13/2007	12/13/2027
33852@-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note				4.B	28,179,274	104.6100	29,478,306	28,179,274	28,179,274	0	0	0	0	5.750	5.750	JD	4,501	1,620,308	12/14/2012	06/30/2035
34490@-AD-6	Football Club Term Notes 2020 Sr. Secure				1.F FE	17,000,000	87.2160	14,826,766	17,000,000	17,000,000	0	0	0	0	3.330	3.330	OCT	138,380	573,963	08/20/2020	10/05/2032
34490@-AF-1	Football Club Term Notes 2020 Sr. Secure				1.F FE	1,025,000	85.2020	873,322	1,025,000	1,025,000	0	0	0	0	3.850	3.850	OCT	9,646	40,011	08/20/2020	10/05/2040
34528Q-HQ-0	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1.A FE	15,794,912	89.9440	14,211,199	15,800,000	15,797,206	0	1,012	0	0	1.060	1.069	MON	7,444	167,480	09/15/2020	09/15/2027
34531X-AB-0	FORD FOUNDATION CORPORATE			2	1.A FE	2,000,000	63.5640	1,271,288	2,000,000	2,000,000	0	0	0	0	2.415	2.415	JD	4,025	48,300	06/19/2020	06/01/2050
34532J-AA-2	FORD AUTO ASSET BACKED			4	1.A FE	33,889,027	89.6210	30,381,563	33,900,000	33,893,824	0	2,169	0	0	1.060	1.069	MON	15,971	359,340	10/06/2020	04/15/2033
34532R-AA-4	FORD AUTO ASSET BACKED			4	1.A FE	44,284,446	95.5750	42,339,539	44,300,000	44,295,022	0	2,309	0	0	3.190	3.217	MON	62,808	1,413,170	01/23/2018	07/15/2031
000000-00-0	GS Hahnes NMTC Investment Fund Leverage				5.B GI	1,806,098	98.4820	1,794,445	1,822,109	1,819,705	0	430	0	0	4.750	4.913	MJSD	240	84,789	04/11/2022	05/12/2023
372546-AT-8	GEORGE WASHINGTON UNIVERSITY CORPORATE				1.E FE	508,669	84.8550	417,487	492,000	506,005	0	(395)	0	0	4.300	4.100	MS	6,229	21,156	04/27/2015	09/15/2044
37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE			2	1.G FE	40,560,000	87.8250	35,621,844	40,560,000	40,560,000	0	0	0	0	5.215	5.215	AO	528,801	2,115,204	01/09/2019	10/01/2118
37310P-AC-5	GEORGETOWN UNIVERSITY CORPORATE			2	1.G FE	17,735,947	83.4600	12,665,100	15,175,000	17,680,948	0	(54,999)	0	0	4.315	3.351	AO	163,700	654,801	02/10/2022	04/01/2049
37310P-AD-3	GEORGETOWN UNIVERSITY CORPORATE				1.G FE	24,000,000	64.4790	15,474,916	24,000,000	24,000,000	0	0	0	0	2.943	2.943	AO	176,580	706,320	02/19/2020	04/01/2050
37459*-AA-6	Giants Training Facility LLC Senior Secu				2.C PL	4,753,060	106.9170	5,081,827	4,753,060	4,753,060	0	0	0	0	7.150	7.151	JD	28,320	339,844	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu				2.C PL	4,753,060	106.9170	5,081,827	4,753,060	4,753,060	0	0	0	0	7.150	7.151	JD	28,320	339,844	02/23/2011	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note				2.B PL	32,291,489	106.0180	34,234,941	32,291,489	32,291,489	0	0	0	0	7.100	7.101	AO	573,174	2,292,696	06/30/2010	04/01/2040
40449@-BV-4	Habitat Humanity Intl Secured Note				5.B GI	287,544	94.5690	274,524	290,289	287,817	0	219	0	0	4.250	4.543	MJSD	34	12,337	06/01/2018	07/10/2028
000000-00-0	Habitat Humanity Intl Senior Note				5.B GI	212,367	92.8150	201,674	217,285	213,827	0	443	0	0	4.250	4.716	JAJO	2,078	9,235	05/14/2018	01/10/2029
000000-00-0	Habitat Humanity Intl Secured Note				5.B GI	683,600	94.4490	669,520	708,867	686,744	0	2,093	0	0	4.500	5.591	JAJO	7,177	31,899	12/21/2018	07/10/2029
40453@-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE			2	1.D FE	1,387,456	85.5320	1,197,441	1,400,000	1,388,354	0	138	0	0	4.500	4.548	JJ	31,500	63,000	04/06/2017	07/01/2057
42806M-AE-9	HERTZ RENTAL CARS ASSET BACKED			4	1.A FE	1,099,829	87.1470	958,614	1,100,000	1,099,862	0	22	0	0	1.680	1.688	MON	308	18,480	06/24/2021	12/27/2027
43813R-AC-1	HONDA_AUTO ASSET BACKED			4	1.A FE	5,126,330	99.0770	5,079,999	5,127,335	5,127,116	0	136	0	0	1.610	1.623	MON	2,293	82,550	02/19/2020	04/22/2024
45063@-AC-9	ITR CONCESSION CO LLC CORPORATE			2	2.B FE	16,788,505	93.0390	15,537,485	16,700,000	16,765,290	0	(3,941)	0	0	5.183	5.138	JJ	399,120	865,561	04/01/2016	07/15/2035
45063@-AD-7	ITR CONCESSION CO LLC CORPORATE			2	2.B FE	34,000,000	92.8900	31,582,544	34,000,000	34,000,000	0	0	0	0	5.283	5.283	JJ	828,257	1,796,220	07/16/2015	07/15/2040
45174X-AA-0	IHC HEALTH SERVICES INC CORPORATE			2	1.B FE	2,748,912	82.5330	1,762,071	2,135,000	2,714,270	0	(16,310)	0	0	4.131	2.637	MN	11,270	88,197	07/23/2021	05/15/2048
45326@-AB-6	Inclusiv Secondary Capital Fun Subordina				5.C YE	4,953,313	80.1680	4,347,572	5,423,077	5,017,000	0	51,359	0	0	4.126	5.542		57,175	225,832	12/20/2021	12/20/2030
45517@-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE			2	1.C FE	30,679,206	82.5170	23,046,082	27,929,000	30,575,095	0	(71,023)	0	0	3.970	3.387	MN	184,797	1,108,781	02/02/2022	11/01/2048
45517@-AB-6	INDIANA UNIVERSITY HEALTH CORPORATE			2	1.C FE	4,745,000	63.0060	2,989,648	4,745,000	4,745,000	0	0	0	0	2.852	2.852	MN	22,555	135,327	06/24/2021	11/01/2051
45686X-CE-1	INGERSOLL RAND NOTES				2.B FE	685,000	101.4890	695,197	685,000	685,000	0	0	0	0	6.230	6.229	MN	5,453	42,676	11/14/1997	11/19/2027
45686X-CF-8	INGERSOLL RAND NOTES				2.B FE	685,000	103.2180	707,046	685,000	685,000	0	0	0	0	6.015	6.015	FA	15,565	41,203	11/21/1997	02/15/2028
45834Q-AA-7	INTEGRIS BAPTIST OG CORPORATE			2	1.G FE	8,000,000	72.4130	5,793,056	8,000,000	8,000,000	0	0	0	0	3.875	3.875	FA	117,111	310,000	10/08/2020	08/15/2050
47811I-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE				1.D FE	2,945,249	80.1750	2,361,945	2,946,000	2,946,126	0	(126)	0	0	3.837	3.833	MN	14,444	113,038	01/23/2020	05/15/2046
47811S-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU				1.C FE	16,932,206	84.6220	11,927,494	14,095,000	16,786,110	0	(64,773)	0	0	4.083	3.035	JJ	287,749	575,499	09/14/2020	07/01/2053
47811S-AD-0	JOHNS HOPKINS UNIVERSITY CORPORATE				1.C FE	6,000,000	80.5510	4,833,060	6,000,000	6,000,000	0	0	0	0	3.753	3.753	JJ	112,590	225,180	02/10/2015	07/01/2045
48254H-AA-2	KKR CLO CLO			4	1.A FE	1,195,200	98.7880	1,185,453	1,200,000	1,196,187	0	987	0	0	5.399	5.577	JAJO	13,678	19,179	04/27/2022	01/15/2032
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE				1.D FE	13,330,367	96.4430	11,665,764	12,096,000	13,139,217	0	(34,620)	0	0	4.875	4.216	AO	147,420	589,680	12/02/2016	04/01/2042
48305Q-AC-7	KAISER FOUNDATION HOSPITALS CORPORATE			2	1.D FE	11,104,205	93.4150	10,369,084	11,100,000	11,101,553	0	(438)	0	0	3.150	3.145	MN	58,275	349,650	04/27/2017	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPITALS CORPORATE			2	1.D FE	8,355,341	85.1350	7,155,599	8,405,000	8,360,211	0	1,028	0	0	4.150	4.185	MN	58,135	348,808	04/27/2017	05/01/2047
48305Q-AG-8	KAISER FOUNDATION HOSPITALS CORPORATE			2	1.D FE	7,500,000	68.1410	5,110,576	7,500,000	7,500,000	0	0	0	0	3.002	3.002	JD	18,763	225,150	06/08/2021	06/01/2051
50246*-AC-3	LVNV Funding LLC Senior Secured				1.G PL	84,259,056	99.4840	83,067,497	83,498,107	83,594,187	0	(499,802)	0	0	4.250	3.669	MON	9,857	3,597,957	09/01/2021	03/15/2023
51888T-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	956,723	97.9600	937,385	956,901	956,811	0	24	0	0	2.770	2.791	MON	442	26,506	07/26/2017	08/25/2042
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1.A FE	830,486	96.8230	804,113	830,494	830,519	0	(24)	0	0	2.340	2.347	MON	324	19,434	07/19/2019	10/25/2048
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1.A FE	1,645,662	97.1580	1,598,932	1,645,703	1,645,659	0	(16)	0	0	2.730	2.744	MON	749	44,928	07/19/2019	10/25/2048
525555-AB-4	STANFORD UNIVERSITY CORPORATE				1.A FE	49,829,650	102.1160	56,163,590	55,000,000	54,532,436	0	393,800	0	0	6.875	7.699	FA	1,575,521	3,804,073	02/28/1995	02/01/2024
56081#-AQ-3	Major League Baseball Trust Senior Secur				1.F FE	1,000,000	95.1460	951,455	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JD	1,931	33,100	05/10/2013	12/10/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56081#-AT-7	Major League Baseball Trust Senior Note				1.F FE	6,500,000	97.4730	6,335,737	6,500,000	6,500,000	0	0	0	0	4.190	4.190	JD	15,887	272,350	09/10/2013	12/10/2025
56081#-CV-0	Major League Baseball Trust Sr. Secured				1.F FE	1,620,000	78.7650	1,275,998	1,620,000	1,620,000	0	0	0	0	2.640	2.640	JD	2,495	42,768	12/10/2021	12/10/2036
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE				1.A FE	5,030,843	104.8350	4,554,043	4,344,000	5,025,207	0	(723)	0	0	5.600	4.826	JJ	121,632	243,264	07/26/2013	07/01/2111
575718-AB-7	MASS INSTITUTE OF TECH CORPORATE				1.A FE	28,178,931	87.4470	24,104,671	27,565,000	28,176,039	0	(554)	0	0	4.678	4.575	JJ	644,745	1,289,491	08/24/2018	07/01/2114
575718-AF-8	MASS INSTITUTE OF TECH CORPORATE				1.A FE	14,117,153	72.8570	10,163,610	13,950,000	14,115,863	0	(186)	0	0	3.885	3.838	JJ	270,979	541,958	07/27/2016	07/01/2116
575718-AG-6	MASS INSTITUTE OF TECH CORPORATE			2	1.A FE	28,717,575	73.3590	18,986,090	25,881,000	28,611,748	0	(70,677)	0	0	2.989	2.452	JJ	386,792	773,583	07/27/2021	07/01/2050
575718-AH-4	MASS INSTITUTE OF TECH CORPORATE			2	1.A FE	54,770,000	61.8620	33,881,980	54,770,000	54,770,000	0	0	0	0	2.294	2.294	JJ	628,212	1,256,424	04/30/2020	07/01/2051
575718-AJ-0	MASS INSTITUTE OF TECH CORPORATE			2	1.A FE	14,165,000	74.1350	10,501,289	14,165,000	14,165,000	0	0	0	0	3.067	3.067	AO	108,610	244,976	03/01/2022	04/01/2052
57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE				1.A FE	4,961,899	135.6270	5,061,607	3,732,000	4,950,980	0	(1,245)	0	0	7.250	5.438	MN	45,095	270,570	11/18/2015	11/02/2096
578454-AB-6	MAYO CLINIC CORP				1.C FE	5,706,000	82.0790	4,683,421	5,706,000	5,706,000	0	0	0	0	3.774	3.774	MN	27,516	215,344	08/23/2012	11/15/2043
578454-AC-4	MAYO CLINIC CORP				1.C FE	20,264,836	83.2420	16,867,254	20,263,000	20,264,552	0	(46)	0	0	4.000	3.999	MN	103,566	810,520	08/30/2018	11/15/2047
578454-AD-2	MAYO CLINIC CORPORATE				1.C FE	16,045,000	84.4290	13,546,709	16,045,000	16,045,000	0	0	0	0	4.128	4.127	MN	84,632	662,338	03/10/2016	11/15/2052
578454-AF-7	MAYO CLINIC CORPORATE			2	1.C FE	5,852,101	66.9260	3,547,057	5,300,000	5,840,761	0	(8,171)	0	0	3.196	2.758	MN	21,644	169,388	07/26/2021	11/15/2061
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1.D FE	21,512,190	98.2880	16,588,036	16,877,000	21,141,132	0	(163,111)	0	0	5.000	3.204	JJ	421,925	843,850	09/14/2021	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1.D FE	2,992,082	83.0250	2,509,012	3,022,000	2,995,583	0	444	0	0	4.125	4.177	JJ	62,329	124,658	04/27/2015	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1.D FE	3,138,566	82.8050	2,608,351	3,150,000	3,139,472	0	149	0	0	4.200	4.219	JJ	66,150	132,300	02/04/2015	07/01/2055
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCE CORPORATE			2	1.D FE	7,978,390	66.7750	5,101,607	7,640,000	7,958,138	0	(8,354)	0	0	2.955	2.730	JJ	112,881	225,762	07/07/2020	01/01/2050
591539-AA-9	HOUSTON METHODIST CORPORATE			2	1.C FE	37,625,227	62.8730	23,646,474	37,610,000	37,623,415	0	(418)	0	0	2.705	2.703	JD	84,779	1,017,351	11/10/2020	12/01/2050
592189-AA-2	METROPOLITAN MUSEUM OF ART CORPORATE				1.A FE	2,640,186	78.7980	2,151,184	2,730,000	2,650,836	0	2,223	0	0	3.400	3.588	JJ	46,410	92,820	01/22/2018	07/01/2045
597861-AA-1	MIDMICHIGAN HEALTH CORPORATE			2	1.E FE	5,375,000	67.9270	3,651,066	5,375,000	5,375,000	0	0	0	0	3.409	3.409	JD	15,269	183,234	10/22/2020	06/01/2050
59801W-AM-8	MIDOCEAN CLO CLO				1.A FE	29,665,840	98.6420	29,708,502	30,117,604	29,784,760	0	118,920	0	0	5.119	6.082	JAJO	325,483	438,009	05/11/2022	07/15/2029
60644*-AA-4	MIST Investment Fund LLC Note				6. *	3,239,159	100.0000	4,000,000	4,000,000	3,548,100	0	0	0	0	9.000	12.196	JAJO	0	0	07/26/2011	01/26/2022
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	6,698,781	97.0940	6,505,327	6,700,000	6,699,445	0	130	0	0	3.610	3.640	MON	14,109	241,870	05/22/2018	03/10/2042
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	8,950,301	96.1130	8,602,512	8,950,429	8,950,350	0	20	0	0	0.490	0.491	MON	2,071	43,857	09/10/2020	08/14/2025
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De				5.B GI	18,828,190	90.5490	17,022,502	18,799,165	18,826,426	0	652,119	0	0	5.190	5.226	MON	81,306	1,671,874	05/31/2018	09/01/2044
62952E-AA-5	NYU Hospitals Center CORPORATE				1.F FE	4,703,519	85.2610	4,007,281	4,700,000	4,702,988	0	(95)	0	0	4.428	4.423	JJ	104,058	208,116	02/18/2015	07/01/2042
62952E-AB-3	NYU Hospitals Center CORP				1.F FE	3,208,812	101.6100	2,723,152	2,680,000	3,121,768	0	(12,892)	0	0	5.750	4.509	JJ	77,050	154,100	04/27/2015	07/01/2043
62952E-AC-1	NYU Hospitals Center CORPORATE				1.F FE	5,639,145	89.7960	5,164,166	5,751,000	5,655,003	0	2,440	0	0	4.784	4.910	JJ	137,564	275,128	06/11/2015	07/01/2044
62952E-AE-7	NYU Hospitals Center CORPORATE			2	1.F FE	2,710,000	82.8080	2,244,100	2,710,000	2,710,000	0	0	0	0	4.368	4.368	JJ	59,186	118,373	05/23/2017	07/01/2047
63941B-AB-1	Navient Student Loan Trust ASSET BACKED			4	1.A FE	881,777	95.5820	843,198	882,168	881,915	0	48	0	0	3.420	3.458	MON	1,341	30,170	02/11/2019	01/15/2043
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1.A FE	6,038,534	94.1710	5,688,552	6,040,675	6,039,195	0	130	0	0	2.640	2.663	MON	7,088	159,474	07/23/2019	05/15/2068
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1.A FE	2,126,564	88.7630	1,887,962	2,126,962	2,126,427	0	0	0	0	1.170	1.180	MON	1,106	24,885	09/01/2020	09/16/2069
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK			4	1.A FE	2,250,111	88.8310	1,998,956	2,250,282	2,250,046	0	5	0	0	1.220	1.226	MON	1,220	27,453	07/20/2020	07/15/2069
63942B-AA-2	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1.A FE	1,339,283	86.5410	1,159,193	1,339,478	1,339,244	0	(10)	0	0	0.840	0.846	MON	500	11,252	01/19/2021	05/15/2069
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	20,893,197	83.5650	18,551,422	22,200,000	21,075,879	0	27,424	0	0	4.024	4.373	FA	372,220	893,328	05/05/2016	08/01/2045
649322-AC-8	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	11,807,689	84.2030	9,359,180	11,115,000	11,707,950	0	(34,722)	0	0	3.563	3.079	FA	165,011	396,027	01/15/2020	08/01/2036
649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	26,321,778	80.4210	20,539,499	25,540,000	26,261,368	0	(10,353)	0	0	4.063	3.911	FA	432,371	1,037,690	06/22/2016	08/01/2056
649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	12,479,251	85.3400	10,650,383	12,480,000	12,479,506	0	0	0	0	4.763	4.763	FA	247,676	594,422	06/21/2016	08/01/2116
649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1.C FE	39,517,060	69.9270	27,621,948	39,501,000	39,516,866	0	(15)	0	0	3.954	3.952	FA	650,779	1,561,870	10/22/2019	08/01/2119
649322-AG-9	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1.C FE	1,600,000	77.7790	1,244,459	1,600,000	1,600,000	0	0	0	0	1.651	1.651	FA	11,007	26,416	08/12/2020	08/01/2030
649322-AJ-3	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1.C FE	20,000,000	56.7060	11,341,185	20,000,000	20,000,000	0	0	0	0	2.606	2.606	FA	217,167	521,200	08/12/2020	08/01/2060
650404-AB-2	155 Washington Street Senior Note				5.B GI	1,243,390	86.1410	1,071,299	1,243,657	1,243,365	0	7	0	0	5.000	5.033	FMAN	10,364	62,183	12/18/2020	08/01/2047
653240-AA-9	Newtown Credit Les Level-Debt				1.D	279,634	99.9820	269,736	269,784	272,453	0	(5,107)	0	0	6.082	1.268	MON	729	16,455	09/01/2021	05/15/2023
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease				1.G	11,984,615	101.3450	12,145,755	11,984,615	11,984,615	0	0	0	0	6.010	6.008	JD	2,001	720,275	11/15/2007	12/31/2028
662352-AB-9	Northwell Health CORPORATE				1.G FE	290,601	100.2610	230,601	230,000	280,930	0	(1,452)	0	0	6.150	4.500	MN	2,358	14,145	04/27/2015	11/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA CORPORATE			2	1.C FE	16,166,744	63.7750	10,334,093	16,204,000	16,167,296	0	898	0	0	2.633	2.645	JJ	196,734	387,542	12/02/2021	07/15/2051
668444-AC-6	NORTHWESTERN UNIVERSITY CORPORATE				1.B FE	602,798	95.8960	500,579	522,000	585,773	0	(2,499)	0	0	4.643	3.699	JD	2,020	24,236	04/27/2015	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY CORPORATE				1.B FE	7,000,000	80.3870	5,627,090	7,000,000	7,000,000	0	0	0	0	3.868	3.868	JD	22,563	270,760	04/29/2015	12/01/2048
668444-AQ-5	NORTHWESTERN UNIVERSITY CORPORATE			2	1.B FE	12,744,826	77.4690	9,799,835	12,650,000	12,739,778	0	(1,334)	0	0	3.662	3.625	JD	38,604	463,243	10/05/2017	12/01/2057
66988A-AE-4	NOVANT HEALTH INC CORPORATE				1.D FE	16,334,858	84.7180	14,369,921	16,962,000	16,446,809	0	14,194	0	0	4.371	4.597	MN	123,568	741,409	04/27/2015	11/01/2043
66988A-AG-9	NOVANT HEALTH INC CORPORATE			2	1.D FE	20,000,000	74.2100	14,842,036	20,000,000	20,000,000	0	0	0	0	2.637	2.637	MN	87,900	527,400	04/08/2021	11/01/2036
66988A-AH-7	NOVANT HEALTH INC CORPORATE			2	1.D FE	9,390,040	69.1560	6,500,710	9,400,000	9,390,332	0	200	0	0	3.168	3.173	MN	49,632	297,792	04/09/2021	11/01/2051
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in				2.C YE	20,083,845	99.0480	19,809,518	20,000,000	20,055,971	0	(4,770)	0	0	5.650	5.649	MJSD	3,139	1,130,000	03/15/2016	02/12/2038
67555J-AA-4	OCHSNER LSU HEALTH SYSTEM OF N CORPORATE			2	2.B FE	4,925,000	72.5140	3,571,320	4,925,000	4,925,000	0	0	0	0	2.510	2.510	MN	15,796	123,618	07/20/2021	05/15/2031
67777J-AK-4	OHIOHEALTH CORP CORPORATE			2	1.B FE	43,408,573	70.0720	29,282,965	41,790,000	43,301,208	0	(47,454)	0	0	3.042	2.824	MN	162,438	1,271,252	07/23/2021	11/15/2050
67777J-AL-2	OHIOHEALTH CORP CORPORATE			2	1.B FE	7,925,000	80.3880	6,370,739	7,925,000	7,925,000	0	0	0	0	2.297	2.297	MN	23,260	191,645	10/19/2021	11/15/2031
68268V-AA-3	ONEMAIN FINANCIAL ISSUANCE TRU ASSET BAC			2	1.A FE	19,735,247	97.6820	19,282,401	19,740,000	19,735,605	0	358	0	0	4.890	4.947	MON	45,583	254,728	08/31/2022	10/14/2034
686514-AG-5	ORLANDO HEALTH OBLIGATED GROUP CORPORATE			2	1.F FE	5,000,000	82.3080	4,115,393	5,000,000	5,000,000	0	0	0	0	4.461	4.461	AO	55,763	223,050	01/30/2019	10/01/2049
686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORPORATE			2	1.F FE	17,649,535	69.2020	11,922,061	17,228,000	17,633,341	0	(9,455)	0	0	3.327	3.196	AO	143,294	573,176	12/02/2021	10/01/2050
70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORPORATE			2	1.D FE	20,000,000	67.4280	13,485,530	20,000,000	20,000,000	0	0	0	0	3.342	3.342	JJ	334,200	668,400	01/22/2020	07/01/2060
70462G-AA-6	PEACEHEALTH CORPORATE			2	1.F FE	4,729,995	82.7700	3,724,651	4,500,000	4,713,567	0	(4,465)	0	0	4.787	4.472	MN	27,525	215,415	01/10/2019	11/15/2048
70462G-AB-4	PEACEHEALTH CORPORATE			2	1.F FE	1,284,317	89.3990	1,138,049	1,273,000	1,279,195	0	(2,312)	0	0	1.375	1.186	MN	2,237	17,504	10/07/2020	11/15/2025
70462G-AC-2	PEACEHEALTH CORPORATE			2	1.F FE	36,630,475	65.3090	23,665,375	36,236,000	36,611,800	0	(8,654)	0	0	3.218	3.161	MN	148,998	1,166,074	11/16/2020	11/15/2050
735389-V9-6	PORT SEATTLE WASH CORPORATE MUNI			2	1.D FE	4,967,273	104.5020	5,068,362	4,850,000	4,961,370	0	(5,903)	0	0	5.000	4.447	FA	94,306	0	09/20/2022	08/01/2047
740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP				1.A FE	1,675,917	107.1610	1,360,939	1,270,000	1,600,743	0	(15,563)	0	0	5.625	3.465	AO	17,859	71,438	10/24/2017	10/01/2038
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1.A FE	6,702,387	118.3000	6,683,972	5,650,000	6,417,564	0	(29,958)	0	0	6.500	5.237	JJ	169,343	367,250	05/12/2010	01/15/2039
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP				1.A FE	14,552,520	99.4340	11,932,042	12,000,000	13,910,253	0	(75,174)	0	0	4.875	3.650	AO	123,500	585,000	01/01/2013	10/15/2040
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1.A FE	4,457,692	85.8970	4,300,880	5,007,000	4,607,445	0	18,957	0	0	3.619	4.358	AO	45,301	181,203	04/27/2015	10/01/2037
740816-AN-3	PRESIDENT & FELLOWS OF HARVARD Corp			2	1.A FE	5,263,237	74.8110	4,357,762	5,825,000	5,294,888	0	7,757	0	0	3.300	3.781	JJ	88,637	192,225	08/31/2018	07/15/2056
740816-AP-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE			2	1.A FE	48,687,623	65.4920	30,696,274	46,870,000	48,569,476	0	(44,478)	0	0	2.517	2.336	AO	249,052	1,179,718	04/24/2020	10/15/2050
74929#-AA-7	RBH Investor II, LLC Leveraged Loan				5.B GI	3,131,244	96.2010	3,098,447	3,220,800	3,131,244	0	0	0	0	5.500	0.000	MJSD	0	67,413	09/30/2014	09/30/2021
75063M-AA-5	AT&T PARADYNE CORP CORPORATE			2	1.D FE	13,750,000	65.8910	9,060,074	13,750,000	13,750,000	0	0	0	0	3.154	3.154	FA	163,833	433,675	05/11/2021	08/15/2051
75526#-AD-5	RE Gillespie 1, LLC Senior Note				2.B FE	9,465,288	99.8080	9,447,088	9,465,288	9,465,288	0	0	0	0	5.650	5.688	MJSD	1,486	534,789	01/10/2014	12/31/2038
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr				2.B PL	1,696,748	97.8300	1,659,932	1,696,748	1,696,748	0	0	0	0	4.600	4.626	MJSD	217	78,050	03/26/2014	12/31/2024
75527@-AD-6	RE Rosamond One, LLC Senior Secured Term			4	2.A PL	267,188	100.0000	267,188	267,188	267,188	0	0	0	0	7.330	5.259	MJSD	3,244	8,617	09/01/2021	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr				2.A PL	2,073,421	98.4030	2,040,316	2,073,421	2,073,421	0	0	0	0	4.600	4.626	MJSD	265	95,377	03/26/2014	12/31/2024
75527@-AF-1	RE Rosamond One, LLC Senior Note in a Pr				2.A PL	5,804,500	103.6520	6,016,484	5,804,500	5,804,500	0	0	0	0	6.100	6.147	MJSD	984	354,075	03/26/2014	12/30/2038
75528@-AD-5	RE Columbia 3, LLC Senior Note				2.C FE	5,202,000	98.3310	5,115,200	5,202,000	5,202,000	0	0	0	0	5.700	5.741	MJSD	824	296,514	01/23/2014	01/03/2034
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project				2.C PL	672,126	98.0340	658,912	672,126	672,126	0	0	0	0	4.400	4.422	MJSD	82	29,574	01/22/2014	07/01/2024
75914@-AA-3	Regulus Solar, LLC Senior Note in a Proj				2.C YE	29,200,000	98.6170	28,796,306	29,200,000	29,200,000	0	0	0	0	5.800	5.843	MJSD	4,704	1,693,600	11/25/2014	11/27/2034
77310V-AA-2	ROCKEFELLER FOUNDATION CORPORATE			2	1.A FE	7,200,000	63.7130	4,587,369	7,200,000	7,200,000	0	0	0	0	2.492	2.492	AO	44,856	179,424	10/08/2020	10/01/2050
78349A-AB-9	RWJ BARNABAS HEALTH INC CORPORATE			2	1.D FE	2,463,856	81.3180	1,975,202	2,429,000	2,459,122	0	(828)	0	0	3.949	3.866	JJ	47,961	95,921	10/20/2016	07/01/2046
78442G-KW-5	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.B FE	45,397,266	95.4370	47,957,032	50,250,000	48,026,912	0	347,485	0	0	5.108	6.164	JAJO	484,875	938,169	12/03/2010	07/25/2039
78471H-AB-4	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	5,878,051	96.6570	5,682,294	5,878,809	5,878,214	0	43	0	0	3.690	3.721	MON	9,641	216,928	01/18/2019	06/15/2048
819892-AL-4	SHARP HEALTHCARE CORPORATE			2	1.D FE	52,251,767	61.7120	32,253,653	52,265,000	52,252,180	0	307	0	0	2.680	2.681	FA	583,626	1,400,702	08/18/2021	08/01/2050
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged				1.G	4,307,255	99.0460	4,249,863	4,290,786	4,293,220	0	(1,050)	0	0	5.060	5.009	JD	9,650	217,114	06/09/2010	12/15/2024
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.A FE	15,769,805	93.4940	17,980,264	19,231,470	17,730,281	0	(87,461)	0	0	4.518	6.388	JAJO	164,137	244,010	12/17/2010	10/25/2040
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.A FE	41,558,667	97.1710	46,344,732	47,694,045	44,941,034	0	(117,658)	0	0	5.108	6.510	JAJO	460,212	890,449	04/01/2016	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.A FE	43,423,490	97.1710	48,400,196	49,809,506	46,958,708	0	(124,691)	0	0	5.108	6.498	JAJO	480,625	929,945	04/01/2016	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER			4	1.A FE	47,509,726	99.2630	47,159,736	47,509,726	47,509,726	0	0	0	0	5.539	5.537	MON	36,548	1,348,018	02/25/2011	10/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83362*-AA-6	Social Finance Career Imp Bond Promissor				5.B YE	1,907,304	22.8750	436,299	1,907,304	1,907,304	0	0	0	0	6.000	5.964		318	153,685	06/01/2021	01/15/2027
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	17,667,330	92.9150	16,420,163	17,672,188	17,668,818	0	181	0	0	2.370	2.388	MON	18,615	418,831	08/06/2019	11/16/2048
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	6,982,288	94.0970	6,570,522	6,982,682	6,982,324	0	25	0	0	3.090	3.110	MON	9,590	215,765	03/26/2019	08/17/2048
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT			4	1.A FE	8,450,135	97.8740	8,524,916	8,710,076	8,659,788	0	17,112	0	0	5.408	5.701	JAJO	88,981	189,110	11/19/2010	10/27/2036
842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE			2	1.C FE	35,603,140	88.7420	31,503,288	35,500,000	35,590,515	0	(2,297)	0	0	4.857	4.838	JJ	795,064	1,724,235	09/17/2015	07/15/2045
85434V-AA-6	STANFORD HEALTH CARE CORPORATE			2	1.D FE	3,096,033	79.6250	2,468,378	3,100,000	3,096,210	0	83	0	0	3.795	3.802	MN	15,032	117,645	01/10/2018	11/15/2048
85434V-AC-2	STANFORD HEALTH CARE CORPORATE			2	1.D FE	4,090,000	66.9330	2,737,549	4,090,000	4,090,000	0	0	0	0	3.027	3.027	FA	46,771	123,804	04/21/2021	08/15/2051
85440K-AA-2	STANFORD UNIVERSITY CORPORATE			2	1.A FE	4,129,917	83.2320	3,437,485	4,130,000	4,129,849	0	0	0	0	3.647	3.647	MN	25,104	150,621	04/04/2017	05/01/2048
85440K-AD-6	STANFORD UNIVERSITY CORPORATE			2	1.A FE	10,000,000	63.8410	6,384,144	10,000,000	10,000,000	0	0	0	0	2.413	2.413	JD	20,108	241,300	05/28/2020	06/01/2050
86772R-AA-3	SUNRUN JUPITER ASSET BACKED				1.G PL	30,207,931	91.6570	27,914,967	30,455,747	30,225,304	0	17,372	0	0	4.750	4.919	JAJO	245,126	707,250	04/26/2022	07/30/2057
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro				2.C YE	9,611,145	96.2560	9,251,256	9,611,145	9,611,145	0	0	0	0	5.150	5.183	MJSD	1,375	494,974	03/27/2013	03/31/2033
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3.C FE	10,560,275	99.3400	10,659,208	10,730,000	10,703,049	0	20,130	0	0	5.625	5.835	MS	201,188	603,563	05/28/2019	03/01/2024
882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE				1.C FE	16,383,238	85.0940	13,606,466	15,990,000	16,382,755	0	(8,006)	0	0	4.330	4.176	MN	88,469	692,367	12/02/2021	11/15/2055
882484-AC-2	TEXAS HEALTH RESOURCES CORPORATE			2	1.C FE	46,116,400	57.0880	26,916,805	47,150,000	46,154,795	0	22,440	0	0	2.328	2.428	MN	140,256	1,097,652	04/06/2021	11/15/2050
88430#-AA-9	36-54 Rector Urban Renewal LLC Redevelop				4.A YE	4,694,509	82.0640	3,852,519	4,694,509	4,694,509	0	0	0	0	5.000	5.031	FMAN	39,121	234,726	09/05/2019	05/01/2049
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY CORPORATE			2	1.F FE	33,335,000	72.8360	24,280,040	33,335,000	33,335,000	0	0	0	0	3.847	3.846	MN	213,733	958,236	01/27/2022	11/01/2057
89488#-AA-8	Trenton Biogas, LLC Promissory Note Tran				5.B YE	8,560,000	92.6780	7,933,245	8,560,000	8,560,000	0	0	0	0	4.000	4.019	JAJO	58,018	342,400	04/27/2020	07/31/2032
89488#-AB-6	Trenton Biogas, LLC Promissory Note Tran				5.B YE	12,840,000	75.7890	9,731,354	12,840,000	12,840,000	0	0	0	0	7.500	7.567	JAJO	163,175	963,000	04/27/2020	07/31/2032
896517-AA-7	TRINITY HEALTH CR GROUP CORPORATE				1.D FE	4,960,000	76.0780	3,773,480	4,960,000	4,960,000	0	0	0	0	3.434	3.434	JD	14,194	170,326	12/04/2019	12/01/2048
89837L-AF-2	PRINCETON UNIVERSITY CORPORATE			2	1.A FE	1,844,120	81.9520	1,454,639	1,775,000	1,837,015	0	(1,542)	0	0	3.840	3.624	JJ	34,080	68,160	01/18/2018	07/01/2048
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE CORPORATE				1.D FE	22,947,230	69.7880	14,701,447	21,066,000	22,852,722	0	(40,757)	0	0	3.129	2.703	JJ	329,578	659,155	08/18/2020	07/01/2052
89838Q-AA-1	BOSTON UNIVERSITY CORPORATE			2	1.D FE	46,391,705	82.9080	37,822,553	45,620,000	46,331,356	0	(16,390)	0	0	4.061	3.962	AO	463,157	1,852,628	01/14/2019	10/01/2048
899043-AA-1	TUFTS UNIVERSITY MA CORP				1.D FE	147,594	81.6000	107,711	132,000	147,500	0	(13)	0	0	5.017	4.480	AO	1,398	6,622	04/27/2015	04/15/2112
90357#-BC-9	U.S. Bank Tr Natl Assn. Debt in a levera				1.C	1,637,010	99.3100	1,516,046	1,526,583	1,587,776	0	(30,063)	0	0	5.550	1.657	FA	35,302	84,725	09/01/2021	02/01/2025
90357#-BD-7	U.S. Bank Tr Natl Assn. Debt in a levera				1.C	2,465,120	99.3090	2,282,765	2,298,652	2,390,980	0	(45,279)	0	0	5.550	1.658	FA	53,156	127,575	09/01/2021	02/01/2025
90363@-AB-6	USTA National Tennis Ctr Inc. Senior Not				1.G FE	15,944,614	88.0550	14,040,104	15,944,614	15,944,614	0	0	0	0	4.080	4.077	JJ	312,621	650,540	09/08/2014	09/08/2039
90432#-AB-1	Uncommon CP Lender II, LLC Promissory No				2.B PL	28,993,861	84.0550	24,370,744	28,993,861	28,993,861	0	0	0	0	5.000	4.896	JAJO	306,046	1,469,828	08/26/2021	06/10/2028
90432@-AC-1	Uncommon NSA Lender VI, LLC Senior Note				2.C	24,311,147	86.7350	20,870,095	24,061,866	24,612,376	0	(22,770)	0	0	6.700	6.446	JAJO	340,342	1,630,058	10/29/2020	04/20/2041
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT				1.E FE	11,291,385	108.1770	11,358,587	10,500,000	10,944,178	0	(33,959)	0	0	5.900	5.338	MN	79,158	619,500	01/15/2009	11/15/2032
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F				1.C FE	11,201,902	103.0250	9,655,987	9,372,486	10,307,918	0	(18,764)	0	0	6.176	3.338	JJ	287,814	578,845	01/01/2013	01/02/2031
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC				1.F FE	4,045,568	85.2720	3,449,737	4,045,568	4,045,568	0	0	0	0	3.500	3.499	MS	47,198	141,595	01/31/2018	03/01/2030
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC				1.F FE	2,314,259	88.9960	2,059,604	2,314,259	2,314,259	0	0	0	0	3.450	3.449	JD	6,653	79,842	11/02/2015	12/01/2027
91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE				1.C FE	2,996,910	101.4740	3,044,213	3,000,000	2,998,202	0	201	0	0	5.420	5.429	AO	40,650	162,600	05/12/2010	10/01/2030
91412N-BC-3	UNIVERSITY OF CHICAGO CORPORATE			2	1.C FE	65,148,000	84.3430	54,991,803	65,200,000	65,150,723	0	808	0	0	4.003	4.007	AO	652,489	2,609,956	09/07/2018	10/01/2053
91481C-AA-8	UNIV OF PENNSYLVANIA CORP				1.B FE	22,374,625	85.0550	19,137,369	22,500,000	22,374,115	0	88	0	0	4.674	4.701	MS	350,550	1,051,650	04/02/2012	09/01/2112
91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE			2	1.B FE	29,785,448	67.0360	19,809,070	29,550,000	29,784,265	0	(295)	0	0	3.610	3.581	FA	402,996	1,066,755	08/02/2019	02/15/2119
91481C-AD-2	UNIV OF PENNSYLVANIA CORPORATE			2	1.B FE	58,440,206	63.4520	36,802,288	58,000,000	58,413,224	0	(10,801)	0	0	2.396	2.360	AO	347,420	1,389,680	07/14/2020	10/01/2050
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE				1.C FE	13,822,221	97.6010	10,506,757	10,765,000	13,793,762	0	(3,445)	0	0	5.250	4.071	AO	141,291	565,163	04/27/2015	10/01/2111
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	9,464,840	83.0820	7,809,675	9,400,000	9,458,977	0	(1,530)	0	0	3.841	3.800	AO	90,264	361,054	04/12/2017	10/01/2047
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	11,015,000	59.3110	6,533,094	11,015,000	11,015,000	0	0	0	0	3.226	3.226	AO	88,836	355,344	01/30/2020	10/01/2120
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	50,000,000	66.9830	33,491,664	50,000,000	50,000,000	0	0	0	0	2.805	2.805	AO	350,625	1,402,500	02/04/2020	10/01/2050
914886-AF-3	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	17,320,099	67.8580	11,674,916	17,205,000	17,316,343	0	(2,637)	0	0	2.945	2.911	AO	126,672	506,687	07/23/2021	10/01/2051
931108-AA-2	WAKEMED CORPORATE			2	1.F FE	3,163,923	66.5640	2,096,760	3,150,000	3,163,489	0	(434)	0	0	3.286	3.263	AO	25,877	70,156	02/02/2022	10/01/2052
94949R-AS-6	WELLFLEET CLO LTD CLO			4	1.A FE	56,414,340	99.0200	55,861,412	56,414,340	56,414,340	0	0	0	0	5.153	5.079	JAJO	589,432	1,117,508	04/27/2018	04/20/2028
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a				2.B	311,482	99.6640	292,492	293,478	298,005	0	(2,577)	0	0	5.670	3.843	JJ	8,228	16,640	05/01/2018	01/03/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a				2.A	732,324	99.6590	688,271	690,629	700,577	0	(6,082)	0	0	5.670	3.833	JJ	19,362	39,159	05/01/2018	01/03/2025
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a				2.A	193,000	99.8830	181,183	181,396	188,689	0	233	0	0	5.670	3.925	JJ	5,085	10,285	05/01/2018	09/29/2029
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a				2.A	79,504	99.9980	75,151	75,152	83,029	0	4,038	0	0	5.670	3.931	JJ	2,107	4,261	05/01/2018	12/12/2029
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a				2.B	163,017	99.7050	152,020	152,471	157,099	0	(1,014)	0	0	5.670	3.931	JJ	4,275	8,645	05/01/2018	01/03/2029
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a				2.B	25,832	99.9220	25,812	25,832	25,832	0	0	0	0	5.670	5.669	JJ	724	1,465	12/21/2006	01/03/2029
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a				2.B	85,321	99.9580	79,145	79,178	85,891	0	1,106	0	0	5.670	4.070	JJ	2,220	4,489	05/01/2018	07/03/2029
96926G-AA-1	RICE UNIV CORPORATE				1.A FE	24,910,680	91.9390	22,065,299	24,000,000	24,870,460	0	(10,118)	0	0	4.626	4.422	MN	141,864	1,110,240	09/11/2019	05/15/2063
96926G-AC-7	RICE UNIV CORPORATE				1.A FE	3,092,660	82.9210	2,404,698	2,900,000	3,078,652	0	(5,638)	0	0	3.574	3.179	MN	13,244	103,646	04/08/2020	05/15/2045
96926G-AF-0	RICE UNIV CORPORATE				1.A FE	3,006,351	64.3400	1,941,778	3,018,000	3,006,646	0	298	0	0	2.598	2.618	MN	10,019	78,408	12/02/2021	05/15/2050
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER CORPORATE			2	1.F FE	10,549,929	88.8360	8,546,055	9,620,000	10,486,132	0	(19,494)	0	0	4.813	4.224	MS	154,337	463,011	01/09/2020	09/01/2048
97181#-KV-4	Wilmington Tr Company Debt in Leverage L				1.D	706,415	101.1290	702,384	694,540	703,406	0	2,558	0	0	5.360	5.101	JJ	18,510	37,227	06/09/2010	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L				1.D	192,635	99.0730	189,022	190,790	192,015	0	445	0	0	4.920	4.769	JJ	4,667	9,387	06/09/2010	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L				1.D	953,781	99.3820	939,925	945,770	947,140	0	(526)	0	0	4.920	4.800	JJ	23,137	46,562	06/09/2010	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt in Leverage L				1.D	404,992	101.1710	402,893	398,232	403,466	0	1,394	0	0	5.360	5.098	JJ	10,613	21,345	06/09/2010	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L				1.D	325,928	100.9340	323,313	320,323	323,947	0	930	0	0	5.360	5.090	JJ	8,537	17,169	06/09/2010	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L				1.D	212,081	100.8060	209,992	208,313	210,241	0	461	0	0	5.380	5.102	JJ	5,573	11,207	06/09/2010	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L				1.D	226,245	99.0540	221,891	224,009	225,636	0	710	0	0	4.920	4.762	JJ	5,480	11,025	06/09/2010	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L				1.D	712,734	99.3880	702,580	706,909	707,857	0	(353)	0	0	4.920	4.804	JJ	17,293	34,730	06/09/2010	01/02/2026
97181#-LK-7	Wilmington Tr Company Debt in Leverage L				1.D	223,805	99.2640	220,438	222,072	222,912	0	169	0	0	4.920	4.807	JJ	5,433	10,926	06/09/2010	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L				1.D	1,393,595	99.3720	1,373,531	1,382,206	1,384,270	0	(707)	0	0	4.920	4.804	JJ	33,813	68,023	06/09/2010	01/02/2026
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES CORPORATE			2	1.D FE	10,680,000	59.3470	6,338,242	10,680,000	10,680,000	0	0	0	0	2.496	2.496	JJ	133,286	266,573	08/11/2020	07/01/2050
98459L-AC-7	YALE UNIVERSITY CORPORATE			2	1.A FE	23,838,400	64.2670	14,781,469	23,000,000	23,786,093	0	(21,259)	0	0	2.402	2.232	AO	116,630	552,460	07/07/2020	04/15/2050
BCC31T-7K-8	NAPIER PARK CLO CLO			2	1.C FE	11,869,684	93.5980	13,485,451	14,407,875	12,978,031	0	43,109	0	1,065,238	3.293	5.188	JAJO	89,619	65,106	10/03/2022	10/25/2034
BCC384-JW-7	CQS CLO CLO			2	1.A FE	99,167,302	99.6610	107,427,115	107,792,250	105,922,736	0	56,175	0	6,699,259	4.338	5.002	FMAN	493,581	0	10/28/2022	11/24/2035
BCC384-JX-5	CQS CLO CLO			2	1.C FE	32,266,831	99.9630	35,099,674	35,112,525	34,453,162	0	7,283	0	2,179,047	6.348	6.773	FMAN	235,277	0	10/28/2022	11/24/2035
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT		A		1.F FE	20,278,689	114.4330	20,397,670	17,825,000	19,083,322	0	(105,217)	0	0	7.250	6.194	AO	272,822	1,292,313	01/28/2010	10/15/2031
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu				2.C YE	45,391,413	103.9100	35,503,170	34,167,312	34,167,312	0	0	0	(2,483,125)	6.300	6.349	MJSD	5,979	2,217,802	06/28/2013	06/30/2033
C29698-AB-6	Des Moulins Wind Power, L.P. Senior Secu				2.C YE	10,899,452	101.4690	8,905,081	8,776,193	8,776,193	0	0	0	(637,814)	5.850	5.891	MJSD	1,426	528,973	08/27/2014	06/30/2033
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec				2.B YE	2,571,429	99.3020	1,909,994	1,923,424	1,923,424	0	0	0	(139,786)	4.600	4.626	MJSD	246	91,160	04/09/2013	06/16/2023
001200-AA-2	AGL CLO LTD AGL_19-2A CLO		D	4	1.A FE	998,500	98.4640	984,635	1,000,000	998,761	0	261	0	0	5.633	5.719	JAJO	11,422	16,677	04/27/2022	04/20/2032
01749T-AN-0	ADAGIO CLO CLO		D	4	1.A FE	49,460,833	99.0830	49,007,431	49,460,833	49,460,833	0	0	0	0	5.029	4.794	JAJO	525,129	978,990	05/05/2021	01/15/2030
01750F-AJ-5	AXA CLO CLO		D	4	1.A FE	11,500,000	97.7860	11,245,406	11,500,000	11,500,000	0	0	0	0	5.393	5.428	JAJO	125,752	255,786	04/12/2021	07/20/2032
01750H-AA-0	AXA CLO CLO		D	4	1.A FE	1,500,000	98.2060	1,473,085	1,500,000	1,500,000	0	0	0	0	5.617	5.426	JAJO	17,318	36,997	12/19/2019	01/19/2033
01750L-AA-1	ADAGIO CLO CLO		D	4	1.A FE	492,600	97.7940	488,970	500,000	497,176	0	958	0	0	5.179	5.494	JAJO	5,467	10,661	12/06/2018	07/15/2031
03328T-BA-2	ANCHORAGE CLO CLO		D	4	1.A FE	17,930,000	98.7000	17,766,009	18,000,000	17,971,455	0	15,843	0	0	5.464	5.461	JAJO	177,575	402,473	09/03/2020	01/28/2031
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO		D	2	1.A FE	1,000,000	98.8760	988,762	1,000,000	1,000,000	0	0	0	0	5.191	5.101	JAJO	11,535	22,450	09/21/2017	10/13/2030
03329K-BC-6	ANCHORAGE CAPITAL CLO LTD CLO		D	2	1.C FE	4,750,000	95.4950	4,536,020	4,750,000	4,750,000	0	0	0	0	6.158	5.919	JAJO	53,626	133,925	11/04/2021	10/27/2034
03329W-AE-7	ANCHORAGE CLO CLO		D		1.B FE	16,100,000	95.6750	15,403,614	16,100,000	16,100,000	0	0	0	0	4.990	4.856	JAJO	162,910	350,947	02/11/2022	04/20/2035
03331K-AC-3	ANCHORAGE CLO CLO		D	2	1.C FE	5,250,000	96.4340	5,062,792	5,250,000	5,250,000	0	0	0	0	5.993	5.687	JAJO	63,796	154,569	09/21/2021	10/20/2034
03332P-AA-5	ANCHORAGE CLO CLO		D	2	1.A FE	33,000,000	97.2100	32,079,392	33,000,000	33,000,000	0	0	0	0	5.249	4.884	JAJO	365,690	862,672	06/04/2021	07/15/2034
03332P-AE-7	ANCHORAGE CLO CLO		D	2	1.C FE	4,250,000	96.5240	4,102,252	4,250,000	4,250,000	0	0	0	0	5.829	4.734	JAJO	52,300	143,900	06/04/2021	07/15/2034
03835J-BA-0	APRES STATIC CLO CLO		D	4	1.A FE	21,812,949	98.9240	21,578,268	21,812,949	21,812,949	0	0	0	0	5.264	5.298	JAJO	242,392	458,434	10/06/2020	10/15/2028
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1.A FE	3,228,802	98.8160	3,190,566	3,228,802	3,228,802	0	0	0	0	5.480	5.517	FMAN	22,116	68,402	11/08/2017	11/17/2027
04941T-BG-4	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1.A FE	12,000,000	97.6500	11,718,011	12,000,000	12,000,000	0	0	0	0	5.836	5.615	FMAN	66,145	294,656	06/04/2021	11/27/2031
04941T-BL-3	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1.C FE	4,500,000	94.5850	4,256,307	4,500,000	4,500,000	0	0	0	0	6.436	6.305	FMAN	27,354	137,796	06/04/2021	11/27/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04942P-AC-1	ATLAS STATIC SR LN FD I LTD CLO		D	2	1.B FE	1,960,000	98.9840	1,979,686	2,000,000	1,975,672	0	15,672	0	0	5.900	8.161	JAJO	44,909	0	07/29/2022	07/15/2030
04965C-AJ-7	CSAM CLO		D	4	1.A FE	41,454,264	98.7220	41,017,290	41,548,369	41,514,158	0	16,135	0	0	5.155	5.207	JAJO	410,481	810,417	09/24/2020	04/22/2027
05683L-AA-4	BAIN CAPITAL CREDIT LP CLO		D	4	1.A FE	30,000,000	98.6510	29,595,153	30,000,000	30,000,000	0	0	0	0	5.285	5.316	JAJO	303,863	621,055	03/12/2018	04/23/2031
05684U-AE-5	BAIN CLO CLO		D	2	1.C FE	31,175,000	94.9570	29,602,920	31,175,000	31,175,000	0	0	0	0	4.890	4.740	JAJO	317,595	511,863	02/03/2022	04/18/2035
05765X-AA-9	PIMCO CLO CLO		D	2	1.A FE	2,000,000	97.3720	1,947,440	2,000,000	2,000,000	0	0	0	0	5.443	5.050	JAJO	22,073	54,292	05/27/2021	07/20/2034
05765X-AE-1	PIMCO CLO CLO		D	2	1.C FE	4,500,000	95.2710	4,287,216	4,500,000	4,500,000	0	0	0	0	5.893	5.578	JAJO	53,770	149,326	05/27/2021	07/20/2034
05875D-AJ-1	BALLYROCK CLO CLO		D	4	1.A FE	73,275,000	98.3970	72,100,050	73,275,000	73,275,000	0	0	0	0	5.253	4.953	JAJO	780,455	1,525,793	10/04/2021	10/20/2031
05970H-AB-3	General DPR Funding, Ltd. Senior Secured		D		1.G YE	18,437,704	97.2950	17,792,100	18,286,760	18,370,914	0	(47,783)	0	0	3.250	2.721	FMAN	75,941	594,320	11/01/2021	08/15/2024
05970H-AF-4	General DPR Funding, Ltd. Senior Secured		D		1.G FE	49,742,381	95.3460	47,196,083	49,500,000	49,678,383	0	(57,603)	0	0	3.900	3.746	FMAN	246,675	1,930,500	12/01/2021	05/15/2027
06760P-AC-5	BABSON CLO		D	4	1.A FE	92,103,879	99.1420	91,313,370	92,103,879	92,103,879	0	0	0	0	5.193	5.225	JAJO	969,797	1,861,833	05/18/2018	07/20/2029
06761K-AQ-4	BARINGS CLO CLO		D		1.C FE	2,889,750	96.1950	2,885,852	3,000,000	2,890,987	0	1,237	0	0	5.843	6.678	JAJO	35,542	0	12/01/2022	04/20/2031
06762C-AQ-1	BARINGS CLO CLO		D		1.A FE	50,249,800	97.9840	49,237,111	50,250,000	50,250,471	0	657	0	0	5.089	4.914	JAJO	539,873	974,279	12/10/2021	10/15/2033
06763B-AC-3	BARINGS CLO CLO		D	2	1.C FE	7,500,000	96.3750	7,228,154	7,500,000	7,500,000	0	0	0	0	5.943	5.567	JAJO	90,377	185,531	12/02/2021	01/20/2034
07131A-AA-2	Battalion CLO LTD CLO		D	4	1.A FE	13,805,938	97.9100	13,952,114	14,250,000	14,015,420	0	123,505	0	0	5.429	5.970	JAJO	163,327	343,884	05/01/2020	01/17/2033
07132A-CC-5	BATTALION CLO LTD CLO		D	4	1.A FE	11,342,277	98.2890	11,148,241	11,342,277	11,342,277	0	0	0	0	5.264	5.178	JAJO	124,380	242,804	02/06/2020	07/18/2030
07132J-BC-7	BATTALION CLO LTD CLO		D	2	1.A FE	9,000,000	97.4110	8,766,990	9,000,000	9,000,000	0	0	0	0	5.495	5.432	JAJO	94,781	205,427	02/17/2021	01/25/2035
07132L-AL-3	BATTALION CLO LTD CLO		D	2	1.A FE	35,000,000	96.8590	33,900,734	35,000,000	35,000,000	0	0	0	0	5.475	5.321	JAJO	367,252	791,803	04/01/2021	04/24/2034
07133P-AA-7	Battalion CLO LTD CLO		D	2	1.A FE	3,000,000	97.3090	2,919,274	3,000,000	3,000,000	0	0	0	0	5.503	5.269	JAJO	33,474	70,073	02/01/2021	03/09/2034
07133R-AA-3	BATTALION CLO LTD CLO		D	4	1.A FE	6,630,000	97.9320	6,855,223	7,000,000	6,826,756	0	63,296	0	0	5.720	7.081	FMAN	50,047	165,329	03/31/2020	05/17/2031
07134U-AG-2	07134UAG2 CLO		D	2	1.C FE	12,521,070	94.6250	11,922,804	12,600,000	12,527,235	0	6,165	0	0	5.829	5.975	JAJO	155,055	289,853	04/12/2022	07/15/2034
07135J-AC-5	BATTALION CLO XXIV LTD CLO		D	2	1.C FE	29,500,000	99.0550	29,221,340	29,500,000	29,500,000	0	0	0	0	6.440	6.490	JAJO	89,713	0	11/10/2022	01/15/2034
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	95,025,000	98.6570	93,748,862	95,025,000	95,025,000	0	0	0	0	5.029	4.640	JAJO	1,008,887	1,880,853	10/04/2021	10/15/2030
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	58,798,460	99.1020	58,270,173	58,798,460	58,798,460	0	0	0	0	4.949	4.766	JAJO	614,337	1,115,859	02/17/2021	07/15/2029
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	43,332,686	99.3570	43,053,970	43,332,686	43,332,686	0	0	0	0	5.243	4.757	JAJO	460,660	897,916	04/20/2021	07/20/2029
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secure		D		2.A FE	18,645,453	95.4280	17,793,065	18,645,453	18,645,453	0	0	0	0	4.080	4.100	JAJO	177,505	760,734	02/22/2017	04/07/2027
09628W-AY-8	BLUEMOUNTAIN CLO CLO		D	4	1.C FE	26,750,000	95.7530	25,613,949	26,750,000	26,750,000	0	0	0	0	6.375	6.255	FMAN	194,229	806,724	09/01/2021	08/20/2032
09629E-AL-5	Bluemountain CLO Ltd CLO		D		1.A FE	1,000,000	98.8710	988,711	1,000,000	1,000,000	0	0	0	0	5.243	4.691	JAJO	10,631	18,715	12/10/2021	10/20/2030
11124T-AJ-3	Broad River BSL Funding CLO Lt CLO		D	2	1.A FE	3,000,000	96.9760	2,909,284	3,000,000	3,000,000	0	0	0	0	5.413	5.374	JAJO	32,926	67,335	05/17/2021	07/20/2034
12509V-AJ-1	CBAM CLO CLO		D	2	1.C FE	17,500,000	95.2880	16,675,479	17,500,000	17,500,000	0	0	0	0	6.043	5.927	JAJO	214,427	504,570	06/11/2021	07/20/2034
12548M-BF-1	CIFC CLO		D	4	1.A FE	3,000,000	98.6990	2,960,978	3,000,000	3,000,000	0	0	0	0	5.435	5.471	JAJO	31,249	67,079	12/12/2017	01/22/2031
12550A-AT-3	CIFC CLO		D	4	1.A FE	30,000,000	98.7680	29,630,307	30,000,000	30,000,000	0	0	0	0	5.279	5.219	JAJO	334,346	678,467	09/17/2018	10/17/2031
12550A-AX-4	CIFC CLO		D		1.C FE	4,997,500	96.5440	4,827,205	5,000,000	4,997,800	0	300	0	0	5.879	5.933	JAJO	62,058	118,849	04/01/2022	10/17/2031
12550Y-AN-4	CIFC CLO CLO		D	4	1.A FE	99,412,751	98.7840	98,203,574	99,412,751	99,412,751	0	0	0	0	5.193	5.060	JAJO	1,046,754	2,009,578	05/05/2021	04/20/2030
12551A-AL-9	CIFC CLO CLO		D	4	1.A FE	70,304,759	98.9850	69,591,137	70,304,759	70,304,759	0	0	0	0	5.288	5.149	JAJO	743,483	1,474,034	01/10/2020	04/23/2029
12552M-AC-2	CIFC CLO		D	4	1.A FE	24,750,000	98.3230	24,335,061	24,750,000	24,750,000	0	0	0	0	5.305	5.142	JAJO	251,636	517,376	03/26/2018	04/24/2031
12565E-AC-5	CIFC CLO CLO		D	2	1.C FE	8,000,000	95.0390	7,603,120	8,000,000	8,000,000	0	0	0	0	5.729	5.489	JAJO	96,759	246,126	06/15/2021	07/15/2034
13876G-AJ-7	CANYON CLO CLO		D	4	1.A FE	99,459,424	99.0090	98,474,090	99,459,424	99,459,424	0	0	0	0	5.079	4.837	JAJO	1,066,467	2,019,322	08/03/2021	07/15/2030
13887T-AN-7	CANYON CLO CLO		D	4	1.C FE	8,000,000	96.4150	7,713,216	8,000,000	8,000,000	0	0	0	0	5.779	5.776	JAJO	97,603	219,513	06/11/2021	04/15/2032
14310M-AW-7	CARLYLE CLO		D	4	1.A FE	248,893	98.5990	245,750	249,242	249,013	0	113	0	0	5.049	5.132	JAJO	2,657	5,059	12/10/2021	04/17/2031
14311N-AL-8	CARLYLE CLO		D	4	1.A FE	8,000,000	98.3230	7,865,877	8,000,000	8,000,000	0	0	0	0	5.583	5.620	JAJO	90,562	193,349	05/14/2019	07/20/2032
14311N-AN-4	CARLYLE CLO		D		1.C FE	599,400	96.1040	576,625	600,000	599,486	0	81	0	0	6.043	6.106	JAJO	7,352	17,300	12/14/2021	07/20/2032
14312J-BA-9	CARLYLE CLO		D	4	1.C FE	6,000,000	96.0570	5,763,398	6,000,000	6,000,000	0	0	0	0	5.893	5.888	JAJO	71,693	163,870	09/17/2021	01/20/2032
14315B-AA-4	CARLYLE CLO		D	4	1.A FE	27,500,000	98.5540	27,102,218	27,500,000	27,500,000	0	0	0	0	5.259	5.144	JAJO	305,322	595,032	04/15/2021	01/15/2030
14316B-AL-9	CARLYLE CLO CLO		D	4	1.A FE	75,000,000	97.8070	73,355,288	75,000,000	75,000,000	0	0	0	0	5.323	5.068	JAJO	809,474	1,614,941	10/05/2021	04/20/2031
14918J-AW-0	CATHEDRAL LAKE LTD CLO		D	4	1.A FE	100,000,000	98.0460	98,045,800	100,000,000	100,000,000	0	0	0	0	5.099	5.054	JAJO	1,076,485	2,050,686	09/17/2021	10/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14918J-AY-6	CATHEDRAL LAKE LTD CLO		D	4	1.C FE	28,500,000	96.6290	27,539,165	28,500,000	28,500,000	0	0	0	0	5.779	5.775	JAJO	356,862	782,014	09/17/2021	10/15/2029
14919G-AA-3	CARLSON CLO CLO		D	2	1.A FE	2,000,000	96.5320	1,930,632	2,000,000	2,000,000	0	0	0	0	5.463	5.245	JAJO	22,154	41,276	11/23/2021	01/20/2035
14919G-AE-5	CARLSON CLO CLO		D	2	1.C FE	24,500,000	96.3660	23,609,565	24,500,000	24,500,000	0	0	0	0	6.093	5.929	JAJO	302,682	635,975	11/23/2021	01/20/2035
22616T-AJ-5	CRESTLINE DENALI CLO XVII LTD CLO		D	4	1.A FE	20,250,000	97.3630	19,716,016	20,250,000	20,250,000	0	0	0	0	5.139	5.110	JAJO	219,698	423,521	03/15/2021	10/15/2031
228233-AC-6	CROWN CITY CLO IV CLO		D	2	1.C FE	40,750,000	99.0390	40,358,299	40,750,000	40,750,000	0	0	0	0	6.708	7.332	JAJO	721,361	0	09/12/2022	10/20/2033
22823R-AJ-8	CCITY_20-1A CLO		D	4	1.A FE	2,500,000	96.7400	2,418,505	2,500,000	2,500,000	0	0	0	0	5.433	5.290	JAJO	27,540	56,620	07/15/2021	07/20/2034
22823R-AN-9	CCITY_20-1A CLO		D	4	1.C FE	8,495,700	94.6730	8,047,185	8,500,000	8,496,022	0	322	0	0	5.993	5.915	JAJO	103,289	235,959	04/07/2022	07/20/2034
22845J-AC-5	Crown Point CLO Ltd CLO		D	2	1.C FE	6,100,000	94.8000	5,782,812	6,100,000	6,100,000	0	0	0	0	5.829	5.486	JAJO	75,066	151,687	12/03/2021	01/17/2034
28622E-AG-3	ELEVATION CLO CLO		D	2	1.C FE	28,000,000	94.6250	26,495,076	28,000,000	28,000,000	0	0	0	0	5.879	5.602	JAJO	347,523	962,121	06/09/2021	07/15/2034
28622P-AA-1	ELEVATION CLO LTD CLO		D	4	1.A FE	14,721,183	98.8890	14,557,592	14,721,183	14,721,183	0	0	0	0	5.359	5.277	JAJO	166,552	340,903	06/15/2017	07/15/2029
28623R-AC-2	ELEVATION CLO LTD CLO		D	2	1.A FE	2,000,000	96.6170	1,932,334	2,000,000	2,000,000	0	0	0	0	5.443	5.118	JAJO	22,073	44,777	09/21/2021	10/20/2034
28623R-AG-3	ELEVATION CLO LTD CLO		D	2	1.C FE	9,750,000	94.3730	9,201,398	9,750,000	9,750,000	0	0	0	0	5.993	5.745	JAJO	118,478	271,315	09/21/2021	10/20/2034
28623V-AG-4	Elevation CLO Ltd CLO		D	2	1.C FE	6,250,000	93.9810	5,873,818	6,250,000	6,250,000	0	0	0	0	6.158	5.996	JAJO	72,704	163,416	12/06/2021	01/25/2035
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1.A FE	20,767,293	98.9150	20,541,958	20,767,293	20,767,293	0	0	0	0	5.699	5.675	JAJO	249,862	552,898	08/08/2018	10/15/2029
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1.A FE	5,402,785	99.0540	5,351,665	5,402,785	5,402,785	0	0	0	0	6.306	6.143	FMAN	44,481	161,503	12/18/2017	02/15/2029
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1.A FE	21,484,700	99.3110	21,341,369	21,489,520	21,486,715	0	2,015	0	0	5.659	5.457	JAJO	256,737	551,444	09/07/2022	04/15/2029
290015-AJ-5	ELMWOOD CLO CLO		D	4	1.A FE	3,000,000	98.9880	2,969,647	3,000,000	3,000,000	0	0	0	0	5.693	5.732	JAJO	34,630	75,852	10/15/2020	10/20/2033
29001L-AL-5	ELMWOOD CLO CLO		D	2	1.A FE	3,500,000	97.4700	3,411,441	3,500,000	3,500,000	0	0	0	0	5.393	5.428	JAJO	38,272	77,848	03/26/2021	04/20/2034
29246A-AA-8	EMPOWER CLO CLO		D	2	1.A FE	70,000,000	99.5080	69,655,292	70,000,000	70,000,000	0	0	0	0	5.240	5.270	JAJO	733,600	0	09/23/2022	10/20/2034
29246A-AE-0	EMPOWER CLO CLO		D	2	1.C FE	38,750,000	98.1220	38,022,418	38,750,000	38,750,000	0	0	0	0	6.290	6.335	JAJO	487,475	0	09/23/2022	10/20/2034
398079-AW-3	GREYWOLF CLO CLO		D	4	1.A FE	23,000,000	97.0470	22,320,909	23,000,000	23,000,000	0	0	0	0	5.219	5.253	JAJO	253,418	499,792	03/12/2021	04/15/2034
39809C-AN-4	GREYWOLF CLO CLO		D	4	1.A FE	16,071,000	97.8570	16,146,393	16,500,000	16,228,317	0	57,050	0	0	4.580	5.094	JAJO	144,843	400,722	06/19/2020	04/15/2033
39809G-AA-3	GREYWOLF CLO III LTD CLO		D	4	1.A FE	1,500,000	98.0540	1,470,803	1,500,000	1,500,000	0	0	0	0	5.357	5.229	JAJO	14,955	32,351	03/27/2018	04/26/2031
401539-AA-9	Guayaquil Mchnt Vcher Rec Ltd Sr. Secure		D		3.C FE	5,347,322	90.7830	4,854,442	5,347,322	5,347,322	0	0	0	0	6.750	6.806	JAJO	84,220	360,944	08/08/2019	10/07/2026
40172J-AC-0	GUGGENHEIM CLO CLO		D	2	1.B FE	20,947,500	99.6120	20,918,554	21,000,000	20,947,527	0	27	0	0	6.650	6.752	JAJO	170,683	0	11/01/2022	10/25/2031
40172P-AC-6	GUGGENHEIM CLO CLO		D	2	1.A FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	6.340	7.665	JAJO	0	0	12/19/2022	01/15/2035
40172P-AE-2	GUGGENHEIM CLO CLO		D	2	1.C FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	6.840	8.174	JAJO	0	0	12/19/2022	01/15/2035
40436T-AW-6	Highbridge Loan Management Ltd CLO		D	4	1.C FE	13,000,000	95.1960	12,375,474	13,000,000	13,000,000	0	0	0	0	5.893	5.885	JAJO	155,335	355,052	06/10/2021	04/20/2034
42086Q-AA-9	HAYFIN CLO		D	4	1.A FE	17,100,000	98.5030	16,843,933	17,100,000	17,100,000	0	0	0	0	5.524	5.561	JAJO	170,549	392,752	04/24/2018	04/28/2031
449251-AN-7	ICG CLO CLO		D	2	1.C FE	22,000,000	95.6090	21,034,057	22,000,000	22,000,000	0	0	0	0	6.043	5.859	JAJO	269,566	577,331	11/19/2021	01/20/2035
44929F-BA-9	ICG US CLO LTD CLO		D	4	1.A FE	50,686,498	98.7900	50,605,183	51,224,767	50,982,271	0	113,038	0	0	5.388	5.699	JAJO	521,373	1,101,789	06/17/2020	04/25/2031
44931A-AJ-8	ICG US CLO LTD CLO		D	4	1.A FE	57,698,985	98.6500	56,969,091	57,748,687	57,729,850	0	7,231	0	0	5.367	5.326	JAJO	637,042	1,277,980	06/12/2020	10/19/2028
44933W-AA-7	ICG CLO CLO		D	4	1.A FE	1,500,000	98.0030	1,470,052	1,500,000	1,500,000	0	0	0	0	5.449	5.296	JAJO	17,256	36,502	01/22/2020	01/16/2033
44933W-AC-3	ICG CLO CLO		D		1.C FE	18,372,070	96.0380	17,742,941	18,475,000	18,380,913	0	8,843	0	0	5.879	6.028	JAJO	229,303	411,207	05/05/2022	01/16/2033
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	1,928,580	99.2870	1,914,832	1,928,580	1,928,580	0	0	0	0	5.000	5.030	JAJO	20,357	96,429	08/28/2013	07/15/2023
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	19,406,843	96.8530	18,698,020	19,305,478	19,344,301	0	(11,341)	0	0	5.235	5.141	JAJO	213,358	1,010,642	05/01/2018	04/15/2026
45605P-AR-9	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	8,295,282	95.7420	7,942,058	8,295,282	8,295,282	0	0	0	0	5.640	5.678	JAJO	98,769	467,854	12/12/2018	01/15/2029
456866-AK-8	INGERSOLL RAND CO DEBENTURES		D		2.B FE	7,717,923	100.8890	7,732,110	7,664,000	7,680,448	0	(2,845)	0	0	6.391	6.338	MN	62,586	489,806	02/05/1998	11/15/2027
46647Y-AL-1	JMP_CLO CLO		D	4	1.A FE	1,963,305	99.2110	1,947,814	1,963,305	1,963,305	0	0	0	0	5.359	5.394	JAJO	22,212	45,989	04/02/2021	07/17/2029
47015P-AD-0	Jamaica Diversified Rights Co Sr. Secure		D		3.A FE	13,700,000	92.0790	12,614,831	13,700,000	13,700,000	0	0	0	0	5.250	5.283	MJSD	31,967	719,250	09/30/2020	09/15/2030
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec		D		2.C FE	40,365,461	96.8970	39,113,032	40,365,461	40,365,461	0	0	0	0	5.625	5.664	JAJO	542,411	2,270,557	11/21/2016	01/08/2027
47047J-AC-8	JAMESTOWN CLO XII LTD CLO		D		1.C FE	4,339,563	96.8450	4,406,427	4,550,000	4,343,500	0	3,938	0	0	6.393	7.448	JAJO	58,980	0	11/09/2022	04/20/2032
47048X-AQ-5	JAMESTOWN CLO XIV CLO		D	2	1.C FE	2,000,000	95.4390	1,908,780	2,000,000	2,000,000	0	0	0	0	5.993	5.880	JAJO	24,303	56,651	09/24/2021	10/20/2034
48250E-AN-5	KKR CLO CLO		D		1.A FE	50,000,000	98.1780	49,088,845	50,000,000	50,000,000	0	0	0	0	5.099	4.872	JAJO	538,243	1,011,463	10/18/2021	10/17/2031
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		D	4	1.A FE	21,500,000	99.0710	21,300,287	21,500,000	21,500,000	0	0	0	0	5.259	5.233	JAJO	238,707	475,966	11/01/2017	01/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48251J-AL-7	KKR FINANCIAL CLO LTD KKR_18 CLO		D	4	1.A FE	91,955,383	98.8110	90,862,328	91,955,383	91,955,383	0	0	0	0	5.134	4.721	JAJO	983,484	1,847,282	10/06/2021	07/18/2030
48254Q-AC-8	KKR CLO CLO		D	2	1.C FE	13,500,000	95.6030	12,906,443	13,500,000	13,500,000	0	0	0	0	5.993	5.798	JAJO	164,047	382,396	05/07/2021	07/20/2034
482926-AE-2	KKR CLO CLO		D	2	1.B FE	27,431,250	99.4040	27,336,191	27,500,000	27,431,717	0	467	0	0	6.540	6.645	JAJO	259,783	0	10/21/2022	10/20/2031
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		D	4	1.A FE	8,255,757	98.9590	8,169,780	8,255,757	8,255,757	0	0	0	0	5.123	5.155	JAJO	85,756	161,027	04/12/2018	04/20/2028
540543-AA-3	Logan CLO I Ltd CLO		D	2	1.A FE	2,250,000	97.7770	2,199,971	2,250,000	2,250,000	0	0	0	0	5.403	4.974	JAJO	24,649	61,675	04/30/2021	07/20/2034
540543-AC-9	Logan CLO I Ltd CLO		D	2	1.C FE	18,265,000	95.7170	17,482,628	18,265,000	18,265,000	0	0	0	0	5.993	5.651	JAJO	221,949	651,534	04/30/2021	07/20/2034
540544-AC-7	LOGAN CLO II LTD CLO		D	2	1.C FE	12,463,750	95.1040	12,363,493	13,000,000	12,468,454	0	4,704	0	0	5.943	6.743	JAJO	156,653	0	11/29/2022	01/20/2035
55818K-AX-9	MADISON PK FDG CLO		D		1.C FE	1,234,688	97.4590	1,218,239	1,250,000	1,237,625	0	2,937	0	0	5.775	6.196	JAJO	13,835	27,097	03/25/2022	07/23/2029
55819G-AL-3	Madison Park Funding Ltd CLO		D	4	1.A FE	5,000,000	98.3550	4,917,731	5,000,000	5,000,000	0	0	0	0	5.478	5.242	JAJO	51,741	112,107	04/12/2021	04/25/2032
55819J-AN-3	Madison Park Funding Ltd CLO		D	2	1.A FE	10,000,000	98.0710	9,807,144	10,000,000	10,000,000	0	0	0	0	4.330	4.207	JAJO	92,978	177,444	01/25/2022	10/15/2032
55819Q-AY-3	Madison Park Funding Ltd CLO		D	4	1.A FE	87,191,417	98.9780	86,302,689	87,194,171	87,192,631	0	1,160	0	0	5.245	5.172	JAJO	876,484	1,780,756	12/20/2021	01/22/2028
55821K-AC-0	MDPK CLO CLO		D	2	1.A FE	1,000,000	97.3160	973,163	1,000,000	1,000,000	0	0	0	0	5.199	4.818	JAJO	10,976	26,092	05/14/2021	07/17/2034
55821K-AE-6	MDPK CLO CLO		D	2	1.C FE	11,500,000	95.1390	10,941,018	11,500,000	11,500,000	0	0	0	0	5.729	5.427	JAJO	139,091	382,510	05/14/2021	07/17/2034
55821T-AA-5	Madison Park Funding Ltd CLO		D	4	1.A FE	41,055,896	98.7240	40,997,851	41,527,733	41,386,882	0	38,639	0	0	4.829	5.142	JAJO	423,369	737,298	03/05/2020	04/15/2029
55822E-AC-3	Madison Park Funding Ltd CLO		D		1.C FE	5,500,000	96.0990	5,285,436	5,500,000	5,500,000	0	0	0	0	5.894	5.536	JAJO	67,532	133,252	12/17/2021	01/18/2034
55953R-AL-5	BLACKROCK CLO CLO		D	4	1.A FE	50,108,869	99.2500	49,733,012	50,108,869	50,108,869	0	0	0	0	4.994	4.150	JAJO	521,311	935,505	01/18/2018	01/18/2028
56579U-AA-4	MARATHON ASSET MANAGEMENT LEGA CLO		D	4	1.A FE	7,000,000	98.1850	6,872,958	7,000,000	7,000,000	0	0	0	0	6.306	5.777	FMAN	57,631	209,248	10/16/2020	11/15/2031
566076-AN-5	MARBLE POINT CLO MANAGEMENT LL CLO		D	4	1.A FE	2,000,000	96.5960	1,931,915	2,000,000	2,000,000	0	0	0	0	5.289	5.105	JAJO	22,920	46,031	09/17/2021	10/15/2034
566076-AQ-8	MARBLE POINT CLO MANAGEMENT LL CLO		D	4	1.C FE	24,750,000	95.5230	23,642,027	24,750,000	24,750,000	0	0	0	0	5.829	5.696	JAJO	312,588	711,828	09/17/2021	10/15/2034
58406C-AE-1	MEDALIST PARTNERS CORP FIN CLO CLO		D	2	1.C FE	15,500,000	96.1060	14,896,390	15,500,000	15,500,000	0	0	0	0	6.093	5.843	JAJO	191,493	442,778	10/08/2021	10/20/2034
59801T-AL-7	MIDOCEAN CLO CLO		D	4	1.A FE	423,589	99.4610	441,156	443,548	438,101	0	5,748	0	0	5.347	8.135	JAJO	4,875	9,726	03/31/2020	07/19/2028
59802M-AA-5	MIDOCEAN CREDIT CLO I MID CLO		D	4	1.A FE	3,716,000	98.2540	3,930,140	4,000,000	3,866,598	0	50,546	0	0	5.393	7.203	JAJO	43,740	88,969	04/06/2020	07/20/2031
59803A-AY-8	MIDOCEAN CLO CLO		D	4	1.C FE	7,675,000	94.1510	7,226,062	7,675,000	7,675,000	0	0	0	0	6.225	6.115	JAJO	91,566	231,833	10/07/2021	10/23/2034
62431U-BD-3	Mountain View CLO Ltd CLO		D	4	1.C FE	8,000,000	96.3220	7,705,776	8,000,000	8,000,000	0	0	0	0	5.589	5.381	JAJO	100,605	212,673	06/21/2021	10/12/2030
62432B-AN-3	MOUNTAIN VIEW CLO LTD CLO		D	4	1.A FE	4,500,000	98.0030	4,410,157	4,500,000	4,500,000	0	0	0	0	5.199	5.213	JAJO	49,392	96,868	05/31/2018	07/15/2031
62432M-AA-7	MOUNTAIN VIEW CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	1,653	0	0	5.199	0.000	JAJO	0	0	01/14/2021	04/15/2029
62432M-AA-7	MOUNTAIN VIEW CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	5.199	0.000	JAJO	0	0	04/15/2021	04/15/2029
62432M-AS-8	MOUNTAIN VIEW CLO CLO		D	2	1.C FE	17,750,000	94.8130	16,829,240	17,750,000	17,750,000	0	0	0	0	5.929	5.823	JAJO	222,178	514,186	10/06/2021	10/15/2034
62432U-AA-9	MOUNTAIN VIEW CLO CLO		D	2	1.A FE	19,910,000	99.7930	19,958,620	20,000,000	19,912,881	0	2,881	0	0	5.540	5.709	JAJO	178,511	0	10/14/2022	10/15/2032
62432U-AC-5	MOUNTAIN VIEW CLO CLO		D	2	1.C FE	37,500,000	99.8800	37,455,128	37,500,000	37,500,000	0	0	0	0	6.640	6.679	JAJO	401,167	0	10/14/2022	10/15/2032
63171L-AB-0	NASSAU CLO CLO		D	2	1.A FE	2,673,000	99.0000	2,673,000	2,700,000	2,673,000	0	0	0	0	7.888	6.397	JAJO	0	0	12/21/2022	01/15/2031
63171L-AC-8	NASSAU CLO CLO		D	2	1.C FE	3,168,000	99.0000	3,168,000	3,200,000	3,168,000	0	0	0	0	8.268	6.924	JAJO	0	0	12/21/2022	01/15/2031
64129U-BS-3	NEUBERGER CLO CLO		D	4	1.A FE	27,123,330	98.7320	26,779,276	27,123,330	27,123,330	0	0	0	0	5.355	5.282	JAJO	278,365	584,352	02/11/2020	04/22/2029
66858H-AQ-9	NORTHWOODS CAP 22 LTD CLO		D	2	1.C FE	14,675,000	94.7780	13,908,695	14,675,000	14,675,000	0	0	0	0	5.870	5.912	MJSD	74,178	336,655	05/03/2022	09/01/2031
66860G-AG-9	NORTHWOODS CAPITAL LTD CLO		D	4	1.A FE	1,000,000	96.7730	967,727	1,000,000	1,000,000	0	0	0	0	5.956	5.783	MJSD	1,985	29,311	06/07/2021	06/20/2034
66860G-AL-8	NORTHWOODS CAPITAL LTD CLO		D	4	1.C FE	24,900,000	94.6430	23,565,992	24,900,000	24,900,000	0	0	0	0	6.496	6.369	MJSD	53,916	866,171	06/07/2021	06/20/2034
66860T-AN-6	Northwoods Capital 20 Ltd CLO		D	4	1.A FE	2,500,000	98.1270	2,453,179	2,500,000	2,500,000	0	0	0	0	5.688	5.723	JAJO	26,862	61,376	01/08/2021	01/25/2032
67092R-AN-8	ONEX CLO CLO		D		1.C FE	18,204,375	96.2220	17,560,460	18,250,000	18,420,422	0	216,047	0	0	4.850	4.698	JAJO	184,401	341,260	02/24/2022	04/18/2033
67097Q-AA-3	ONEX CLO		D	4	1.A FE	10,000,000	98.8800	9,888,024	10,000,000	10,000,000	0	0	0	0	5.825	5.621	FMAN	66,345	245,968	11/16/2017	11/20/2030
671078-AN-3	ONEX CLO CLO		D	4	1.A FE	27,929,841	97.8550	27,355,329	27,955,000	28,095,151	0	163,255	0	0	5.333	5.185	JAJO	302,285	604,777	04/07/2021	07/20/2032
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	9,811,675	98.5560	9,669,995	9,811,675	9,811,675	0	0	0	0	5.575	5.613	JAJO	104,834	233,391	08/31/2017	10/22/2030
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	81,438,205	97.7250	81,964,900	83,873,011	82,736,183	0	495,673	0	0	5.159	5.945	JAJO	913,504	1,795,069	04/29/2021	04/17/2031
67109K-BC-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	25,000,000	97.4120	24,352,995	25,000,000	25,000,000	0	0	0	0	5.343	5.056	JAJO	270,839	543,383	09/22/2021	10/20/2031
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	5,186,925	98.5010	5,115,369	5,193,231	5,191,118	0	1,339	0	0	5.665	5.736	JAJO	50,665	124,695	11/06/2019	10/30/2030
67112G-AA-6	SCULPTOR CLO CLO		D		1.A FE	249,875	97.5710	243,927	250,000	249,918	0	42	0	0	5.099	5.149	JAJO	2,691	5,125	12/10/2021	04/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67112M-AA-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	11,000,000	97.6110	10,737,194	11,000,000	11,000,000	0	0	0	0	5.293	5.325	JAJO	118,054	233,512	04/05/2018	04/20/2031
67514U-AN-1	Ocean Trails CLO CLO		D	4	1.C FE	15,950,000	95.8260	15,284,314	15,950,000	15,950,000	0	0	0	0	5.879	5.783	JAJO	197,964	453,913	07/09/2021	07/15/2034
67515W-DG-8	OCEAN TRAILS CLO CLO		D	4	1.A FE	100,369,073	98.4840	98,847,649	100,369,073	100,369,073	0	0	0	0	5.089	5.000	JAJO	1,078,339	2,077,082	03/03/2021	04/17/2030
67575X-AN-1	OCTAGON CLO CLO		D	4	1.A FE	10,000,000	98.6170	9,861,733	10,000,000	10,000,000	0	0	0	0	5.293	5.327	JAJO	107,322	212,284	01/15/2021	07/20/2030
69688X-AS-0	PALLMER SQUARE CLO CLO		D	4	1.A FE	10,000,000	98.9930	9,899,258	10,000,000	10,000,000	0	0	0	0	5.209	5.242	JAJO	109,971	219,078	12/08/2017	01/17/2031
69689A-BL-3	PALLMER SQUARE CLO CLO		D	2	1.C FE	9,250,000	95.2560	8,811,178	9,250,000	9,250,000	0	0	0	0	6.375	6.299	FMAN	67,163	278,819	05/24/2021	05/21/2034
69690C-AA-1	PALMER SQUARE CLO CLO		D	2	1.A FE	175,000,000	99.7230	174,515,688	175,000,000	175,000,000	0	0	0	0	4.860	4.882	JAJO	1,441,125	0	09/27/2022	04/15/2031
69690C-AC-7	PALMER SQUARE CLO CLO		D	2	1.A FE	111,750,000	99.9890	111,738,166	111,750,000	111,750,000	0	0	0	0	5.890	5.929	JAJO	1,115,296	0	09/27/2022	04/15/2031
69701E-AA-4	PALMER SQUARE CLO CLO		D	4	1.A FE	6,844,436	99.1730	6,787,807	6,844,436	6,844,436	0	0	0	0	5.475	4.999	FMAN	42,681	144,129	01/10/2020	02/20/2028
700162-AJ-9	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1.A FE	2,500,000	97.8760	2,446,898	2,500,000	2,500,000	0	0	0	0	5.892	5.935	FMAN	15,957	62,842	08/15/2018	08/23/2031
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1.A FE	141,750,000	97.4180	138,089,859	141,750,000	141,750,000	0	0	0	0	5.243	5.276	JAJO	1,506,911	2,937,264	03/19/2021	10/20/2031
70017W-AA-1	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1.A FE	2,500,000	98.3910	2,459,781	2,500,000	2,500,000	0	0	0	0	6.086	6.124	FMAN	19,864	69,155	04/23/2019	05/15/2032
70018Q-AC-9	Park Avenue Institutional Advi CLO		D	2	1.C FE	8,000,000	95.7470	7,659,769	8,000,000	8,000,000	0	0	0	0	5.829	5.628	JAJO	98,448	244,118	07/21/2021	07/15/2034
74982L-AY-6	Race Point CLO Ltd CLO		D	4	1.A FE	37,453,062	98.5090	36,894,469	37,453,062	37,453,062	0	0	0	0	5.715	5.756	FMAN	243,791	879,569	02/06/2020	02/20/2030
75888A-BE-5	REGATTA VII FDG LTD CLO		D	2	1.A FE	60,650,000	97.8270	59,331,797	60,650,000	60,650,000	0	0	0	0	5.896	5.723	MJSD	119,195	1,745,787	05/28/2021	06/20/2034
75888R-AE-9	REGATTA XV FDG LTD CLO		D		1.C FE	12,655,550	96.5490	12,261,773	12,700,000	12,660,161	0	4,611	0	0	6.208	6.332	JAJO	148,933	314,686	04/19/2022	10/25/2031
77587E-AA-6	Romark CLO Ltd CLO		D	4	1.A FE	1,995,000	97.8930	1,957,854	2,000,000	2,005,305	0	17,391	0	0	5.533	5.440	JAJO	20,904	45,958	07/20/2018	07/25/2031
77588L-AA-9	Romark CLO Ltd CLO		D	2	1.A FE	21,973,600	96.9750	21,334,603	22,000,000	22,373,018	0	389,803	0	0	4.996	4.720	JAJO	254,500	578,673	04/16/2021	07/10/2034
77588L-AC-5	Romark CLO Ltd CLO		D	2	1.C FE	1,845,000	94.6080	1,745,520	1,845,000	1,845,000	0	0	0	0	5.626	5.405	JAJO	23,991	64,577	04/16/2021	07/10/2034
80349B-BB-2	SARATOGA INVT CORP CLO 13-1A CLO		D	4	1.A FE	10,000,000	98.2410	9,824,133	10,000,000	10,000,000	0	0	0	0	5.563	5.187	JAJO	112,797	239,659	02/11/2021	04/20/2033
80349P-AA-4	SARATOGA CLO CLO		D	2	1.A FE	82,516,000	99.4180	83,710,183	84,200,000	82,575,774	0	59,774	0	0	4.790	5.334	JAJO	728,213	0	09/30/2022	10/20/2033
80349P-AE-6	SARATOGA CLO CLO		D	2	1.B FE	48,000,000	99.3360	47,681,256	48,000,000	48,000,000	0	0	0	0	6.540	6.588	JAJO	566,800	0	09/30/2022	10/20/2033
81881J-AC-6	SHACKLETON I CLO LTD CLO		D	4	1.A FE	3,000,000	97.6500	2,929,500	3,000,000	3,000,000	0	0	0	0	5.632	5.667	FMAN	25,811	68,958	05/02/2018	05/07/2031
81883A-AN-9	SHACKLETON I CLO LTD CLO		D	4	1.C FE	4,750,000	94.3970	4,483,836	4,750,000	4,750,000	0	0	0	0	5.829	5.713	JAJO	58,453	132,757	04/15/2021	07/15/2031
81883E-AE-1	SHACKLETON I CLO LTD CLO		D	4	1.A FE	20,000,000	98.3410	19,668,178	20,000,000	20,000,000	0	0	0	0	5.696	5.737	FMAN	148,733	474,156	02/20/2020	08/15/2030
822582-BD-3	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	5,905,959	96.9670	5,721,077	5,900,000	5,901,703	0	(745)	0	0	3.250	3.236	MN	26,632	191,750	11/29/2016	05/11/2025
827551-AL-6	SILVER CREEK CLO SLVER_14-1A CLO		D	4	1.A FE	395,113	98.7890	390,329	395,113	395,113	0	0	0	0	5.483	5.518	JAJO	4,393	9,149	12/13/2021	07/20/2030
83012D-AA-1	SIXTH STR CLO CLO		D	4	1.A FE	5,000,000	99.1870	4,959,326	5,000,000	5,000,000	0	0	0	0	5.563	5.124	JAJO	56,398	119,829	10/05/2020	10/20/2032
83608G-AN-6	SOUND POINT CLO I LTD CLO		D	4	1.A FE	3,000,000	98.8520	2,965,564	3,000,000	3,000,000	0	0	0	0	5.397	5.433	JAJO	30,132	65,919	01/22/2018	01/26/2031
83609N-AN-0	SOUNDPOINT CLO CLO		D	4	1.A FE	31,184,749	99.5300	31,038,025	31,184,749	31,184,749	0	0	0	0	5.315	4.907	JAJO	317,656	655,041	01/22/2021	01/23/2029
83610H-AL-4	SOUND POINT CLO I LTD CLO		D	4	1.A FE	92,250,000	97.7860	90,207,603	92,250,000	92,250,000	0	0	0	0	5.395	5.279	JAJO	953,827	2,012,348	05/20/2021	10/23/2031
83610H-AQ-3	SOUND POINT CLO I LTD CLO		D	4	1.B FE	1,500,000	95.4620	1,431,927	1,500,000	1,500,000	0	0	0	0	6.025	5.967	JAJO	17,321	42,276	05/20/2021	10/23/2031
83611G-AL-5	SOUND POINT CLO I LTD CLO		D	4	1.A FE	55,000,000	98.5700	54,213,693	55,000,000	55,000,000	0	0	0	0	5.223	5.186	JAJO	582,462	1,128,526	03/10/2021	10/20/2030
86268H-AA-6	Strata CLO, Ltd CLO		D	4	1.A FE	1,000,000	99.0580	990,582	1,000,000	1,000,000	0	0	0	0	5.669	5.558	JAJO	11,968	26,318	11/27/2018	01/15/2031
86271P-AA-3	STRATA CLO II LTD CLO		D	2	1.A FE	2,000,000	98.5700	1,971,401	2,000,000	2,000,000	0	0	0	0	5.833	5.394	JAJO	23,654	54,132	09/20/2021	10/20/2033
87190C-BA-7	TCW CLO CLO		D	2	1.C FE	9,000,000	95.6290	8,606,579	9,000,000	9,000,000	0	0	0	0	5.993	5.775	JAJO	109,364	254,930	05/10/2021	04/20/2034
87190M-AG-3	TCW CLO CLO		D	2	1.C FE	6,500,000	95.4730	6,205,776	6,500,000	6,500,000	0	0	0	0	6.108	5.833	JAJO	74,998	218,063	06/21/2021	07/25/2034
87241E-AQ-8	TCW CLO		D	2	1.A FE	2,000,000	97.3450	1,946,900	2,000,000	2,000,000	0	0	0	0	5.864	5.691	FMAN	14,985	49,944	08/06/2021	08/16/2034
87242B-BA-7	TCW CLO CLO		D	2	1.C FE	22,000,000	96.1580	21,154,859	22,000,000	22,000,000	0	0	0	0	4.890	4.829	JAJO	218,148	472,683	02/04/2022	10/20/2032
87248V-AC-4	TPG CLO		D	4	1.A FE	13,732,440	99.3910	13,685,556	13,769,391	13,758,674	0	3,608	0	0	5.157	5.287	JAJO	132,152	269,049	01/13/2020	04/26/2028
87249A-AA-3	TPG CLO		D	4	1.A FE	37,117,758	98.9100	36,839,093	37,245,000	37,182,194	0	29,502	0	0	5.383	5.518	JAJO	406,516	770,860	02/11/2022	01/20/2031
87249F-AC-8	TPG CLO		D	4	1.A FE	3,064,192	99.5600	3,083,078	3,096,707	3,089,469	0	2,327	0	0	5.083	5.465	JAJO	31,916	59,145	01/08/2019	04/20/2028
87271L-AJ-1	TEACHERS INSURANCE AND ANNUITY CLO		D	4	1.A FE	1,000,000	98.2850	982,849	1,000,000	1,000,000	0	0	0	0	5.443	5.479	JAJO	11,036	22,749	07/18/2018	07/20/2031
87300F-AE-0	TSTAT 2022-2 LTD CLO		D	2	1.B FE	28,678,125	99.2790	28,542,598	28,750,000	28,678,242	0	117	0	0	6.580	6.686	JAJO	204,940	0	10/26/2022	01/20/2031
87927V-AF-5	TELECOM ITALIA CAPITAL 144A		D		4.A FE	23,403,554	82.2600	19,536,721	23,750,000	23,503,474	0	14,821	0	0	6.375	6.508	MN	193,464	1,514,063	04/18/2006	11/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE		D		4.A FE	9,129,303	81.1700	7,376,725	9,088,000	9,116,443	0	(1,238)	0	0	7.200	7.163	JJ	296,269	654,336	07/24/2006	07/18/2036
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN		D		4.A FE	6,600,000	83.5350	5,513,298	6,600,000	6,600,000	0	0	0	0	7.721	7.721	JD	38,219	509,586	05/28/2008	06/04/2038
88676N-AC-1	TIKEHAU CLO CLO		D	2	1.A FE	1,995,000	99.7500	1,995,000	2,000,000	1,995,000	0	0	0	0	0.000	6.055	JAJO	0	0	12/21/2022	01/20/2032
88676N-AE-7	TIKEHAU CLO CLO		D	2	1.C FE	3,980,000	99.5000	3,980,000	4,000,000	3,980,000	0	0	0	0	0.000	7.113	JAJO	0	0	12/21/2022	01/20/2032
89288C-AA-7	TRAL_21-7A CLO		D	2	1.A FE	17,000,000	96.9520	16,481,837	17,000,000	17,000,000	0	0	0	0	5.678	5.278	JAJO	182,341	415,636	02/26/2021	04/25/2034
89289E-BC-7	TRALEE CLO VI CLO		D		1.C FE	8,000,000	94.3920	7,551,346	8,000,000	8,000,000	0	0	0	0	6.208	6.062	JAJO	93,816	238,582	10/19/2021	10/25/2032
89624C-AA-0	TRIMARAN CLO		D	4	1.A FE	5,298,432	97.9430	5,189,987	5,299,000	5,298,696	0	74	0	0	5.703	5.743	JAJO	61,275	134,517	12/17/2019	07/20/2032
89624N-AA-6	TRIMARAN CLO CLO		D	4	1.A FE	2,500,000	98.0160	2,450,404	2,500,000	2,500,000	0	0	0	0	5.535	5.176	JAJO	26,520	58,074	02/05/2021	04/23/2032
89640X-BK-1	TRINITAS CLO LTD CLO		D	4	1.A FE	104,996,713	98.1390	103,042,336	104,996,713	104,996,713	0	0	0	0	5.294	5.113	JAJO	1,157,963	2,279,596	05/07/2021	10/18/2031
89640X-BP-0	TRINITAS CLO LTD CLO		D	4	1.C FE	10,000,000	95.6770	9,567,694	10,000,000	10,000,000	0	0	0	0	5.944	5.846	JAJO	123,827	283,014	05/07/2021	10/18/2031
89641A-AV-7	TRINITAS CLO LTD CLO		D	2	1.A FE	4,892,106	99.4650	4,865,953	4,892,106	4,892,106	0	0	0	0	5.388	4.459	JAJO	49,793	105,224	01/11/2021	10/25/2028
89641Q-AE-0	TRINITAS CLO CLO		D	2	1.C FE	6,095,250	95.9320	6,187,619	6,450,000	6,101,819	0	6,569	0	0	6.358	7.538	JAJO	77,467	0	11/07/2022	01/25/2034
92290C-AB-5	Venture CLO 43 Limited CLO		D	2	1.A FE	1,000,000	96.6730	966,730	1,000,000	1,000,000	0	0	0	0	5.319	5.067	JAJO	11,229	22,750	04/27/2021	04/15/2034
92325Q-AA-5	VENTURE CDO LTD CLO		D	4	1.A FE	738,375	97.6230	732,169	750,000	745,556	0	1,531	0	0	5.294	5.627	JAJO	8,271	16,283	12/06/2018	07/18/2031
92330W-BJ-5	Venture CDO Ltd CLO		D	4	1.A FE	85,556,288	98.4930	84,267,262	85,556,288	85,556,288	0	0	0	0	5.143	5.019	JAJO	892,180	1,686,105	03/05/2021	10/20/2028
92331D-BA-5	Venture CDO Ltd CLO		D	2	1.C FE	8,000,000	94.4090	7,552,753	8,000,000	8,000,000	0	0	0	0	6.093	5.798	JAJO	98,835	216,267	11/10/2021	10/20/2034
92557E-AA-1	VIBRANT CLO CLO		D	2	1.A FE	1,997,000	96.9000	1,938,003	2,000,000	2,024,290	0	26,695	0	0	5.453	5.216	JAJO	22,113	49,822	08/05/2021	10/20/2034
92557E-AG-8	VIBRANT CLO CLO		D	2	1.C FE	22,750,000	95.3270	21,686,984	22,750,000	22,750,000	0	0	0	0	6.043	5.842	JAJO	278,756	722,943	08/05/2021	10/20/2034
92891L-AB-8	VOYA CLO CLO		D	2	1.C FE	18,750,000	99.1120	18,583,491	18,750,000	18,750,000	0	0	0	0	6.862	7.181	JAJO	232,322	0	09/13/2022	10/20/2034
92912V-AY-1	VOYA CLO CLO		D	4	1.A FE	59,898,501	98.5170	59,132,078	60,022,091	59,971,432	0	26,561	0	0	5.099	5.125	JAJO	646,129	1,248,193	09/23/2020	04/17/2030
92912V-BA-2	VOYA CLO CLO		D		1.B FE	5,210,625	96.5580	5,069,313	5,250,000	5,217,063	0	6,438	0	0	5.629	5.876	JAJO	62,390	114,875	04/01/2022	04/17/2030
92914N-AJ-0	Voya CLO Ltd CLO		D	4	1.A FE	22,788,658	98.9750	22,555,122	22,788,658	22,788,658	0	0	0	0	5.094	5.126	JAJO	241,831	448,557	12/12/2017	01/18/2029
92915C-AQ-7	ING INVESTMENT MANAGEMENT CLO CLO		D	4	1.A FE	5,000,000	98.7850	4,939,268	5,000,000	5,000,000	0	0	0	0	4.372	4.395	JAJO	44,323	107,527	01/23/2018	01/20/2031
92916W-AA-7	VOYA CLO		D	4	1.A FE	33,000,000	98.4310	32,482,365	33,000,000	33,000,000	0	0	0	0	5.328	5.247	JAJO	332,139	691,366	03/15/2018	04/25/2031
92918H-AF-7	VOYA CLO CLO		D	4	1.A FE	2,000,000	97.7460	1,954,910	2,000,000	2,000,000	0	0	0	0	5.387	5.347	JAJO	22,145	44,666	08/06/2021	07/19/2034
92918H-AH-3	VOYA CLO CLO		D	4	1.C FE	11,000,000	95.3880	10,492,644	11,000,000	11,000,000	0	0	0	0	5.927	5.888	JAJO	134,006	305,886	08/06/2021	07/19/2034
94949G-AA-9	WELLFLEET CLO CLO		D	4	1.A FE	1,000,000	97.7510	977,511	1,000,000	1,000,000	0	0	0	0	5.389	4.916	JAJO	11,377	23,463	02/13/2020	04/15/2033
94949J-AA-3	WELLFLEET CLO LTD CLO		D	4	1.A FE	9,987,000	97.2660	9,726,559	10,000,000	10,034,893	0	108,029	0	0	5.443	5.315	JAJO	110,363	227,492	08/29/2018	10/20/2031
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		D	4	1.A FE	38,053,552	98.8570	37,626,746	38,061,727	38,059,221	0	869	0	0	5.383	5.426	JAJO	415,431	842,720	11/14/2019	10/20/2028
94950H-AA-3	WELLFLEET CLO LTD CLO		D	4	1.A FE	16,000,000	98.0780	15,692,517	16,000,000	16,000,000	0	0	0	0	5.229	5.259	JAJO	176,629	353,760	12/07/2017	01/17/2031
94950J-AA-9	WELLFLEET CLO LTD CLO		D	4	1.A FE	22,918,816	97.9080	22,442,552	22,922,000	22,919,713	0	897	0	0	5.179	5.216	JAJO	250,623	495,217	01/03/2022	07/17/2031
94951M-AJ-2	WELLFLEET CLO LTD CLO		D	4	1.A FE	93,360,173	98.8290	92,895,956	93,997,123	93,658,564	0	114,639	0	0	5.303	5.585	JAJO	1,010,698	1,838,245	05/10/2022	10/20/2029
97316J-AE-3	WIND RIVER CLO		D	2	1.C FE	15,500,000	95.2960	14,770,832	15,500,000	15,500,000	0	0	0	0	5.943	5.784	JAJO	186,778	431,189	06/11/2021	07/20/2034
986252-AQ-7	YORK CLO CLO		D	4	1.A FE	3,250,000	98.6040	3,204,632	3,250,000	3,250,000	0	0	0	0	5.333	5.267	JAJO	35,143	70,310	02/21/2020	04/20/2032
98625T-AJ-4	YORK CLO		D	4	1.A FE	79,392,000	98.7680	79,705,720	80,700,000	80,165,833	0	257,054	0	0	5.475	5.802	JAJO	846,779	1,837,345	03/17/2020	01/22/2031
98875N-AA-3	ZAIS CDO CLO		D	4	1.A FE	7,249,673	97.6210	7,103,862	7,276,961	7,267,213	0	3,771	0	0	5.443	5.546	JAJO	80,311	165,545	08/24/2018	07/20/2031
98885G-AA-6	ZAIS CDO CLO		D	4	1.A FE	4,394,693	99.1020	4,355,218	4,394,693	4,394,693	0	0	0	0	5.029	4.891	JAJO	46,659	86,985	02/06/2018	04/15/2029
98887V-AA-1	ZAIS CDO CLO		D	4	1.A FE	7,995,263	98.5360	7,878,221	7,995,263	7,995,263	0	0	0	0	5.369	5.279	JAJO	90,625	185,964	09/11/2017	04/15/2030
BCC304-HP-2	BLACKSTONE CLO CLO		B		1.C FE	11,944,128	92.0930	12,285,732	13,340,625	12,272,359	0	12,007	0	316,224	3.646	5.354	MJSD	22,969	87,497	11/29/2022	03/15/2034
BCC305-3L-3	ARES CLO CLO		B	4	1.C FE	4,029,548	85.6590	3,062,553	3,575,288	3,575,288	0	0	0	(234,333)	1.950	1.955	JAJO	14,718	68,661	04/21/2021	04/15/2032
BCC30M-VR-2	ICG CLO CLO		B	4	1.C FE	7,958,925	92.3980	6,409,794	6,937,125	6,937,125	0	0	0	(454,675)	3.053	2.998	JAJO	44,123	114,700	05/26/2021	07/18/2034
BCC30M-VV-3	ICG CLO CLO		B	4	1.C FE	3,367,238	79.3640	2,329,296	2,934,938	2,934,938	0	0	0	(192,363)	2.100	2.105	JAJO	12,498	60,901	05/26/2021	07/18/2034
BCC30Y-M3-9	BLACKROCK CLO CLO		B	4	1.A FE	18,302,250	95.4900	15,286,811	16,008,750	16,008,750	0	0	0	(1,049,250)	2.338	2.255	JAJO	76,936	143,787	05/28/2021	07/19/2035
BCC34P-B2-8	GUGGENHEIM CLO CLO		B	2	1.C FE	24,747,800	92.2820	21,667,331	23,479,500	23,479,500	0	0	0	(1,268,300)	3.128	3.032	JAJO	157,331	210,703	02/02/2022	04/15/2036
BCC353-6N-6	ICG CLO CLO		B	2	1.C FE	30,546,478	92.8720	26,712,299	28,762,388	28,762,388	0	0	0	(1,784,090)	3.256	3.200	JAJO	189,902	290,352	02/23/2022	07/20/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC38B-9B-8	PALMER SQUARE CLO CLO		B	2	1.A FE	12,874,588	99.6310	13,929,413	13,980,975	13,706,460	0	4,797	0	827,075	5.246	5.855	MJSD	57,470	0	11/10/2022	01/15/2036
BCC38B-9F-9	PALMER SQUARE CLO CLO		B	2	1.C FE	14,631,331	99.5900	15,624,268	15,688,575	15,571,847	0	880	0	939,636	6.196	6.396	MJSD	77,324	0	11/10/2022	01/15/2036
D2773#-AA-1	Gelsenkirchen Senior Note		D		1.G	16,173,317	76.3240	14,662,588	19,210,997	15,437,687	0	303,835	0	0	1.718	2.937	JJ	165,062	330,042	07/01/2022	06/04/2034
D2773#-AB-9	Gelsenkirchen Senior Note		D		1.G	21,830,508	66.8940	17,197,832	25,709,013	19,077,913	0	253,086	0	0	1.797	2.917	JJ	230,932	486,350	07/01/2022	06/04/2036
D2773#-AC-7	Gelsenkirchen Senior Note		D		1.G	24,989,054	58.1260	17,040,361	29,316,476	20,665,715	0	185,229	0	0	1.939	3.000	JJ	284,277	595,738	07/01/2022	06/04/2038
D2773#-AD-5	Gelsenkirchen Senior Note		D		1.G	16,780,282	47.6790	9,341,822	19,593,055	12,992,743	0	35,640	0	0	2.183	3.164	JJ	213,821	443,438	07/01/2022	06/04/2041
D2773#-AE-3	Gelsenkirchen Senior Note		D		1.G	9,854,756	47.6660	5,476,833	11,489,949	7,626,334	0	20,753	0	0	2.181	3.153	JJ	125,316	259,779	07/01/2022	06/04/2041
G1111C-AA-8	BEA CBO 1998-1 LTD SERIES 1998 1X CLAS		D		6. FE	0	0.0380	0	0	0	0	0	0	0	6.720	0.000	JD	0	0	12/03/2002	06/15/2010
G2616*-AB-1	DPR-CR Limited Senior Secured Note		D		3.A FE	20,425,000	97.7830	19,972,186	20,425,000	20,425,000	0	0	0	0	6.750	6.806	MJSD	61,275	1,378,688	01/18/2017	12/15/2026
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure		D		1.F FE	0	0.0000	0	0	0	0	0	0	0	4.260	0.000	MON	0	3,570,327	05/01/2018	02/17/2027
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		D		1.G PL	32,437,654	95.8350	31,086,695	32,437,654	32,437,654	0	0	0	0	3.790	3.790	MS	310,762	1,229,387	10/29/2012	03/30/2028
G7178*-AB-0	Porterbrook Rail Finance Ltd Senior Secu		B		2.B FE	14,438,610	85.7620	10,121,160	11,801,457	11,801,457	0	0	0	(1,486,832)	3.180	3.180	AO	74,015	380,145	07/20/2016	07/20/2028
G7256@-AA-5	Project Gold Bidco Limited Sr. Secured		B	4	4.C YE	15,635,313	98.9400	13,207,720	13,349,222	13,349,222	0	0	0	(1,681,831)	10.486	9.671	MJSD	6,046	1,037,212	05/18/2021	05/18/2027
G9006@-AB-2	Transmission Finance DAC Senior Secured		B		2.B	44,812,350	85.0010	37,547,369	44,172,883	44,172,883	0	0	0	(2,895,192)	2.563	2.563	FA	449,716	1,147,665	02/05/2016	02/10/2031
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur		D		2.A PL	20,364,444	94.8510	19,315,977	20,364,444	20,364,444	0	0	0	0	6.344	5.452	MJSD	3,589	699,798	12/19/2019	09/30/2037
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured		D		2.A PL	27,777,864	96.2280	26,730,082	27,777,864	27,777,864	0	0	0	0	6.344	5.346	MJSD	4,895	954,551	12/19/2019	03/31/2037
V3430#-AA-4	Off-Grid Energy Access Fund Senior Secur		D		5.B GI	1,875,000	101.0000	1,893,750	1,875,000	1,875,000	0	0	0	0	8.431	8.422	MN	26,786	85,989	09/04/2020	05/01/2024
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						9,421,699,154	XXX	8,645,777,866	9,449,996,762	9,408,504,549	(7)	2,600,606	11,295,920	(2,281,112)	XXX	XXX	XXX	86,966,473	248,022,013	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						73,210,041,575	XXX	63,875,303,998	70,756,768,078	71,993,584,660	(14,750,753)	(79,002,271)	14,671,082	(811,341,353)	XXX	XXX	XXX	620,959,255	2,520,398,931	XXX	XXX
037389-AK-9	AON CORP COMPANY GUARNT				2.C FE	13,565,200	104.6560	16,132,653	15,415,000	14,696,215	0	141,236	0	0	8.205	9.637	JJ	632,400	1,264,801	07/01/2009	01/01/2027
06415F-RB-0	BANK OF NOVA SCOTIA BNS 3.7 07/27/81			2	2.C FE	16,545	75.7000	11,174	14,761	14,761	0	0	0	(1,073)	3.700	3.632	JAJO	98	570	06/08/2021	07/27/2081
29250N-BJ-3	Enbridge Inc. CORP Foreign			2	2.C FE	47,246	82.7790	36,656	44,282	44,282	0	0	0	(2,964)	5.000	4.998	JJ	999	1,164	01/05/2022	01/19/2082
780086-SH-8	ROYAL BANK OF CANADA CORP FOREIGN			2	2.B FE	37,186	92.3360	34,073	36,902	36,902	0	0	0	(2,682)	4.500	4.471	MN	174	1,719	07/21/2020	11/24/2080
780086-TQ-7	ROYAL BANK OF CANADA DISCOUNT NOTE			2	2.B FE	33,281	75.6080	22,320	29,521	29,521	0	0	0	(2,145)	3.650	3.557	MN	113	1,115	06/01/2021	11/24/2081
89117F-M6-3	TORONTO-DOMINION BANK/THE Corp FOR			2	2.A FE	63,644	75.8370	44,776	59,043	59,043	0	0	0	(4,291)	3.600	3.601	AO	360	2,185	07/22/2021	10/31/2081
89356B-AF-5	TRANSCANADA TRUST DISCOUNT NOTE			2	2.C FE	63,206	79.8690	47,157	59,043	59,043	0	0	0	(4,291)	4.200	4.052	MS	808	2,600	03/01/2021	03/04/2081
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A		D	2	3.C FE	8,594,289	103.4220	20,528,247	19,849,000	10,399,066	0	404,002	0	0	8.151	19.110	JD	4,494	1,617,892	01/16/2007	06/30/2031
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						22,420,597	XXX	36,857,056	35,507,552	25,338,833	0	545,238	0	(17,446)	XXX	XXX	XXX	639,446	2,892,046	XXX	XXX
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A				2.A FE	5,405,132	108.2830	5,672,954	5,239,000	5,381,007	0	(2,242)	0	0	8.312	8.049	JJ	217,733	435,466	01/29/1998	07/01/2046
054536-AA-5	AXA SA NT SUB NOTES		D		1.F FE	28,393,216	120.5550	28,541,405	23,675,000	26,039,466	0	(222,818)	0	0	8.600	6.922	JD	90,491	2,036,050	03/28/2007	12/15/2030
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	2.C FE	30,754,380	120.1170	36,308,822	30,228,000	30,554,213	0	(34,294)	0	0	10.176	9.945	JD	8,544	3,076,001	04/01/2016	09/30/2050
654579-AD-3	NIPPON LIFE INS CORP FOREIGN		D	2	1.G FE	93,205,000	97.7530	91,111,143	93,205,000	93,205,000	0	0	0	0	5.100	5.100	AO	990,303	4,753,455	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1.G FE	47,360,000	96.1660	45,390,317	47,200,000	47,289,641	0	(27,019)	0	0	4.700	4.632	JJ	992,118	2,218,400	03/30/2020	01/20/2046
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						205,117,728	XXX	207,024,641	199,547,000	202,469,327	0	(286,373)	0	0	XXX	XXX	XXX	2,299,189	12,519,372	XXX	XXX
1309999999. Total - Hybrid Securities						227,538,325	XXX	243,881,697	235,054,552	227,808,160	0	258,865	0	(17,446)	XXX	XXX	XXX	2,938,635	15,411,418	XXX	XXX
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu				1.G YE	730,049	107.5150	784,914	730,049	730,049	0	0	0	0	11.312	11.290		229	82,586	04/21/2006	09/30/2025
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh				1.G YE	1,478,547	134.3580	1,986,551	1,478,547	1,478,547	0	0	0	0	14.854	14.370	DEC	610	219,619	11/21/2007	12/31/2027
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN				1.G YE	6,478,533	76.2620	18,932,714	24,825,785	17,779,224	0	1,148,979	0	0	0.000	6.794	DEC	0	0	11/21/2007	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc				1.G YE	168,955	103.0040	174,031	168,955	168,955	0	0	0	0	7.701	7.563	APR	8,710	13,011	03/17/2008	04/30/2028
74408#-AD-1	Pru Ann Life Assurance Corp Note				1.E	121,772,152	98.8120	120,325,320	121,772,152	121,772,152	0	0	0	0	4.385	4.385	JD	237,320	5,339,709	04/20/2016	12/15/2023
74408#-AE-9	Pru Ann Life Assurance Corp Senior Note				1.E	177,974,683	97.7130	173,904,562	177,974,683	177,974,683	0	0	0	0	3.953	3.953	JD	214,969	7,035,339	04/20/2016	06/20/2024
744355-B#-4	Prudential Realty Secs Senior Note				2.C	35,000,000	89.2160	31,225,737	35,000,000	35,000,000	0	0	0	0	1.410	6.270	AO	83,621	493,500	02/02/2001	04/30/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744355-C#-3	Prudential Realty Secs Senior Note				2.C	25,000,000	94.7950	23,698,771	25,000,000	25,000,000	0	0	0	0	2.760	2.290	AO	116,917	690,000	04/30/2015	04/30/2025
744355-C*-7	Prudential Realty Secs Senior Note				2.C	139,000,000	94.5810	131,468,243	139,000,000	139,000,000	0	0	0	0	3.550	0.880	AO	836,124	4,475,800	04/30/2013	04/30/2027
744355-C@-5	Prudential Realty Secs Senior Note				2.C	15,000,000	97.0310	14,554,612	15,000,000	15,000,000	0	0	0	0	3.100	2.140	AO	78,792	465,000	04/30/2014	04/30/2024
744355-D#-2	Prudential Realty Secs Senior Note				2.C	12,800,000	88.0430	11,269,479	12,800,000	12,800,000	0	0	0	0	1.180	6.310	JD	420	151,040	11/01/1999	06/30/2026
744355-D*-6	Prudential Realty Secs Senior Note				2.C	35,000,000	97.0310	33,960,761	35,000,000	35,000,000	0	0	0	0	3.100	2.140	AO	183,847	1,085,000	04/30/2014	04/30/2024
744355-D@-4	Prudential Realty Secs Senior Note				2.C	45,000,000	89.2160	40,147,376	45,000,000	45,000,000	0	0	0	0	1.410	6.260	AO	107,513	634,500	11/01/1999	04/30/2026
744355-E#-1	Prudential Realty Secs Senior Note				2.C	5,000,000	91.2920	4,564,606	5,000,000	5,000,000	0	0	0	0	1.340	2.480	JD	186	67,000	06/30/2015	06/30/2025
744355-E*-5	Prudential Realty Secs Senior Note				2.C	60,311,070	95.4880	57,589,660	60,311,070	60,311,070	0	0	0	0	3.820	3.820	JD	6,400	1,151,941	06/30/2022	06/30/2027
744355-E@-3	Prudential Realty Secs Senior Note				2.C	5,000,000	96.1270	4,806,370	5,000,000	5,000,000	0	0	0	0	2.660	2.250	JD	369	133,000	06/30/2014	06/30/2024
744355-F#-0	Prudential Realty Secs Senior Note				2.C	34,793,983	89.1110	31,188,921	34,999,999	34,928,155	0	25,290	0	0	0.790	4.418	AO	58,372	276,500	08/01/2017	10/15/2025
744355-F*-4	Prudential Realty Secs Senior Note				2.C	10,000,000	91.2920	9,129,212	10,000,000	10,000,000	0	0	0	0	1.340	2.480	JD	372	134,000	06/30/2015	06/30/2025
744355-F@-2	Prudential Realty Secs Senior Note				2.C	64,987,999	98.5390	64,050,043	65,000,000	64,997,240	0	1,847	0	0	3.660	2.113	AO	502,233	2,379,000	08/01/2017	10/15/2023
744355-G#-9	Prudential Realty Secs Senior Note				2.C	95,125,435	98.5390	93,752,513	95,143,001	95,138,961	0	2,704	0	0	3.660	2.113	AO	735,138	3,482,234	08/01/2017	10/15/2023
744355-G*-3	Prudential Realty Secs Senior Note				2.C	35,121,701	94.9330	33,226,412	34,999,999	35,031,809	0	(17,385)	0	0	2.290	4.491	AO	169,206	801,500	08/01/2017	10/15/2024
744355-G@-1	Prudential Realty Secs Senior Note				2.C	35,121,701	94.9330	33,226,412	34,999,999	35,031,824	0	(17,396)	0	0	2.290	2.567	AO	169,206	801,500	08/01/2017	10/15/2024
744355-H#-8	Prudential Realty Secs Senior Note				2.C	59,988,923	98.5390	59,123,117	60,000,000	59,997,452	0	1,705	0	0	3.660	2.113	AO	463,600	2,196,000	08/01/2017	10/15/2023
744355-H*-2	Prudential Realty Secs Senior Note				2.C	26,183,466	89.1110	23,332,402	26,183,466	26,183,466	0	0	0	0	0.790	6.380	AO	43,668	206,849	02/10/1999	10/15/2025
744355-H@-0	Prudential Realty Secs Senior Note				2.C	23,565,119	89.1110	20,999,161	23,565,119	23,565,119	0	0	0	0	0.790	5.100	AO	39,301	186,164	02/10/1999	10/15/2025
744355-J*-0	Prudential Realty Secs Senior Note				2.C	20,250,834	87.7930	17,558,517	20,000,000	20,109,644	0	(26,819)	0	0	1.490	2.777	JD	13,244	298,000	08/01/2017	12/15/2026
744355-J@-8	Prudential Realty Secs Senior Note				2.C	34,000,000	87.7930	29,849,479	34,000,000	34,000,000	0	0	0	0	1.490	6.450	JD	22,516	506,600	06/17/1999	12/15/2026
744355-K#-4	Prudential Realty Secs Senior Note				2.C	21,085,420	94.6510	19,876,747	21,000,000	21,023,876	0	(11,863)	0	0	2.330	2.420	JD	21,747	489,300	08/01/2017	12/15/2024
744355-K*-8	Prudential Realty Secs Senior Note				2.C	40,162,704	94.6510	37,860,471	40,000,000	40,045,478	0	(22,597)	0	0	2.330	2.420	JD	41,422	932,000	08/01/2017	12/15/2024
744355-K@-6	Prudential Realty Secs Senior Note				2.C	40,501,668	87.7930	35,117,034	40,000,000	40,219,288	0	(53,638)	0	0	1.490	2.777	JD	26,489	596,000	08/01/2017	12/15/2026
744355-L#-3	Prudential Realty Secs Senior Note				2.C	9,962,189	88.0430	8,804,280	10,000,000	9,984,629	0	4,265	0	0	1.180	5.176	JD	328	118,000	08/01/2017	06/30/2026
744355-L*-7	Prudential Realty Secs Senior Note				2.C	34,013,661	89.4880	30,425,853	34,000,000	34,004,643	0	(1,694)	0	0	0.840	4.382	MS	84,093	285,600	08/01/2017	09/15/2025
744355-L@-5	Prudential Realty Secs Senior Note				2.C	15,004,984	95.5670	14,335,064	15,000,000	15,001,152	0	(745)	0	0	2.330	4.834	JJ	161,158	349,500	08/01/2017	07/15/2024
000000-00-0	Prudential Realty Secs Senior Note				2.C Z	24,995,463	89.1110	22,552,446	25,308,205	25,199,143	0	38,391	0	0	0.790	2.185	AO	42,208	199,935	08/01/2017	10/15/2025
000000-00-0	Prudential Realty Secs Senior Note				2.C Z	19,696,765	89.1110	17,771,635	19,943,210	19,857,268	0	30,253	0	0	0.790	2.185	AO	33,261	157,551	08/01/2017	10/15/2025
744568-AP-7	Prudential Intl Ins Hldgs Ltd Senior Not				1.G	185,000,000	98.0720	181,432,849	185,000,000	185,000,000	0	0	0	0	4.432	4.432	FA	3,188,578	8,199,200	02/11/2016	02/11/2026
744568-AR-3	Prudential Intl Ins Hldgs Ltd Senior Not				1.G	100,000,000	93.1460	93,145,860	100,000,000	100,000,000	0	0	0	0	3.356	3.356	MS	867,044	3,356,300	09/28/2017	09/28/2027
000000-00-0	Pruservicos Participacoes Ltda Promissor		B		1.G Z	115,359,603	101.5550	116,849,864	115,060,265	115,060,265	0	0	0	(299,337)	13.756	13.756	MAT	3,252,175	0	10/18/2022	10/18/2025
P7921#-AA-8	Prudential Chile II Spa Promissory Note		B		1.G	263,718,121	99.5540	207,192,345	208,120,377	211,952,885	0	(1,322,795)	0	195,811	6.509	5.843	MS	4,289,743	13,656,304	06/03/2021	03/07/2026
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						1,994,353,728	XXX	1,870,194,344	1,956,384,881	1,953,346,977	0	(221,498)	0	(103,526)	XXX	XXX	XXX	16,101,129	61,645,082	XXX	XXX
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te				1.F	451,388,717	93.9110	423,904,027	451,388,717	451,388,717	0	0	0	0	5.140	5.195	MON	1,031,172	23,201,381	03/16/2015	03/15/2040
1439999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						451,388,717	XXX	423,904,027	451,388,717	451,388,717	0	0	0	0	XXX	XXX	XXX	1,031,172	23,201,381	XXX	XXX
694190-AB-4	PGIM Real Estate Finance, LLC Note				2.A	105,890,000	91.5710	91,571,065	100,000,000	104,474,693	0	(1,107,526)	0	0	2.618	1.439	MJSD	7,273	2,618,100	09/20/2021	11/25/2026
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						105,890,000	XXX	91,571,065	100,000,000	104,474,693	0	(1,107,526)	0	0	XXX	XXX	XXX	7,273	2,618,100	XXX	XXX
G87590-AD-9	Tensator Holdings Ltd Senior Secured Rev		D	4	5.A Z	1,500,000	106.1870	1,592,801	1,500,000	1,500,000	0	0	0	0	15.158	11.822	MON	11,837	95,723	06/22/2022	12/15/2023
1459999999. Subtotal - Bonds - Affiliated Bank Loans - Issued						1,500,000	XXX	1,592,801	1,500,000	1,500,000	0	0	0	0	XXX	XXX	XXX	11,837	95,723	XXX	XXX
G87590-AA-5	Tensator Holdings Ltd Senior Secured Ter		D	4	5.B YE	2,043,804	93.6940	2,142,340	2,286,524	2,235,344	0	(25,505)	0	0	11.426	14.153	MJSD	11,452	197,745	06/15/2012	12/15/2023
G87590-AB-3	Tensator Holdings Ltd Senior Secured Ter		B	4	5.B YE	2,085,917	93.6500	2,081,780	2,222,934	2,131,202	0	(49,525)	0	(135,071)	8.665	13.575	MJSD	8,443	177,467	06/15/2012	12/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter		B	4	5.B YE	2,129,485	94.0270	1,781,732	1,894,920	1,844,565	0	(31,576)	0	(228,305)	10.320	13.463	MJSD	8,572	160,111	06/15/2012	12/15/2023
1469999999. Subtotal - Bonds - Affiliated Bank Loans - Acquired						6,259,206	XXX	6,005,852	6,404,378	6,211,111	0	(106,606)	0	(363,376)	XXX	XXX	XXX	28,467	535,323	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						2,559,391,651	XXX	2,393,268,089	2,515,677,976	2,516,921,498	0	(1,435,630)	0	(466,902)	XXX	XXX	XXX	17,179,878	88,095,609	XXX	XXX
00109X-AC-1	ADB Companies, LLC Sr. Secured			4	4.C	19,094,335	98.2600	18,762,093	19,094,335	19,094,335	0	0	0	0	12.458	10.228	MJSD	6,016	1,723,883	12/30/2021	12/18/2025
00109X-AD-9	ADB Companies, LLC Sr. Secured			4	4.C	11,741,704	98.2600	11,537,398	11,741,704	11,741,704	0	0	0	0	12.458	12.153	MJSD	3,699	864,080	09/15/2022	12/18/2025
00120@-AA-1	AES US Wind Generation Holding Debt in a				2.C	36,439,894	93.1290	33,935,987	36,439,894	36,439,894	0	0	0	0	4.250	4.276	MJSD	391,476	1,161,522	12/09/2016	06/30/2032
00227@-AA-3	ASC Leasing VI Inc Senior Secured Term L			4	4.B YE	19,762,727	97.3000	19,229,133	19,762,727	19,762,727	0	0	0	0	8.777	8.061	MJSD	4,381	962,815	04/09/2020	04/09/2025
00452@-AB-7	AM LLC Senior Secured Term Loan			4	4.C	0	0.0000	0	0	0	0	0	0	0	3.378	0.000	JAJO	0	6,251	09/01/2021	04/30/2023
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se			4	6. *	12	0.0000	0	9,427,199	0	(12)	0	4,138,889	0	376.098	8,888.000	FMAN	0	82,867	09/01/2021	12/02/2024
00860*-AB-5	Agilon Energy Holdings II, LLC Senior Se			4	6. *	2	0.0000	0	3,463,106	0	(2)	0	1,882,463	0	497.744	8,847.142	MON	0	10,634	08/01/2022	12/02/2024
02139*-AB-6	Altamira Technologies Corp Senior Secure			4	5.A YE	1,000,000	99.5800	995,800	1,000,000	1,000,000	0	0	0	0	7.444	11.085	MON	298	97,130	04/08/2020	07/24/2025
000000-00-0	AmeriTex Pipe & Products, LLC Sr. Secure				4.B Z	0	0.0000	0	0	0	0	0	0	0	4.091	0.000	MJSD	0	92,761	12/31/2021	11/04/2024
14081*-AC-7	Carbon California Company, LLC Senior Se			4	4.C IF	18,680,050	98.3200	18,366,225	18,680,050	18,680,050	0	0	0	0	5.286	11.642	MON	5,827	1,564,809	04/03/2020	05/15/2023
000000-00-0	Citizens Entprs. Capital LLC Bridge Loan			4	2.B Z	0	0.0000	0	0	0	0	0	0	0	2.129	0.000	MJSD	0	22,411	12/31/2021	06/08/2022
228047-A#-3	Crowley Holdings, Inc. Senior Secured			4	4.B	3,800,608	100.2500	3,810,109	3,800,608	3,800,608	0	0	0	0	12.397	7.212	MON	20,758	157,684	09/22/2022	06/20/2024
29278@-AA-0	EnerVest Energy Instl Fund Sr. Secured			4	4.B YE	8,664,446	98.8600	8,565,671	8,664,446	8,664,446	0	0	0	0	7.990	13.568	MJSD	83,422	892,704	07/06/2020	07/06/2024
000000-00-0	HEF Safety Intermediate Hldngs Sr. Secur				4.C Z	12,642,733	98.2500	12,421,485	12,642,733	12,642,733	0	0	0	0	21.702	11.672	MJSD	44,161	261,387	10/12/2022	09/20/2027
44860#-AL-7	Hybrid Design Associates LLC Senior Secu			4	5.B GI	7,356,938	101.7690	13,229,997	13,000,000	7,620,106	0	263,168	4,543,684	0	5.084	46.039	MON	9,824	888,512	06/30/2022	01/07/2026
44860#-AM-5	Hybrid Design Associates LLC Senior Secu			4	5.B GI	5,025,007	102.2590	9,269,143	9,064,389	5,565,901	0	540,894	3,331,526	0	23.395	42.226	JAJO	6,620	601,910	09/30/2022	01/07/2026
46666@-AA-4	JVMC Holdings Corp. Senior Secured Term			4	5.A	7,244,006	99.7100	7,222,999	7,244,006	7,244,006	0	0	0	0	3.188	11.354	FMAN	2,240	713,529	02/28/2019	02/28/2024
48240#-AB-1	K2 Pure Solutions NoCal LP Senior Secure			4	5.A PL	0	0.0000	0	0	0	0	0	0	0	29.332	0.000	MON	0	9,450	03/20/2020	12/20/2023
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured			4	5.B	27,340,196	91.1500	24,920,589	27,340,196	27,340,196	0	0	0	0	15.568	12.383	MJSD	258,939	1,682,629	12/16/2022	12/13/2024
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec				4.B	4,587,130	97.9700	4,494,008	4,587,130	4,587,130	0	0	0	0	6.250	6.332	MON	24,688	290,677	04/30/2019	06/30/2025
63936@-AB-1	Navigation Powder River, LLC Sr. Secured			4	4.B	11,054,545	100.2700	11,029,700	11,000,000	10,994,652	0	(59,893)	0	0	49.758	10.773	MJSD	163,964	114,537	10/26/2022	10/07/2024
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T			4	5.A Z	9,351,167	100.1500	9,298,258	9,284,332	9,282,988	0	(2,708)	0	0	1.910	9.611	JAJO	84,428	633,603	09/01/2021	01/31/2023
69889#-AB-3	PaR Systems Group, Inc. Senior Secured R			4	5.A Z	8,000,000	100.1500	8,012,000	8,000,000	8,000,000	0	0	0	0	7.125	9.836	MON	60,932	544,438	05/25/2021	01/31/2023
74111*-AA-9	Prestige Employee Admin, Inc. Sr. Secure			4	5.A	2,260,266	98.9300	2,236,081	2,260,266	2,260,266	0	0	0	0	11.708	9.348	MJSD	674	264,277	12/31/2020	12/31/2025
74844@-AA-1	Quest Products, LLC Sr. Secured			4	4.C YE	14,900,678	98.8400	14,727,830	14,900,678	14,900,678	0	0	0	0	28.797	11.932	MJSD	82,697	1,626,464	06/19/2020	06/19/2025
77014#-AA-6	Roaring Fork Midstream, LLC Senior Secur				4.A Z	40,600,000	100.8400	40,941,040	40,600,000	40,600,000	0	0	0	0	9.429	10.870	MJSD	12,101	1,860,787	06/28/2022	06/28/2026
83083#-AD-4	Skyline Displays Buyer, Inc. Sr. Secured			4	5.C	18,108,621	101.7820	25,624,965	25,176,408	23,032,917	0	4,924,296	0	0	8.889	11.643	MJSD	5,764	360,852	09/30/2022	01/13/2026
000000-00-0	Skyline Displays Buyer, Inc. PIK trackin				5.A Z	6	0.0000	0	2,215,300	3,683	0	3,677	0	0	4.000	8,888.000	MJSD	246	11,532	06/30/2022	01/13/2026
83438@-AA-4	Soltage, LLC Senior Secured Term Loan			4	5.B GI	1,680,752	98.3400	1,652,852	1,680,752	1,680,752	0	0	0	0	3.886	9.885	MJSD	454	123,047	06/10/2019	12/10/2023
83438@-AB-2	Soltage, LLC Senior Secured Revolver			4	5.B GI	3,619,917	98.3400	3,559,826	3,619,917	3,619,917	0	0	0	0	3.501	9.923	MON	978	253,190	11/22/2022	12/10/2023
84381#-AA-7	Southern Sky Renewable Energy Debt in a				3.B YE	18,447,686	85.7040	15,810,357	18,447,686	18,447,686	0	0	0	0	4.150	4.172	MJSD	2,127	765,579	03/12/2020	01/03/2045
84381#-AB-5	Southern Sky Renewable Energy Sr. Secure			4	4.A YE	2,671,604	101.2900	2,706,068	2,671,604	2,671,604	0	0	0	0	8.765	8.093	MJSD	592	141,442	03/12/2020	01/02/2029
88915#-AA-3	Toledo AcquisitionCo Inc. Sr. Secured			4	4.C	0	98.1900	0	0	0	0	0	0	0	0.631	0.000	JAJO	0	108,368	08/21/2020	08/21/2027
88915#-AB-1	Toledo AcquisitionCo Inc. Sr. Secured			4	4.C	354,412	98.1900	347,997	354,412	354,412	0	0	0	0	21.395	13.593	JAJO	364	0	12/28/2022	08/21/2026
88915#-AC-9	Toledo AcquisitionCo Inc. Sr. Secured			4	4.C	4,390,782	98.1900	4,311,309	4,390,782	4,390,782	0	0	0	0	4.470	11.084	JAJO	24,061	192,301	07/15/2022	08/21/2027
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not				2.C	17,433,924	95.4270	16,636,688	17,433,924	17,433,924	0	0	0	0	5.150	5.182	MJSD	2,494	897,847	04/15/2015	12/31/2036
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec			4	2.C	875,658	100.0000	875,658	875,658	875,658	0	0	0	0	10.304	6.988	MJSD	164	33,593	05/18/2015	09/30/2023
G4216*-AA-3	Project Idaho Merger Sub, Inc. Sr. Secur			4	4.B YE	33,400,000	98.2800	32,825,520	33,400,000	33,400,000	0	0	0	0	9.386	11.871	FMAN	328,177	3,023,485	10/01/2020	02/25/2027
C0065@-AD-7	Acquisition Oil Corporation Senior Secur		A	4	4.C IF	12,300,000	100.0900	12,311,070	12,300,000	12,300,000	0	0	0	0	70.530	11.694	MON	286,268	1,062,430	11/07/2019	03/29/2024
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se		A	4	5.B	11,210,105	96.6600	10,911,520	11,288,558	11,250,978	0	31,154	0	0	45.159	11.918	MON	125,325	815,725	09/19/2022	12/31/2023
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se			4	5.B	18,193,876	96.6600	17,408,540	18,010,076	17,928,228	0	53,301	0	(1,302,921)	48.774	11.808	MON	206,051	1,585,081	09/01/2021	12/31/2023
000000-00-0	Vita Global FinCo Limited Senior Secured		B	4	5.B GI	16,428,196	97.6400	14,346,111	14,692,862	14,692,862	0	0	0	(963,004)	9.697	9.482	JD	90,373	1,040,102	06/29/2021	06/08/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
D3761#-AA-3	Jahn Gmbh Senior Secured Note		B	4	5.B GI	9,078,364	101.0800	8,368,607	8,279,192	8,173,340	0	9,812	0	(536,059)	6.536	7.729	MJSD	16,089	466,256	09/01/2021	12/19/2025
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa		B	4	4.C YE	19,089,257	98.4000	17,752,043	18,040,694	18,040,694	0	0	0	(2,272,897)	8.666	7.341	FMAN	247,562	898,725	07/24/2019	05/05/2023
G1949*-AB-1	Castlegate 740 Limited Sr. Sub PIK Track		B		6.	0	0.0000	0	0	0	1	0	0	0	17.000	0.000	MJSD	0	0	12/02/2021	03/02/2024
G3718#-AD-8	The Gap Partnership Bidco Ltd Senior Sec		B	4	5.B GI	14,614,102	92.3300	12,755,434	13,815,048	13,815,048	0	0	0	(1,740,519)	7.198	6.479	JAJO	166,663	703,555	07/25/2019	07/25/2024
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec		B		5.B GI	4,449,200	97.4650	4,103,440	4,210,150	4,210,150	0	0	0	(530,425)	5.400	5.406		38,523	231,793	07/25/2019	07/25/2024
G7068#-AP-8	Pendragon plc Sr. Secured		B		2.B PL	35,580,480	97.7500	31,834,397	32,567,158	32,567,158	0	0	0	(3,013,322)	16.778	8.919	MJSD	84,771	1,880,568	03/18/2022	03/18/2027
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se		B	4	5.A YE	2,442,718	99.5800	2,311,403	2,321,151	2,321,151	0	0	0	(292,435)	10.277	10.270	MJSD	7,189	164,235	06/21/2017	12/20/2023
P6469#-AA-8	Medios Cattri, S.A. de C.V. Sr. Secured				4.B IF	12,153,724	98.4200	12,509,071	12,709,887	12,709,887	0	0	0	556,163	21.060	19.685	MJSD	6,769	1,153,333	06/21/2022	06/17/2028
P6469#-AB-6	Medios Cattri, S.A. de C.V. Sr. Secured		C		4.B IF	9,729,725	98.4200	9,575,996	9,729,725	9,729,725	0	0	0	0	12.657	11.679	MJSD	3,114	517,111	06/17/2022	06/17/2028
T8000#-AA-6	Opera 20 SpA Sr. Secured		B	4	5.A IF	5,030,452	92.9900	4,714,070	5,069,437	4,576,650	0	200,628	0	(314,108)	7.429	17.023	JAJO	67,065	314,442	12/18/2020	10/27/2024
G9830@-AA-6	YM Group Limited Sr. Secured Accordion N		B	4	6. Z	0	0.0000	0	0	0	0	(3,041)	(3,041)	0	3.133	0.000	SEP	0	0	08/30/2019	09/02/2023
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						540,830,005	XXX	536,258,488	565,298,180	538,449,626	(13)	5,961,288	13,893,521	(10,409,527)	XXX	XXX	XXX	2,978,328	33,876,343	XXX	XXX
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur			4	4.B YE	7,217,412	99.5500	7,184,934	7,217,412	7,217,412	0	0	0	0	2.659	9.783	FMAN	1,981	616,804	02/24/2020	02/24/2026
02139*-AA-8	Altamira Technologies Corp Senior Secure			4	5.A YE	6,341,728	99.5800	6,315,093	6,341,728	6,341,728	0	0	0	0	9.588	10.418	JAJO	111,625	610,821	07/24/2019	07/24/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se				2.C PL	410,239	100.0000	410,239	410,239	410,239	0	0	0	0	0.580	4.984	JAJO	5,190	11,935	10/08/2015	10/08/2025
08516*-AC-4	Berlin Station LLC Term			4	4.B FE	315,929	73.5620	6,846,249	9,306,796	315,929	0	0	989,974	0	1.452	0.000	MJSD	0	0	09/01/2021	09/30/2022
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec			4	2.B	3,327,048	99.7540	3,318,872	3,327,048	3,327,048	0	0	0	0	6.555	4.675	MJSD	38,104	85,350	01/08/2020	06/30/2023
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec			4	2.B	2,068,305	99.8000	2,064,161	2,068,305	2,068,305	0	0	0	0	6.555	3.045	MJSD	23,688	53,502	03/10/2020	06/30/2023
000000-00-0	Celerion Holdings Sr. Secured				4.C Z	12,674,419	98.0000	12,420,930	12,674,419	12,674,419	0	0	0	0	59.579	10.865	MJSD	203,124	0	11/07/2022	11/03/2029
000000-00-0	Dayco, LLC Sr. Secured				4.B Z	34,660,310	98.0800	33,994,832	34,660,310	34,660,310	0	0	0	0	13.556	12.743	MJSD	11,883	1,041,246	09/29/2022	09/29/2027
26040@-AA-3	Dover Saddlery, Inc. Sr. Secured				4.C IF	9,646,886	97.8000	9,434,655	9,646,886	9,646,886	0	0	0	0	13.708	12.098	MJSD	3,344	848,571	11/30/2022	04/22/2027
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Revolver			4	5.B GI	583,994	97.2700	870,709	895,146	895,146	0	311,153	0	0	11.774	58.083	MON	0	66,222	11/14/2017	06/30/2024
29358@-AK-1	EnsembleIQ Term B PIK Tracking Note				5.A Z	5,333,941	96.6500	6,051,634	6,261,391	5,976,048	0	642,107	0	0	8.000	0.000	MJSD	0	503,449	09/01/2021	06/30/2024
29358@-AL-9	EnsembleIQ Term A PIK Tracking Note				5.A Z	4,396,972	96.6500	6,857,407	7,095,092	6,769,288	0	2,372,315	0	0	8.000	20.221	MON	0	488,239	12/31/2020	06/30/2024
39143@-AA-2	Great Western Leasing and Sale Senior Se				4.C	2,232,695	100.8700	2,255,474	2,236,021	2,234,870	0	1,668	0	0	8.370	8.553	MON	16,116	127,331	08/31/2021	07/24/2023
40137#-AA-6	Guardian Fueling Technologies Sr. Secure				4.B IF	10,582,437	98.6400	10,438,516	10,582,437	10,582,437	0	0	0	0	11.511	10.653	MJSD	3,081	569,605	07/29/2022	07/29/2027
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu			4	5.B GI	11,879,235	98.8300	11,763,987	11,903,253	11,862,009	0	28,471	0	0	39.863	14.504	MJSD	232,427	842,203	09/30/2022	12/21/2023
40475#-AB-4	HDC/HW Intermediate Holdings Senior Secu			4	5.B GI	3,106,532	98.7750	3,088,611	3,126,904	3,113,968	0	11,524	0	0	39.863	9.209	MON	105,988	221,241	09/30/2022	12/21/2023
40480@-AA-1	HCLS Buyer, LLC Sr. Secured			4	4.A IF	4,000,000	101.1300	4,045,200	4,000,000	4,000,000	0	0	0	0	13.655	12.905	MJSD	2,049	71,729	12/29/2022	12/29/2025
40480@-AB-9	HCLS Buyer, LLC Sr. Secured			4	4.A IF	12,834,000	101.1300	12,979,024	12,834,000	12,834,000	0	0	0	0	12.335	11.387	MJSD	4,004	1,113,611	12/31/2020	12/29/2025
48240#-AA-3	K2 Pure Solutions NoCal LP Senior Secure			4	5.A PL	38,220,952	98.4000	37,609,417	38,220,952	38,220,952	0	0	0	0	13.598	12.578	MJSD	13,144	3,825,587	12/20/2018	12/20/2023
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured			4	4.B YE	52,418,358	100.1300	52,486,502	52,418,358	52,418,358	0	0	0	0	5.717	7.856	MON	212,238	2,144,086	12/29/2022	06/05/2024
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo			4	5.C	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	126,132	04/06/2017	03/31/2024
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term			4	5.C YE	1,976,401	90.9800	1,798,130	1,976,401	1,976,401	0	0	0	0	11.786	10.876	MJSD	589	159,481	04/06/2017	03/31/2024
73935@-AA-3	The Power-Sonic Corporation Senior Secur			4	5.B YE	15,333,694	82.3400	13,793,937	16,752,413	16,054,292	0	408,680	0	0	13.368	17.643	FMAN	251,769	1,358,657	09/01/2021	11/21/2023
73935@-AB-1	The Power-Sonic Corporation Senior Secur			4	5.B YE	13,500,000	82.3400	11,115,900	13,500,000	13,500,000	0	0	0	0	7.661	12.401	MON	8,620	1,139,040	04/20/2022	11/21/2023
75527#-AE-2	RE Rosamond Two, LLC Term Loan A				2.B PL	305,438	100.0000	305,438	305,438	305,438	0	0	0	0	0.558	5.212	JAJO	3,708	9,851	09/01/2021	12/31/2024
000000-00-0	TF Acquirer, Inc. Sr. Secured				4.B Z	21,612,227	98.5600	21,301,011	21,612,227	21,612,227	0	0	0	0	12.225	11.388	MJSD	6,682	584,644	09/28/2022	09/28/2027
90376#-AA-1	USS Group LP Senior Secured Revolver A			4	5.C YE	2,764,625	93.8400	2,594,324	2,764,625	2,764,625	0	0	0	0	12.917	8.986	MON	24,978	160,811	12/29/2022	05/01/2024
90376#-AB-9	USS Group LP Senior Secured Revolver			4	5.C YE	5,387,765	47.5240	2,560,490	5,387,765	5,387,765	0	0	0	0	14.620	8.846	MON	65,612	409,523	09/19/2019	05/01/2024
90376#-AC-7	USS Group LP Senior Secured Note				5.C YE	5,604,995	92.6230	5,191,493	5,604,995	5,604,995	0	0	0	0	6.750	6.790		32,579	470,503	04/10/2019	05/01/2024
98159*-AC-7	Worldwide Machinery Senior Secured Revol			4	5.B Z	11,407,435	85.4400	14,032,541	16,423,854	11,615,182	0	207,747	186,337	0	8.782	22.930	MON	153,793	736,668	12/14/2022	12/21/2024
000000-00-0	New Gen Holding Sr. Secured		B		4.B Z	9,890,223	97.5000	9,959,411	10,214,780	10,214,780	0	0	0	324,557	9.313	8.294	MN	117,742	0	11/17/2022	11/17/2029
000000-00-0	National Timber Group Sr. Secured		B		4.A Z	43,511,560	97.7700	39,146,335	40,039,209	40,039,209	0	0	0	(3,472,350)	1.807	10.201	JAJO	18,199	2,374,315	04/08/2022	04/08/2028
E7418#-AA-0	Milansera, S.L. Sr. Secured		D		4.C Z	8,346,925	98.0000	8,179,987	8,346,925	8,346,925	0	0	0	0	12.335	11.454	MJSD	2,604	188,703	10/13/2022	10/13/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
E8753#-AD-5	Secuoya Grupo De Comunicacion Sr. Secure		B	4	4.B IF	3,274,928	98.0700	3,512,253	3,581,374	3,581,374	0	0	0	306,445	29.039	7.341	MJSD	28,702	24,422	10/20/2022	12/30/2026
000000-00-0	Secuoya Grupo De Comunicacion Sr. Secure		B	4	4.B Z	22,303,005	98.0700	19,055,907	19,430,924	19,430,924	0	0	0	(1,273,547)	7.556	7.445	MJSD	3,982	1,206,003	12/29/2020	12/30/2026
G0693*-AD-7	Aurora Group Holdings (UK) Ltd Senior Se		B	4	6. *	2	0.0000	0	13,566,068	0	(2)	0	11,533,070	(102,659)	64.696	0.000	MJSD	0	0	12/20/2018	12/20/2024
G0693*-AE-5	Aurora Group Holdings (UK) Ltd Senior Se		D	4	6. *	1	0.0000	0	1,536,000	0	(1)	0	1,171,676	0	65.594	8,888.000	MJSD	0	0	12/20/2018	12/20/2024
G0693*-AF-2	Aurora Group Holdings (UK) Ltd Senior Se		B	4	6. *	1	0.0000	0	2,049,120	0	(1)	0	1,654,480	(11,058)	65.594	0.000	MJSD	0	0	12/20/2018	12/20/2024
G0693*-AG-0	Aurora Group Holdings (UK) Ltd Senior Se		D	4	6. *	1	0.0000	0	2,920,000	0	(1)	0	2,226,163	0	65.594	8,888.000	MJSD	0	0	07/30/2020	12/20/2024
G4236*-AA-9	HWS 3 Limited Senior Secured Term Loan A		B	4	5.A YE	26,875,355	85.3000	19,575,563	22,949,077	22,949,077	0	0	0	(2,891,290)	5.677	8.191	JAJO	237,777	1,442,929	04/20/2018	04/20/2024
G4522#-AA-8	HGate Finance Limited Sr. Secured Term L		B	4	4.B YE	28,201,842	98.2400	25,655,838	26,115,470	26,115,470	0	0	0	(3,290,215)	8.797	8.518	FMAN	197,801	1,827,097	02/04/2020	02/04/2026
G6135#-AB-0	Milson Bidco Limited Term Loan A		B	4	5.C Z	11	0.0000	0	10,410,889	10	0	0	6,943,309	(636,785)	0.000	2,040.850	FMAN	0	242,197	10/22/2021	11/22/2022
000000-00-0	Chartway Group Sr. Secured		B		4.B Z	19,672,849	97.7300	18,862,019	19,300,132	19,300,132	0	0	0	(372,718)	24.662	8.933	MJSD	152,395	647,217	06/27/2022	06/27/2028
G7112#-AA-7	Pizza Hut (U.K.) Limited Capex Accordion		B	4	5.A YE	9,048,818	98.6700	7,714,859	7,818,850	7,849,068	0	(34,093)	0	(988,342)	6.742	9.305	JAJO	93,329	592,681	09/01/2021	04/20/2024
G7256*-AA-7	Principle Global Ltd Senior Secured Term		B	4	5.A YE	13,200,567	99.5800	12,256,213	12,307,906	12,281,220	0	(20,733)	0	(1,546,948)	10.403	10.529	MJSD	39,095	870,859	09/01/2021	12/20/2023
G8286#-AA-5	Hamsard 3429 Limited Term Loan A		B	4	5.C YE	11,862,404	99.8000	11,389,689	11,412,514	11,412,514	0	0	0	(1,437,831)	24.179	10.127	MJSD	105,775	759,670	12/06/2017	03/24/2024
08516*-AB-6	Berlin Station LLC Senior Note				6. PL	8,533,694	68.5600	26,512,611	38,670,500	8,533,694	0	0	0	326,692	7.500	25.333	JAJO	0	0	02/27/2013	09/30/2031
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC			4	3.A FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	JAJO	0	195	12/31/2021	10/04/2023
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						504,866,158	XXX	504,950,395	570,224,153	494,444,674	(5)	3,928,839	25,031,701	(15,392,741)	XXX	XXX	XXX	2,533,717	28,573,130	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,045,696,163	XXX	1,041,208,883	1,135,522,333	1,032,894,300	(18)	9,890,127	38,925,222	(25,802,268)	XXX	XXX	XXX	5,512,045	62,449,473	XXX	XXX
2419999999. Total - Issuer Obligations						69,391,590,376	XXX	61,764,487,723	70,730,077,698	69,495,595,884	(14,750,746)	57,708,573	2,946,253	(804,169,248)	XXX	XXX	XXX	610,249,057	2,399,225,782	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						799,888,170	XXX	795,108,117	886,320,915	805,433,016	0	(1,711,675)	782,795	0	XXX	XXX	XXX	2,570,670	23,767,226	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						6,144,408,676	XXX	5,609,113,706	6,079,679,449	6,106,595,521	0	(6,677,402)	0	(6,518,521)	XXX	XXX	XXX	13,985,642	215,831,535	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						13,062,258,695	XXX	11,977,286,997	12,884,838,466	13,005,044,417	(7)	(8,686,482)	11,295,920	(2,281,112)	XXX	XXX	XXX	129,247,706	405,371,683	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						7,759,206	XXX	7,598,653	7,904,378	7,711,111	0	(106,606)	0	(363,376)	XXX	XXX	XXX	40,304	631,046	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						1,045,696,163	XXX	1,041,208,883	1,135,522,333	1,032,894,300	(18)	9,890,127	38,925,222	(25,802,268)	XXX	XXX	XXX	5,512,045	62,449,473	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						90,451,601,286	XXX	81,194,804,079	91,724,343,239	90,453,274,249	(14,750,771)	50,416,535	53,950,190	(839,134,525)	XXX	XXX	XXX	761,605,424	3,107,276,745	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	16,845,158,020	1B ..$	2,030,921,094	1C ..$	3,647,143,866	1D ..$	3,703,811,415	1E ..$ 5,176,379,354 1F ..$ 10,595,265,248 1G ..$ 10,306,657,556
1B	2A ...$	10,506,885,479	2B ..$	13,194,689,965	2C ..$	8,945,428,515			
1C	3A ...$	1,795,323,892	3B ..$	678,247,553	3C ..$	481,197,615			
1D	4A ...$	420,864,421	4B ..$	890,928,524	4C ..$	400,524,354			
1E	5A ...$	293,012,772	5B ..$	426,773,826	5C ..$	61,898,043			
1F	6 .....$	52,162,737							

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
18469#-14-4	ClearBridge Engy Mid Op Fd Inc Mandatory			23.000	100,000.00	0.000	2,300,000	97,221.820	2,236,102	2,300,000	0	98,900	0	0	0	0	0	0	1.F Z	08/07/2015
184692-5#-4	Clearbridge MLP/Midstm Fnd Inc Mandatory			139.000	100,000.00	0.000	13,900,000	96,042.530	13,349,912	13,900,000	0	578,240	0	0	0	0	0	0	1.F Z	06/11/2015
000000-00-0	Hybrid Design Associates LLC Mand-Redeem			4,000.000	4,000.00	1,000.000	4,000,000	1,000.000	4,000,000	4,000,000	0	20,000	0	(589,558)	589,558	0	0	0	5.B GI	06/30/2022
89147L-4#-4	Tortoise Energy Infra Corp. Mandatory Re			800,000.000	25.00	0.000	20,000,000	22.170	17,738,686	20,000,000	0	513,234	0	0	0	0	0	0	1.E FE	12/17/2021
89148B-6#-3	Tortoise Midstream Energy Fund Mandatory			108,910.190	25.00	0.000	2,819,334	23.880	2,600,723	2,905,631	25,730	102,920	0	0	(48,149)	0	(48,149)	0	1.E FE	09/01/2021
89148B-8#-1	Tortoise Midstream Energy Fund Mandatory			84,667.000	25.00	0.000	2,116,675	24.580	2,081,256	2,116,675	0	92,922	0	0	0	0	0	0	1.E FE	10/16/2018
89148H-3#-3	Tortoise Pipeline & Energy Fun Mandatory			172,627.380	25.00	0.000	4,315,685	25.220	4,354,365	4,315,685	70,885	283,540	0	0	0	0	0	0	2.B FE	12/13/2018
G3718@-AA-6	Gap Partnership Group Ltd Series A-2 Loa		B	5,134,033.900	1.00	0.792	5,623,742	2.710	13,935,029	4,063,743	259,719	343,588	0	0	280,433	0	280,433	(590,485)	5.B GI	02/28/2022
04367@-12-3	Aseptia, Inc. Series C Preferred Stock			317,124.000	1.00	1.000	1	1.000	1	1	0	0	0	0	0	0	0	0	5.B Z	12/17/2013
000000-00-0	Bowline Energy LLC Preferred Equity			0.480	100.00	1.021	1,687,500	3,515,625.000	1,687,500	0	0	21,136,278	0	(12,984,458)	0	0	(12,984,458)	0	5.A Z	11/01/2022
000000-00-0	BridgeEdu, Inc Preferred Equity Series B			2,324,963.640	1.00	0.000	1	1.000	1	2	0	0	0	0	0	0	0	0	6. Z	08/09/2018
000000-00-0	Dream Holdings, Inc (dba Aero) Preferred			247,475.000	1.00	2.020	284,596	1.150	284,596	499,998	0	0	0	(116,313)	0	0	(116,313)	0	6. Z	06/30/2017
301998-20-9	Excecll, Inc. Preferred Stock			13,026.000	1.00	0.000	1	1.000	1	2	0	0	0	0	0	0	0	0	6.	09/01/2021
301998-30-8	Excecll, Inc. Preferred Stock			3,322.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	6.	09/01/2021
301998-40-7	Excecll, Inc. Prefrerred Stock CL C			965.000	1.00	0.001	1	0.001	1	1	0	0	0	0	0	0	0	0	6.	09/01/2021
52605@-12-4	LendStreet, Inc Preferred Equity Series			2,605,580.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	6. Z	10/27/2017
000000-00-0	MNE Holding LLC Super Senior Preferred			8,080.000	100.00	1,000.000	12,331,350	1,526.160	12,331,350	8,080,000	0	0	0	2,878,783	0	0	2,878,783	0	6.	01/01/2021
000000-00-0	MNE Holding LLC Preferred Non Reedemable			57,614.865	100.00	1,000.000	65,611,553	1,138.800	65,611,553	57,614,865	0	5,849,597	0	1,087,571	0	0	1,087,571	0	5.B GI	10/24/2021
73053#-12-5	Point Digital Finance, Inc. Preferred St			846,919.000	2.36	1.610	5,284,775	6.240	5,284,775	1,363,540	0	0	0	4,557,695	0	636,460	3,921,235	0	5.B GI	11/09/2018
G6135#-10-4	Milson Bidco Limited Non-Redeemable Pref		B	466,987.420	1.00	0.000	0	0.000	0	10	0	0	0	1	0	0	1	(1)	6.	11/22/2016
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							140,275,216	XXX	145,495,853	121,160,155	356,334	29,019,218	0	(5,166,279)	821,842	636,460	(4,980,897)	(590,486)	XXX	XXX
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E		B	4,768,010.710	1.00	1.003	5,531,829	1.200	5,735,440	4,780,006	85,394	472,608	0	0	8,898	0	8,898	(752,348)	5.B YE	10/24/2022
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							5,531,829	XXX	5,735,440	4,780,006	85,394	472,608	0	0	8,898	0	8,898	(752,348)	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							145,807,045	XXX	151,231,293	125,940,161	441,728	29,491,826	0	(5,166,279)	830,740	636,460	(4,971,999)	(1,342,834)	XXX	XXX
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD		D	171.259	1.00	1,000.000	171,259	1.000	0	171,259	0	23,382	0	0	0	0	0	0	2.C	03/28/2002
4319999999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Perpetual Preferred							171,259	XXX	0	171,259	0	23,382	0	0	0	0	0	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							171,259	XXX	0	171,259	0	23,382	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							145,978,304	XXX	151,231,293	126,111,420	441,728	29,515,208	0	(5,166,279)	830,740	636,460	(4,971,999)	(1,342,834)	XXX	XXX

1.

Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 24,936,009	1F ..$ 16,200,000	1G ..$ 0			
1B	2A ...$ 0	2B ..$ 4,315,685	2C ..$ 0							
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0							
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0							
1E	5A ...$ 1,687,500	5B ..$ 86,051,900	5C ..$ 0							
1F	6 .....$ 12,615,951									

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00771J-44-4	AST AST T ROWE PRICE FIXED INCOM			500.000	5,140	10.280	5,140	5,000	0	0	0	140	0	140	0	10/26/2022	
00771J-45-1	AST AST J.P. Morgan Fixed Income C			500.000	5,000	10.000	5,000	5,000	0	0	0	0	0	0	0	11/29/2022	
00771J-46-9	AST Quantative Modeling			500.000	4,920	9.840	4,920	5,000	0	0	0	(80)	0	(80)	0	06/27/2022	
00771J-48-5	AST Bond Portfolio 2033			50,000.000	397,500	7.950	397,500	500,000	0	0	0	(102,500)	0	(102,500)	0	01/03/2022	
000000-00-0	Hybrid Design Associates LLC Common Equi			4,397,021.000	0	0.000	0	1	0	0	0	(1)	0	(1)	0	06/30/2022	
49328K-10-7	KEYCON POWER HOLDINGS LLC COM			1,650.000	231,000	140.000	231,000	232,650	0	0	0	(1,650)	0	(1,650)	0	01/08/2019	
62878D-10-0	N-able, Inc. Common Stock			0.000	0	0.000	0	0	0	0	0	944,758	0	944,758	0	02/26/2022	
000000-00-0	XAP Corporation, Inc. COM			123,988.000	84,733	0.683	84,733	84,312	0	0	0	422	0	422	0	03/05/2021	
83417Q-10-5	SolarWinds Corp Common Stock			371,960.000	3,481,546	9.360	3,481,546	3,565,597	0	0	0	(84,051)	0	(84,051)	0	10/31/2018	
886029-20-6	THRYV HLDGS INC THRYV HLDGS INC			12,076.110	228,722	18.940	228,722	51,625	0	0	0	(267,969)	0	(267,969)	0	07/29/2016	
94975P-40-5	WELLS FARGO FDS Mgnt COM			1,381,630.940	1,381,631	1.000	1,381,631	1,381,631	0	0	0	0	0	0	0	12/30/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					5,820,192	XXX	5,820,192	5,830,816	0	0	0	489,069	0	489,069	0	XXX	XXX
292999-10-9	Ensoniq Corp COMMON STOCK			347.000	1	0.003	1	1	0	0	0	0	0	0	0	09/01/2021	
31339#-11-1	Federal Home Loan Bank of NY Class B Com			1,486,943.000	148,694,300	100.000	148,694,300	148,694,300	0	4,473,429	0	0	0	0	0	11/16/2022	
000000-00-0	ECO MLR Limited Common Stock		B	11,535.000	0	0.000	0	1	0	0	0	(1)	0	(1)	0	06/15/2022	
000000-00-0	Gateway Delta Devlpmt Hold Ltd Common Eq		C	5,000,000.000	5,566,340	1.113	5,566,340	5,000,000	0	0	0	280,277	0	280,277	0	05/20/2021	
000000-00-0	Peak Reinsurance Holdings Ltd Common Sto		D	94,507,392.000	136,720,714	1.447	136,720,714	136,720,714	0	0	0	0	0	0	0	10/01/2021	
G1802#-10-7	Camira Group Holdings Ltd Redeemable B O		B	2,121,442.910	11,791,606	5.558	11,791,606	3,191,923	0	0	0	(4,209,490)	0	(4,209,490)	(321,505)	04/23/2015	
G3718@-10-8	Gap Partnership Group Ltd Class B Ordina		D	193,419.200	694,813	3.592	694,813	28	0	0	0	10,350	0	10,350	0	06/02/2016	
G6135#-11-2	Milson Bidco Limited Mezzanine Common		B	23,031.210	0	0.000	0	10	0	0	0	1	0	1	(1)	11/22/2016	
000000-00-0	Pioneer Underwriting Holdings Common Equ		B	6,304.000	0	0.000	0	2	0	0	0	0	0	0	0	09/01/2021	
G7256*-10-9	Principle Global Ltd Redeemable Shares		B	600.000	136,908	228.179	136,908	4,555	0	0	0	(635,479)	0	(635,479)	(560)	12/20/2016	
P97497-12-0	REP OF VENEZUELA OIL OBLIG WTS WARR		D	77,045.000	231,135	3.000	231,135	0	0	0	0	231,135	0	231,135	0	06/09/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					303,835,817	XXX	303,835,817	293,611,534	0	4,473,429	0	(4,323,207)	0	(4,323,207)	(322,066)	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					309,656,009	XXX	309,656,009	299,442,350	0	4,473,429	0	(3,834,138)	0	(3,834,138)	(322,066)	XXX	XXX
743969-85-9	PGIM STRATEGIC COM			20,136.540	122,632	6.090	122,632	123,437	0	0	0	(806)	0	(806)	0	12/30/2022	
74437E-88-3	Dryden Active Balanced Fund COM			5,498.710	79,511	14.460	79,511	79,731	0	0	0	(220)	0	(220)	0	12/30/2022	
74440B-10-8	Prudential Total Rtrn Bond A COMMON STK			2,820.220	33,194	11.770	33,194	33,307	0	0	0	(113)	0	(113)	0	12/30/2022	
74440K-50-4	PGIM STRATEGIC COM			40,022.790	533,504	13.330	533,504	534,704	0	0	0	(1,201)	0	(1,201)	0	12/30/2022	
74440N-10-2	JENNISON VALUE FUND-A			6,496.770	122,204	18.810	122,204	122,464	0	0	0	(260)	0	(260)	0	12/30/2022	
74440V-10-4	PRUDENTIAL INVT PORTFOLIOS 5 COM			30,366.260	337,673	11.120	337,673	338,584	0	0	0	(911)	0	(911)	0	12/30/2022	
74440Y-10-8	Prudential High Yield Fund A COM			31,757.660	144,497	4.550	144,497	144,358	0	0	0	(9,350)	0	(9,350)	0	12/30/2022	
74441C-10-5	JENNISON US EMERGING GROWTH COM			18,219.590	226,834	12.450	226,834	227,563	0	0	0	(729)	0	(729)	0	12/30/2022	
74441J-10-0	Prudential Total Rtrn Bond A			4,203.260	63,932	15.210	63,932	64,016	0	0	0	(84)	0	(84)	0	12/30/2022	
74441L-10-5	Prudential Mid Cap Value Fnd A REL VALUE			16,255.010	330,302	20.320	330,302	331,765	0	0	0	(1,463)	0	(1,463)	0	12/30/2022	
74441L-80-8	STRATEGIC PART EQUITY INCM-A			5,392.330	68,483	12.700	68,483	68,860	0	0	0	(377)	0	(377)	0	12/30/2022	
74441N-10-1	Prudential Jennison Small Fd A COM			22,028.720	374,929	17.020	374,929	375,810	0	0	0	(881)	0	(881)	0	12/30/2022	
74441P-50-2	JENNISON HEALTH SCIENCE A COM			4,436.230	150,787	33.990	150,787	150,965	0	0	0	(177)	0	(177)	0	12/30/2022	
875921-78-5	PGIM STRATEGIC COM			8,650.240	140,047	16.190	140,047	140,566	0	0	0	(519)	0	(519)	0	12/30/2022	
94984B-38-9	WELLS FARGO ADVANTAGE FDS COM			600.390	13,611	22.670	13,611	13,737	0	0	0	(126)	0	(126)	0	12/30/2022	
00767H-28-7	AST BOND PORT 2022			413.270	6,141	14.860	6,141	6,087	0	0	0	91	132	(41)	0	06/24/2021	
00771J-47-7	AST Bond Portfolio			500.000	4,760	9.520	4,760	5,000	0	0	0	(240)	0	(240)	0	04/25/2022	
00771J-49-3	AST Bond Portfolio 2031			500.000	3,780	7.560	3,780	4,260	0	0	0	(215)	740	(955)	0	01/04/2021	
00771J-52-7	AST Bond Portfolio 2031			500.000	4,380	8.760	4,380	5,000	0	0	0	(1,010)	0	(1,010)	0	01/02/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00771J-62-6	AST BOND PORT 2030			425.000	4,420	10.400	4,420	5,334	0	0	0	(914)	0	(914)	0	06/24/2021	
00771J-63-4	AST BOND PORT			497.980	6,588	13.230	6,588	4,980	0	0	0	(1,554)	0	(1,554)	0	04/27/2018	
00771J-65-9	AST Bond Portfolio 2028			938.000	9,868	10.520	9,868	9,568	0	0	0	356	1,970	(1,614)	0	06/24/2021	
00771J-66-7	AST BOND PORTFOLIO 2027			573.000	6,028	10.520	6,028	5,627	0	0	0	(877)	0	(877)	0	04/04/2016	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					2,788,105	XXX	2,788,105	2,795,723	0	0	0	(21,580)	2,842	(24,422)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					2,788,105	XXX	2,788,105	2,795,723	0	0	0	(21,580)	2,842	(24,422)	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
19416#-10-3	Colico Inc			100.000	2,002,704,991	20,027,050.000	2,002,704,991	3,049,407,007	0	35,394,936	0	(294,731,580)	0	(294,731,580)	0	12/03/2003	
19416#-10-4	Colico II Inc			100.000	516,930,583	5,169,306.000	516,930,583	832,728,091	0	3,916,152	0	(70,540,454)	0	(70,540,454)	0	05/21/2003	
68568@-10-9	Orchard Street Acres Inc.			100.000	1,033,909,592	10,339,096.000	1,033,909,592	1,462,646,714	516,930,583	14,137,379	0	(249,552,420)	0	(249,552,420)	0	01/09/2014	
000000-00-0	Pramerica (Hong Kong) HIdngs LTD		C	1,000.000	0	0.000	0	54,908,205	1,033,909,592	20,733,136	0	0	0	0	0	12/31/2021	
74408#-10-9	PRUCO Life Insurance Company			250,000.000	4,838,541,767	19,354.000	4,838,541,767	4,004,894,497	0	0	0	(1,537,849,375)	0	(1,537,849,375)	0	12/23/1971	
000000-00-0	Prudential Legacy Insurance Company of New Jersey			5,000,000.000	269,493,906	54.000	269,493,906	256,778,005	4,433,541,767	61,672,062	0	(30,481,347)	0	(30,481,347)	0	04/26/2010	
744355-2#-4	Prudential Realty Securities, Inc.			92.000	552,996,650	6,010,833.000	552,996,650	542,591,661	(966)	29,837,549	0	23,987,244	0	23,987,244	0	10/08/1993	
000000-00-0	Prudential Retirement Insurance and Annuity Company			25,000.000	0	0.000	0	0	552,996,650	150,000,000	0	0	0	0	0	04/01/2004	
000000-00-0	Prudential Arizona Reinsurance Universal			1,000.000	0	0.000	0	0	0	0	0	(200,000,000)	0	(200,000,000)	0	12/31/2021	
000000-00-0	Prudential Arizona Reinsurance Term Company			1,000.000	0	0.000	0	0	0	0	0	(35,000,000)	0	(35,000,000)	0	12/31/2021	
000000-00-0	Prudential Arizona Reinsurance Captive Company			1,000.000	0	0.000	0	0	0	0	0	(95,000,000)	0	(95,000,000)	0	12/31/2021	
000000-00-0	Prudential Universal Reinsurance Company			1,000.000	0	0.000	0	0	0	0	0	(700,000,000)	0	(700,000,000)	0	12/31/2021	
000000-00-0	Gibraltar Universal Life Reinsurance Company			1,000.000	0	0.000	0	0	0	0	0	(350,000,000)	0	(350,000,000)	0	12/31/2021	
000000-00-0	PGIM Loan Originator			1,000.000	226,937,459	226,937.000	226,937,459	226,937,459	0	0	0	0	0	0	0	12/31/2021	
000000-00-0	PRUDENTIAL ANNUITIES INFO SVCS AND TECH CORP-IND ANN (PAIST)			10,000.000	0	0.000	0	4,195,428	0	0	0	(4,195,428)	0	(4,195,428)	0	12/31/2022	
000000-00-0	AST INVESTMENT SERVICES INC-IND ANN			1,000.000	0	0.000	0	1,165,888	0	0	0	(1,165,888)	0	(1,165,888)	0	12/31/2022	
000000-00-0	PRU Annuities (PAD)			1,000.000	29,186,551	29,187.000	29,186,551	29,186,551	226,937,459	0	0	0	0	0	0	12/31/2022	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					9,470,701,499	XXX	9,470,701,499	10,465,439,506	6,764,315,085	315,691,214	0	(3,544,529,248)	0	(3,544,529,248)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					9,470,701,499	XXX	9,470,701,499	10,465,439,506	6,764,315,085	315,691,214	0	(3,544,529,248)	0	(3,544,529,248)	0	XXX	XXX
5989999999 - Total Common Stocks					9,783,145,613	XXX	9,783,145,613	10,767,677,579	6,764,315,085	320,164,643	0	(3,548,384,966)	2,842	(3,548,387,808)	(322,066)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					9,929,123,917	XXX	9,934,376,906	10,893,788,999	6,764,756,813	349,679,851	0	(3,553,551,245)	639,302	(3,553,359,807)	(1,664,900)	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0	
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0					
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0					
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0					
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0					
1F	6 .....$ 0							

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38376M-4W-4	GINNIE MAE II CMO 3.000% 06/20/47		12/01/2022	Interest Capitalization		74,965	74,965	0
38376M-EN-3	GINNIE MAE II CMO 3.000% 02/20/47		12/01/2022	Interest Capitalization		131,840	131,840	0
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO		12/01/2022	Interest Capitalization		72,993	72,993	0
38379E-2J-0	GINNIE MAE I CMO 3.000% 09/16/44		12/01/2022	Interest Capitalization		224,560	224,560	0
38379G-VN-4	GINNIE MAE I CMO 3.500% 10/16/44		10/01/2022	Interest Capitalization		47,455	47,455	0
38379H-8G-3	GINNIE MAE II CMO 4.000% 01/20/45		12/01/2022	Interest Capitalization		104,451	104,451	0
38380C-GB-3	GINNIE MAE II CMO 4.000% 01/20/47		12/01/2022	Interest Capitalization		173,069	173,069	0
38380V-LK-5	GINNIE MAE II CMO 3.500% 03/20/48		12/01/2022	Interest Capitalization		33,027	33,027	0
38380W-J4-2	GINNIE MAE II CMO 4.000% 05/20/48		12/01/2022	Interest Capitalization		53,154	53,154	0
38380W-UM-9	GINNIE MAE II CMO 3.000% 04/20/48		12/01/2022	Interest Capitalization		236,686	236,686	0
38380Y-GV-1	GINNIE MAE I CMO 3.500% 08/20/48		12/01/2022	Interest Capitalization		503,004	503,004	0
38380Y-U8-6	GINNIE MAE I CMO 3.500% 09/20/48		12/01/2022	Interest Capitalization		71,788	71,788	0
912803-GH-0	United States Treasury STRIP		05/23/2022	Various		268,992,999	647,100,000	0
912810-SE-9	UNITED STATES TREASURY TREASURY		12/29/2022	Various		119,396,453	126,930,000	890,121
912810-SL-3	UNITED STATES TREASURY TREASURY		10/13/2022	Various		42,817,435	63,895,000	210,008
912810-SP-4	UNITED STATES TREASURY TREASURY		04/06/2022	Various		3,428,688	4,600,000	7,954
912810-SS-8	UNITED STATES TREASURY TREASURY		03/30/2022	Various		51,048,797	62,400,000	373,157
912810-SU-3	UNITED STATES TREASURY TREASURY		03/10/2022	Citigroup Capital Markets Inc		31,210,961	34,900,000	43,384
912810-TJ-7	UNITED STATES TREASURY TREASURY		08/29/2022	Barclays Capital Inc		499,353,931	524,945,000	641,916
912810-TL-2	UNITED STATES TREASURY TREASURY		11/16/2022	Barclays Capital Inc		299,918,809	294,670,000	32,560
91282C-DY-4	US TREASURY NOTE TREASURY		04/28/2022	Barclays Capital Inc		159,465,888	173,864,000	657,393
91282C-EP-2	US TREASURY NOTE TREASURY		06/30/2022	Various		8,959,842	9,070,000	32,668
91282C-FN-6	US TREASURY NOTE TREASURY		09/28/2022	Nomura Securities Intl		159,448,031	159,100,000	0
0109999999. Subtotal - Bonds - U.S. Governments						1,645,768,826	2,103,200,992	2,889,161
110709-GL-0	BRITISH COLUMBIA PROVINCE CORP FOREIGN		08/15/2022	National Bank Financial		527,552	542,152	2,757
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign		06/29/2022	Various		1,755,004	1,920,167	9,284
135087-M6-8	CANADIAN GOVERNMENT CORP FOREIGN		12/14/2022	Various		985,716	1,337,088	6,086
135087-N5-9	CANADIAN GOVERNMENT GOVT FOREIGN		12/01/2022	Various		683,764	759,148	3,448
135087-N9-1	CANADIAN GOVERNMENT CORP FOREIGN		09/12/2022	Various		910,545	924,178	2,519
628153-DS-4	MUSKRAT FALLS/LABRADOR T DISCOUNT NOTE		03/28/2022	Wood Gundy Inc		64,895	63,585	0
68327L-AD-8	CADILLAC FAIRVIEW PRP TR GOVT FOREIGN	A	03/17/2022	Citigroup Capital Markets Inc		5,198,648	5,615,000	60,829
68333Z-AU-1	ONTARIO (PROVINCE OF) CORP FOREIGN		08/11/2022	Scotia Capital Inc		557,907	549,235	4,176
00388W-AJ-0	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG	D	04/20/2022	Seaport Group		2,873,100	3,140,000	30,179
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO GOVT FORE	D	02/04/2022	HSBC Securities (USA) Inc		1,942,200	2,000,000	50,396
085209-AD-6	Government of Bermuda GOVT FOREIGN	D	03/16/2022	Various		4,276,700	4,100,000	13,546
085209-AF-1	Government of Bermuda GOVT FOREIGN	D	03/16/2022	Jefferies & Co, Inc		3,274,500	3,000,000	13,063
085209-AJ-3	Government of Bermuda GOVT FOREIGN	D	08/15/2022	HSBC Securities (USA) Inc		1,760,537	1,700,000	8,736
168863-DL-9	CHILE REPUBLIC OF NT GOVT FOREIGN	D	02/24/2022	Deutsche Bank AG-London-Client		1,517,250	1,700,000	5,454
168863-DT-2	CHILE REPUBLIC OF NT GOVT FOREIGN	D	03/11/2022	Various		6,036,371	6,590,000	10,492
168863-DW-5	CHILE REPUBLIC OF NT GOVT FOREIGN	D	01/28/2022	JP Morgan		3,042,000	3,000,000	333
23330J-AA-9	DP WORLD LTD CORP FOREIGN	D	03/15/2022	JEFFERIES INTERNATIONAL LTD		4,746,645	3,810,000	21,092
23330J-AB-7	DP WORLD LTD Corp Foregin	D	02/15/2022	Various		19,608,708	16,429,000	295,051
25714P-EP-9	DOMINICAN REPUBLIC BD GOVT FOREIGN	D	02/16/2022	Citigroup Capital Markets Inc		440,000	440,000	0
30216K-AE-2	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN	D	08/12/2022	Barclays Bank PLC-Lond Brk/Dlr		921,500	1,000,000	2,799
30216K-AF-9	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN	D	01/28/2022	Various		4,547,500	5,000,000	5,625
344593-AF-5	FONDO MIVIVIENDA SA GOVT FOREIGN	D	04/22/2022	Various		3,911,760	3,930,000	7,069
445545-AN-6	REPUBLIC OF HUNGARY GOVT FOREIGN	D	09/20/2022	JEFFERIES INTERNATIONAL LTD		2,996,250	5,000,000	434
45434L-2B-9	INDIAN RAILWAY FINANCE CORP LT CORP FORE	D	01/07/2022	Various		4,503,190	4,790,000	77,302
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LT GOVT FORE	D	08/15/2022	Deutsche Bank AG-London-Client		904,820	1,000,000	2,578
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN	D	06/23/2022	IAPAY - Core Pub Bond		4,423,393	3,500,000	59,500
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN	D	02/09/2022	Various		6,423,000	6,000,000	11,358
455780-CJ-3	REPUBLIC OF INDONESIA GOVT FOREIGN	D	02/04/2022	Australia/New Zealand Banking		2,419,980	2,000,000	52,608
45846A-AA-8	INTERCHILE SA GOVT FOREIGN	D	02/09/2022	Various		7,504,600	7,340,000	30,790
55276V-AJ-1	MDGH GMTN BV GOVT FOREIGN	D	03/30/2022	Morgan Stanley United Kingdom		2,420,456	2,505,000	28,808
69377F-AB-2	FREEPORT INDONESIA PT GOVT FOREIGN	D	08/15/2022	Various		5,085,925	5,100,000	36,319
69377F-AC-0	FREEPORT INDONESIA PT GOVT FOREIGN	D	04/12/2022	JP Morgan		3,515,750	3,500,000	0
698299-BH-6	Republic of Panama GOVT FOREIGN	D	01/18/2022	Various		9,204,000	9,000,000	101,750
698299-BM-5	Republic of Panama GOVT FOREIGN	D	02/15/2022	Various		20,853,535	20,820,000	305,643
715638-AU-6	REPUBLIC OF PERU CORP SINKING FUND FRGN	D	08/12/2022	Goldman Sachs & Co		2,305,000	2,000,000	55,311

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715638-DF-6	REPUBLIC OF PERU GOVT FOREIGN	D	04/29/2022	BPN Paribas Securities		1,362,660	1,560,000	12,060
715638-DQ-2	REPUBLIC OF PERU GOVT FOREIGN	D	01/20/2022	Various		4,430,808	5,400,000	21,174
715638-DS-8	REPUBLIC OF PERU GOVT FOREIGN	D	03/03/2022	Mizuho Securities USA, Inc.		1,146,575	1,260,000	20,328
715638-DW-9	REPUBLIC OF PERU GOVT FOREIGN	D	02/04/2022	Deutsche Bank AG-London-Client		3,380,195	3,910,000	37,536
718286-BZ-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	03/03/2022	BPN Paribas Securities		1,010,630	1,000,000	5,157
718286-CU-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	10/19/2022	Various		5,409,863	5,570,000	6,444
73928R-AB-2	POWER FINANCE CORPORATION LTD GOVT FOREI	D	08/22/2022	Deutsche Bank AG-London-Client		912,240	1,000,000	3,401
760942-BD-3	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	12/09/2022	Merrill Lynch,Pierce,Fenner &		5,252,625	5,250,000	38,453
77586R-AF-7	ROMANIA GOVT FOREIGN 5.125% 06/15/48	D	05/25/2022	Various		9,758,600	9,350,000	107,234
77586R-AJ-9	ROMANIA GOVT FOREIGN 4.000% 02/14/51	D	02/04/2022	Goldman Sachs International		1,834,000	2,000,000	38,667
80413T-AK-5	Saudi Arabia GOVT FOREIGN	D	03/23/2022	Citigroup Global Markets LTD		7,641,610	7,030,000	135,840
80413T-AV-1	Saudi Arabia GOVT FOREIGN	D	02/14/2022	JEFFERIES INTERNATIONAL LTD		2,641,800	2,800,000	2,450
G6753Y-AB-0	OOREDOO INTERNATIONAL FINANCE GOVT FOREI	D	03/09/2022	Various		643,854	670,000	7,362
G7302V-KE-3	QNB FIN LTD GOVT FOREIGN	D	03/28/2022	Citigroup Global Markets LTD		2,785,613	2,861,000	10,490
M0152V-AQ-6	ABU DHABI NATIONAL ENERG GOVT FOREIGN	D	03/02/2022	Citigroup Global Markets LTD		778,344	678,000	12,027
M0153A-AA-6	ABU DHABI PORTS COMPANY PJSC GOVT FOREIG	D	02/14/2022	Citigroup Global Markets LTD		2,629,000	2,750,000	19,288
M6320U-BD-0	Saudi Arabia GOVT FOREIGN	D	03/02/2022	Merrill Lynch International		1,106,930	1,160,000	2,320
N5S29S-CH-0	MDGH GMTN RSC LTD GOVT FOREIGN	D	03/02/2022	Merrill Lynch International		1,449,000	1,500,000	9,479
X93622-GG-1	HUNGARY (REPUBLIC OF) GOVT FOREIGN	D	08/22/2022	Jefferies & Co, Inc		1,631,800	1,640,000	17,038
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN	D	08/12/2022	JP Morgan		1,259,200	1,000,000	6,243
Y20721-BE-8	REPUBLIC OF INDONESIA GOVT FOREIGN	D	01/21/2022	BPN Paribas Securities		1,123,700	1,000,000	12,847
Y6142N-AB-4	MONGOLIA GOVT GOVT FOREIGN	D	02/04/2022	Citigroup Capital Markets Inc		1,025,850	1,000,000	15,156
Y7082R-HK-8	Power Finance Corp L GOVT FOREIGN	D	04/29/2022	Goldman Sachs International		3,603,250	3,550,000	42,970
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	05/18/2022	JP Morgan		3,123,113	3,195,000	2,418
0309999999. Subtotal - Bonds - All Other Governments						208,083,961	207,238,553	1,901,717
59455#-AE-2	Michigan CTL Pass-Thru TR CTL		10/28/2022	Direct		8,697,240	8,697,240	0
59455#-AF-9	Michigan CTL Pass-Thru TR CTL		10/28/2022	Direct		2,046,882	2,046,882	0
594712-WY-3	MICHIGAN ST UNIV REV CORPORATE MUNI TAXA		03/03/2022	Merrill Lynch,Pierce,Fenner &		23,981,960	23,965,000	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						34,726,082	34,709,122	0
76870#-AA-1	SPE aff with Barrett & Stokely CTL		02/24/2022	Various		17,547,782	17,547,782	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						17,547,782	17,547,782	0
23503C-AP-2	DALLAS FORT WORTH TEX INTL ARP CORPORATE		05/11/2022	Citigroup Capital Markets Inc		5,650,320	6,000,000	14,986
25477G-TF-2	DISTRICT COLUMBIA INCOME TAX R CORPORATE		02/03/2022	PRIAC - GC - FFI		609,654	525,000	5,250
3132DW-FG-3	FHLMC POOL NO SD8267 5.000% 11/01/52		10/07/2022	Morgan Stanley & Co, Inc		10,286,394	10,575,570	17,626
3132DW-FH-1	FHLMC POOL NO SD8268 5.500% 11/01/52		10/18/2022	Various		33,421,895	33,624,016	61,840
3132DW-FU-2	FHLMC POOL NO SD8279 6.000% 11/01/52		10/07/2022	Various		10,652,844	10,510,540	21,021
3136AN-QW-0	FANNIE MAE CMO 3.000% 05/25/45		10/01/2022	Interest Capitalization		67,736	67,736	0
3136AV-LD-9	FANNIE MAE CMO 3.500% 03/25/47		10/01/2022	Interest Capitalization		81,494	81,494	0
3136AW-DM-6	FANNIE MAE CMO 3.000% 04/25/47		12/01/2022	Interest Capitalization		187,638	187,638	0
3136AX-S8-9	FANNIE MAE CMO 3.000% 09/25/47		12/01/2022	Interest Capitalization		315,991	315,991	0
3137BJ-GX-5	FREDDIE MAC CMO 3.000% 05/15/45		12/01/2022	Interest Capitalization		437,392	437,392	0
3137FH-SJ-3	FREDDIE MAC CMO 4.000% 10/15/48		12/01/2022	Various		296,943	296,943	0
31418E-J7-6	FNMA POOL NO MA4785 5.000% 10/01/52		12/30/2022	Various		16,381,803	16,771,357	27,202
31418E-KV-1	FNMA POOL NO MA4807 5.500% 11/01/52		10/14/2022	Morgan Stanley & Co, Inc		66,872,433	67,356,559	133,778
544445-SY-6	LOS ANGELES DEPARTMENT OF AIRP CORPORATE		09/23/2022	Goldman Sachs & Co		1,524,090	1,500,000	27,500
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE		03/07/2022	Toronto Dominion Securities		5,960,450	5,000,000	96,800
64966Q-L6-5	NEW YORK CITY OF CORPORATE MUNI TAXABLE		10/05/2022	Citigroup Capital Markets Inc		1,535,000	1,535,000	0
64971X-U9-7	NEW YORK CITY TRANSITIONAL FIN CORPORATE		09/16/2022	Merrill Lynch,Pierce,Fenner &		3,239,558	3,050,000	20,757
663903-KP-6	NORTHEAST OHIO REGIONAL SEWER CORPORATE		11/11/2022	Taxable Exchange		2,117,589	2,115,000	6,815
663903-KQ-4	NORTHEAST OHIO REGIONAL SEWER CORPORATE		11/10/2022	Taxable Exchange		2,790,000	2,790,000	8,990
677555-Y8-1	The Ohio Enterprise Bond Fund Sr. Secure		06/21/2022	Direct		29,000,000	29,000,000	0
73358X-AZ-5	PORT AUTHORITY OF NEW YORK AND CORPORATE		09/16/2022	Citigroup Capital Markets Inc		8,491,825	8,385,000	75,698
73358X-GN-6	PORT AUTHORITY OF NEW YORK AND CORPORATE		09/21/2022	Citigroup Capital Markets Inc		12,654,402	11,895,000	1,267
837151-E8-8	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE		04/15/2022	Tax Free Exchange		4,052,280	4,000,000	76,306
837151-F2-0	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE		04/15/2022	Tax Free Exchange		25,418,250	25,000,000	511,806
88283L-KV-7	TEXAS TRANSN COMMN ST HWY FD CORPORATE M		02/03/2022	PRIAC - GC - FFI		2,911,375	2,400,000	32,000
913366-KW-9	UNIVERSITY CALIF REGTS MED CTR CORPORATE		04/28/2022	Various		5,137,560	5,125,000	0
91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI		03/30/2022	Raymond James & Associates Inc		2,908,222	2,345,000	52,675

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914455-UJ-7	UNIV OF MICHIGAN MI CORPORATE MUNI TAXAB		03/10/2022	Barclays Capital Inc		69,000,000	69,000,000	0
914455-VJ-6	UNIV OF MICHIGAN MI CORPORATE MUNI TAXAB		04/21/2022	Various		5,710,786	5,920,000	3,036
914460-WT-3	UNIVERSITY OF MINNESOTA CORPORATE MUNI T		04/12/2022	Various		15,872,975	15,830,000	0
91514A-GU-3	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		07/14/2022	Citigroup Capital Markets Inc		2,422,145	2,750,000	39,200
917393-DA-5	UTAH CNTY UTAH CORPORATE MUNI		02/03/2022	PRIAC - GC - FFI		578,349	510,000	4,307
0909999999. Subtotal - Bonds - U.S. Special Revenues						346,587,393	344,900,236	1,238,860
00023*-BE-2	AAA Cooper Transportation Senior Note		02/05/2022	PRIAC - GC - PCG		1,171,429	1,171,429	2,291
00081T-AK-4	ACCO BRANDS CORP CORPORATE		08/31/2022	Market Axess		1,506,582	1,800,000	35,488
00115A-AL-3	AEP TRANSMISSION CO LLC CORPORATE		11/22/2022	Old Mission Markets LLC		764,876	1,106,000	6,774
00175P-AC-7	AMN HEALTHCARE CORPORATE		09/13/2022	Suntrust Capital Markets Inc		432,188	500,000	8,333
001814-D@-8	ANR Pipeline Company Sr. Unsecured		05/26/2022	Direct		17,500,000	17,500,000	0
00287Y-DA-4	ABBVIE INC CORPORATE 4.850% 06/15/44		05/23/2022	JANE STREET EXECUTION SERVICES		4,891,850	5,000,000	107,778
00653V-AA-9	ADAPTHEALTH LLC CORPORATE		01/13/2022	Jefferies & Co, Inc		317,250	300,000	8,524
00724P-AD-1	ADOBE INC CORPORATE 2.300% 02/01/30		02/18/2022	Merrill Lynch,Pierce,Fenner &		890,072	920,000	1,293
00737@-AB-4	AD Space Networks, Inc Sr. Secured		06/17/2022	Direct		9,259,132	9,259,132	0
00774C-AB-3	AECOM CORPORATE 5.125% 03/15/27		02/28/2022	Jefferies & Co, Inc		1,027,500	1,000,000	23,774
00802#-AC-0	Aerostar Airport Holdings, LLC Debit In		07/21/2022	Direct		7,575,000	7,575,000	0
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE		09/27/2022	Various		1,173,250	1,300,000	11,280
013092-AE-1	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE		11/17/2022	Various		2,453,883	2,817,000	35,578
015271-AN-9	ALEXANDRIA REAL EST EQUITIES CORPORATE		11/09/2022	Mizuho Securities USA, Inc.		1,058,000	1,150,000	19,968
015271-AR-0	ALEXANDRIA REAL EST EQUITIES CORPORATE		03/15/2022	WELLS FARGO SEC LLC		5,706,040	5,800,000	17,400
019512-AM-4	ALLIED SIGNAL INC. DEBENTURES		02/03/2022	PRIAC - GC - FFI		13,319,599	10,775,000	162,792
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE		09/16/2022	Market Axess		412,635	450,000	5,383
02112#-AK-3	Alsco Inc. Sr. Unsecured		10/11/2022	Direct		17,404,000	17,404,000	0
023135-AP-1	Amazon.com, Inc. CORPORATE		04/12/2022	RBC Capital Markets		4,410,960	4,000,000	68,800
023135-CH-7	Amazon.com, Inc. CORPORATE		04/11/2022	JP Morgan Securities, Inc		3,094,327	3,100,000	0
023135-CJ-3	Amazon.com, Inc. CORPORATE		04/11/2022	JP Morgan Securities, Inc		8,813,007	8,850,000	0
02361D-AZ-3	AMEREN ILLINOIS CO CORPORATE		11/08/2022	Toronto Dominion Securities		94,706	95,000	0
025816-CP-2	AMERICAN EXPRESS CO CORPORATE		04/27/2022	Tax Free Exchange		7,540,812	6,960,000	111,012
025816-CV-9	AMERICAN EXPRESS CO CORPORATE		04/28/2022	Morgan Stanley & Co, Inc		59,994,000	60,000,000	0
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE		09/16/2022	Various		3,116,275	3,406,000	31,789
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE		11/22/2022	Various		21,982,404	23,157,000	144,674
03040W-AP-0	AMERICAN WATER CAPITAL CORP. CORPORATE		02/28/2022	Various		5,369,437	5,166,000	52,234
03040W-AR-6	AMERICAN WATER CAPITAL CORP. CORPORATE		05/11/2022	Various		14,058,501	14,180,000	217,982
03040W-AS-4	AMERICAN WATER CAPITAL CORP. CORPORATE		04/20/2022	Deutsche Bank Securities Inc		4,958,750	5,000,000	26,563
03040W-AV-7	AMERICAN WATER CAPITAL CORP. CORPORATE		05/26/2022	Various		18,464,440	17,779,000	228,374
031162-CS-7	AMGEN INC CORPORATE 3.375% 02/21/50		05/03/2022	Various		33,253,318	35,625,000	437,488
031162-DA-5	AMGEN INC CORPORATE 2.800% 08/15/41		04/25/2022	HSBC Securities (USA) Inc		1,814,081	2,325,000	13,020
031162-DC-1	AMGEN INC CORPORATE 3.000% 01/15/52		02/14/2022	Various		17,169,073	19,515,000	78,300
031162-DE-7	AMGEN INC CORPORATE 3.350% 02/22/32		02/17/2022	RBC Capital Markets		7,664,830	7,640,000	0
031162-DG-2	AMGEN INC CORPORATE 4.400% 02/22/62		03/14/2022	Various		20,037,941	20,260,000	15,429
032177-AH-0	AMSTED INDUSTRIES INC CORPORATE		10/06/2022	Jefferies & Co, Inc		558,869	605,000	9,453
036752-AS-2	ELEVANCE HEALTH INC CORPORATE		02/10/2022	Various		37,736,240	36,500,000	490,550
036752-AX-1	ELEVANCE HEALTH INC CORPORATE		10/26/2022	Deutsche Bank Securities Inc		1,939,825	1,940,000	0
037389-BE-2	AON CORP CORPORATE 2.800% 05/15/30		05/02/2022	Barclays Capital Inc		1,878,238	2,110,000	27,735
03764#-AA-4	Apollo Starmoon CEPF Co-Invest Sr Secure		06/27/2022	Direct		5,823,674	5,823,674	0
03764#-AA-4	Apollo Starmoon CEPF Co-Invest Sr Secure		09/30/2022	Interest Capitalization		287,300	287,300	0
03764#-AB-2	Apollo Starmoon CEPF Co-Invest Senior Su		06/27/2022	Direct		3,092,935	3,092,935	0
03764#-AB-2	Apollo Starmoon CEPF Co-Invest Senior Su		09/30/2022	Interest Capitalization		200,591	200,591	0
037833-CR-9	APPLE INC CORPORATE 3.200% 05/11/27		02/16/2022	Morgan Stanley & Co, Inc		2,707,146	2,600,000	22,418
037833-DU-1	APPLE INC CORPORATE 1.650% 05/11/30		01/06/2022	RBC Capital Markets		3,948,363	4,090,000	11,060
037833-DZ-0	APPLE INC CORPORATE 2.400% 08/20/50		02/10/2022	Barclays Capital Inc		8,831,550	10,500,000	121,800
03784Y-A@-0	Apple Hospitality REIT Inc Sr. Unsecured		06/02/2022	Direct		21,055,000	21,055,000	0
038336-AA-1	AptarGroup Inc CORPORATE		10/13/2022	Cantor Fitzgerald & Co. Inc.		1,203,840	1,500,000	4,800
03881B-AC-7	ARBOR MULTIFAMILY MORTGAGE SEC CMBS		06/13/2022	Credit Suisse First Boston Cor		1,551,938	1,800,000	1,747

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03882L-AE-0	ARBOR MULTIFAMILY MORTGAGE SEC CMBS		02/08/2022	JP Morgan Securities, Inc		1,999,990	2,000,000	2,105
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate		12/12/2022	US Bank NA		2,004,053	2,250,000	14,558
04206R-AE-4	ARM MASTER TRUST LLC ABS		07/26/2022	Guggenheim Capital Markets		20,426,607	20,520,000	0
04472*-AL-5	Ashley Furniture Industries, L Senior Un		03/29/2022	PRIAC - GC - PCG		1,400,000	1,400,000	9,000
04472*-AM-3	Ashley Furniture Industries, L Senior Un		02/05/2022	PRIAC - GC - PCG		1,000,000	1,000,000	6,847
05332*-BE-7	Automotive Rentals, Inc. Senior Secured		04/02/2022	PRIAC - GC - PCG		3,550,000	3,550,000	345
05332*-BH-0	Automotive Rentals, Inc. Sr. Secured		06/28/2022	Direct		40,000,000	40,000,000	0
053332-AT-9	AUTOZONE INC CORPORATE		04/21/2022	US Bank NA		4,383,495	4,500,000	1,563
053484-AB-7	AvalonBay Communities, Inc. CORPORATE		02/14/2022	US Bank NA		819,200	885,000	1,562
053484-AD-3	AvalonBay Communities, Inc. CORPORATE		11/28/2022	Goldman Sachs & Co		1,727,887	1,735,000	0
053611-AJ-8	AVERY DENNISON CORP CORPORATE		04/18/2022	Jefferies & Co, Inc		4,274,414	4,100,000	74,398
053611-AK-5	AVERY DENNISON CORP CORPORATE		07/22/2022	Merrill Lynch,Pierce,Fenner &		2,582,160	3,000,000	18,992
05377R-DY-7	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		12/20/2022	Toronto Dominion Securities		3,635,625	4,000,000	449
05377R-EZ-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		04/07/2022	Barclays Capital Inc		33,396,423	33,400,000	0
05377R-FK-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		09/28/2022	Merrill Lynch,Pierce,Fenner &		7,476,820	7,700,000	9,882
05464U-AA-9	Axium US Wind AcquisitionCo Debt in a Pr		06/23/2022	PRIAC - GC - PCG		1,237,589	1,237,589	6,096
054976-AF-2	BARCLAYS COMMERCIAL MORTGAGE S CMBS		12/01/2022	Barclays Capital Inc		557,921	579,000	292
05508R-AE-6	B&G FOODS HLDG CORP CORPORATE		06/13/2022	Various		2,701,644	2,800,000	43,254
05508W-AB-1	B&G FOODS INC CORPORATE		02/14/2022	Market Axess		498,495	500,000	11,010
05523#-AA-1	Karlin Parmer 8.1 LLC CTL		09/15/2022	Direct		21,965,001	21,965,001	0
05552C-AA-2	BINOM SECURITIZATION TRUST BIN CMO		02/10/2022	JP Morgan Securities, Inc		11,581,841	11,598,478	42,528
05565E-AT-2	BMW US CAP CORP LLC CORPORATE		02/16/2022	Barclays Capital Inc		7,125,439	6,850,000	82,885
05565E-BZ-7	BMW US CAP CORP LLC CORP FLOATER		03/28/2022	Morgan Stanley & Co, Inc		17,233,785	17,250,000	0
05602Q-AX-1	BMO COMMERCIAL MORTGAGE SECURI CMBS		09/20/2022	Bank Of Montreal-Montreal		8,584,997	8,500,000	7,153
059438-AG-6	BANK ONE CORP SUB DEBENTURES		05/19/2022	PRIAC - GC - FFI		6,615,119	6,310,000	21,734
06406R-BC-0	BANK OF NEW YORK MELLON CORP/T CORPORATE		04/19/2022	Citigroup Capital Markets Inc		99,986,000	100,000,000	0
06539W-BA-3	BANK BANK_20-BNK25 CMBS		11/17/2022	Various		6,315,005	7,370,000	11,208
06539X-AC-8	BANK BANK_20-BN27 CMBS		02/24/2022	PRIAC - GC - FFI		2,319,058	2,300,000	0
06540A-AC-5	BANK BANK_19-BN20 CMBS		02/03/2022	WELLS FARGO SEC LLC		12,814,637	12,698,564	5,837
06540R-AD-6	BANK BANK_17-BNK9 CMBS		04/01/2022	WELLS FARGO SEC LLC		1,970,192	1,987,427	724
06540Y-AC-3	BANK_20-BNK28 CMBS 1.584% 03/15/63		10/27/2022	WELLS FARGO SEC LLC		2,029,219	2,700,000	3,564
06541J-AF-8	BANK_21-BN34 CMBS 2.156% 06/15/63		02/14/2022	WELLS FARGO SEC LLC		849,656	900,000	809
06541Q-AS-4	BANK BANK_22-BNK43 CMBS		08/08/2022	WELLS FARGO SEC LLC		3,442,917	3,443,000	9,452
06541Q-AT-2	BANK BANK_22-BNK43 CMBS		08/08/2022	WELLS FARGO SEC LLC		3,038,373	2,950,000	8,854
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE		12/09/2022	Various		6,589,670	6,415,000	44,554
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP		10/31/2022	Various		31,083,304	32,586,000	818,076
070101-H*-4	Basin Electric Power Coop Sr. Secured		02/15/2022	Direct		10,300,000	10,300,000	0
07132#-AN-2	Battelle Memorial Institute Sr. Unsecure		04/12/2022	Direct		7,500,000	7,500,000	0
08162D-AD-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		01/28/2022	Goldman Sachs & Co		8,144,039	8,090,000	0
08162Y-AD-4	BENCHMARK MORTGAGE TRUST BMARK CMBS		02/04/2022	WELLS FARGO SEC LLC		5,775,381	5,750,000	3,125
08163A-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		04/02/2022	PRIAC - GC - FFI		2,974,690	2,950,000	0
08163C-BB-4	BENCHMARK MORTGAGE TRUST BMARK CMBS		11/03/2022	Goldman Sachs & Co		787,500	1,000,000	377
08163Q-BJ-6	BENCHMARK MORTGAGE TRUST BMARK CMBS		08/09/2022	JP Morgan Securities, Inc		2,307,195	2,240,000	6,282
084423-AU-6	BERKLEY (WR) CORPORATION CORPORATE		11/22/2022	Various		13,362,809	15,377,000	33,221
08576P-AF-8	BERRY GLOBAL INC CORPORATE		08/17/2022	Merrill Lynch,Pierce,Fenner &		3,557,491	4,084,000	6,364
09247X-AQ-4	BLACKROCK INC CORPORATE		02/08/2022	Citigroup Capital Markets Inc		21,464,764	21,982,000	146,547
09247X-AR-2	BLACKROCK INC CORPORATE		04/04/2022	WELLS FARGO SEC LLC		13,763,945	15,500,000	51,933
097023-AQ-8	BOEING CO CORPORATE 7.500% 08/15/42		02/03/2022	PRIAC - GC - FFI		9,874,109	8,455,000	292,402
097023-BK-0	BOEING CO CORPORATE 3.300% 03/01/35		12/14/2022	Cantor Fitzgerald & Co. Inc.		2,307,990	3,000,000	28,875
097023-CW-3	BOEING CO CORPORATE 5.805% 05/01/50		11/17/2022	JP Morgan Securities, Inc		9,149,600	10,000,000	32,250
101137-AL-1	BOSTON SCIENTIFIC CORP CORPORATE		10/21/2022	Stifel, Nicolaus & Co		3,254,190	3,000,000	61,458
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE		04/19/2022	Various		13,764,051	12,430,000	182,915
10563*-AE-8	WHBraumInc,BraumInc,RetailBld Sr. Unsecu		07/28/2022	Direct		19,535,000	19,535,000	0
10569X-AA-7	BRAVO RESIDENTIAL FUNDING TRUS CMO		01/26/2022	Citigroup Capital Markets Inc		19,290,278	19,030,009	39,249
106230-AB-1	Brazos Securitization LLC Sr. Secured		12/14/2022	Direct		13,430,000	13,430,000	0

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109641-AH-3	BRINKER INTERNATIONAL CORPORATE		05/23/2022	Stifel, Nicolaus & Co		1,060,125	1,100,000	8,250
109696-AA-2	BRINKS CO CORPORATE 4.625% 10/15/27		10/12/2022	Morgan Stanley & Co, Inc		1,767,500	2,000,000	45,993
110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE		02/01/2022	WELLS FARGO SEC LLC		1,760,025	1,521,000	17,418
110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE		03/28/2022	RBC Capital Markets		2,477,360	2,225,000	11,249
110122-DW-5	BRISTOL MYERS SQUIBB CO CORPORATE		06/23/2022	PLAZFIA		3,766,385	4,370,000	50,304
110122-DX-3	BRISTOL MYERS SQUIBB CO CORPORATE		03/11/2022	RBC Capital Markets		34,708,236	35,180,000	49,545
11041R-AL-2	BRITISH AEROSPACE FINANCE, INC BRITISH A		04/21/2022	Morgan Stanley & Co, Inc		3,866,242	3,400,000	80,750
11135F-BK-6	BROADCOM INC CORPORATE		04/28/2022	Barclays Capital Inc		1,346,925	1,555,000	2,511
11135F-BR-1	BROADCOM INC CORPORATE		04/04/2022	Various		12,690,512	12,650,000	0
11135F-BT-7	BROADCOM INC CORPORATE		04/04/2022	RBC Capital Markets		2,160,879	2,150,000	0
114259-AV-6	BROOKLYN UNION GAS CO CORPORATE		08/17/2022	Barclays Capital Inc		4,088,766	4,100,000	7,385
116794-B#-4	Bruker Corporation Sr. Unsecured		01/06/2022	Direct		992,256	992,256	0
116794-C*-7	Bruker Corporation Sr. Unsecured		01/06/2022	Direct		784,403	784,403	0
12189Q-AB-6	BURLINGTON NORTHERN & SANTA FE CORPORATE		02/03/2022	PRIAC - GC - FFI		1,758,616	1,700,000	4,934
1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE		03/29/2022	Deutsche Bank Securities Inc		(669,938)	(675,000)	(3,375)
125039-AC-1	CD COMMERCIAL MORTGAGE TRUST C CMBS		11/30/2022	Barclays Capital Inc		4,335,297	4,550,000	392
125523-BK-5	CIGNA CORP NEW CORPORATE		12/09/2022	Various		17,599,780	21,000,000	131,104
125523-CK-4	CIGNA CORP NEW CORPORATE		03/03/2022	Various		69,383,358	75,485,000	1,162,803
125523-CL-2	CIGNA CORP NEW CORPORATE		01/05/2022	Deutsche Bank Securities Inc		4,637,541	4,640,000	34,645
125523-CQ-1	CIGNA CORP NEW CORPORATE		03/15/2022	RBC Capital Markets		22,126,222	25,532,000	319,798
12592K-BB-9	COMM MORTGAGE TRUST CMBS		08/03/2022	BREAN MURRAY CARRET &		46,443,711	47,000,000	18,617
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS		10/24/2022	Deutsche Bank Securities Inc		5,862,739	6,263,767	14,611
12610#-AM-5	CBRE U.S. Core Ptrs REIT Sr. Unsecured		06/06/2022	Direct		1,005,000	1,005,000	0
12626P-AF-0	CRH AMERICA INC BONDS 6.400% 10/15/33		11/17/2022	Pierpont Securities		3,121,830	3,000,000	19,200
12626P-AN-3	CRH AMERICA INC CORPORATE		03/24/2022	Various		12,360,891	10,690,000	192,979
126307-AQ-0	CSC HOLDINGS LLC CORPORATE		09/20/2022	Various		6,060,194	6,300,000	71,760
126307-AZ-0	CSC HOLDINGS LLC CORPORATE		02/07/2022	JP Morgan Securities, Inc		308,625	300,000	433
12636Y-AA-0	CRH AMERICA FINANCE INC CORPORATE		08/26/2022	Suntrust Capital Markets Inc		6,335,348	6,637,000	69,578
12636Y-AB-8	CRH AMERICA FINANCE INC CORPORATE		03/24/2022	Various		16,434,033	15,250,000	216,303
12636Y-AD-4	CRH AMERICA FINANCE INC CORPORATE		09/21/2022	Various		42,812,409	41,198,000	547,381
126408-GU-1	CSX CORP CORPORATE 5.500% 04/15/41		08/15/2022	Various		6,787,787	6,116,000	113,995
126408-HA-4	CSX CORP CORPORATE 4.500% 08/01/54		03/16/2022	Citigroup Capital Markets Inc		5,589,150	5,228,000	30,715
126408-HC-0	CSX CORP CORPORATE 3.950% 05/01/50		01/27/2022	Various		22,218,200	20,000,000	197,500
126408-HF-3	CSX CORP CORPORATE 3.800% 11/01/46		02/14/2022	Goldman Sachs & Co		3,481,362	3,400,000	37,683
126408-HK-2	CSX CORP CORPORATE 4.300% 03/01/48		01/18/2022	JP Morgan Securities, Inc		6,943,401	5,974,000	99,185
126408-HR-7	CSX CORP CORPORATE 3.350% 09/15/49		04/18/2022	WELLS FARGO SEC LLC		4,562,460	5,400,000	17,588
126410-LL-1	CSX TRANSPORTATION CORP		02/03/2022	PRIAC - GC - FFI		9,870,112	8,391,000	139,500
126650-CD-0	CVS HEALTH CORP CORPORATE		09/13/2022	RBC Capital Markets		9,682,300	10,000,000	147,222
126650-CN-8	CVS HEALTH CORP CORPORATE		05/24/2022	Various		14,369,371	14,125,000	227,991
126650-CZ-1	CVS HEALTH CORP CORPORATE		05/18/2022	RBC Capital Markets		9,747,100	10,000,000	77,153
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		02/03/2022	Various		1,266,396	1,275,733	88
12737#-AC-5	CSFV Core II, LLC Sr. Unsecured		04/20/2022	Direct		3,000,000	3,000,000	0
12737#-AD-3	CSFV Core II, LLC Sr. Unsecured		04/20/2022	Various		13,850,000	13,850,000	0
12770R-AA-1	CAESARS RESORT COLLECTION LLC/ CORPORATE		02/03/2022	Market Axess		671,775	650,000	3,738
13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPORATE		09/20/2022	Seaport Group		1,029,075	1,500,000	3,194
131347-CR-5	CALPINE CORP CORPORATE		02/03/2022	Market Axess		455,325	500,000	8,125
000000-00-0	CapCon Services, LLC Sr. Secured		12/13/2022	Direct		10,082,999	10,082,999	0
141781-BM-5	Cargill Inc CORPORATE 2.125% 04/23/30		02/07/2022	Morgan Stanley & Co, Inc		22,336,752	23,346,000	146,075
141781-BQ-6	Cargill Inc CORPORATE 1.700% 02/02/31		03/10/2022	Citigroup Capital Markets Inc		3,430,184	3,810,000	12,534
141781-BS-2	Cargill Inc CORPORATE 2.125% 11/10/31		01/12/2022	Barclays Capital Inc		469,858	485,000	1,832
141781-BU-7	Cargill Inc CORPORATE 3.500% 04/22/25		04/19/2022	BPN Paribas Securities		35,151,653	35,250,000	0
141781-BX-1	Cargill Inc CORPORATE 4.375% 04/22/52		05/04/2022	Various		3,817,439	3,830,000	6,516
141781-BY-9	Cargill Inc CORPORATE 4.875% 10/10/25		10/05/2022	Deutsche Bank Securities Inc		30,223,380	30,250,000	0
144141-CV-8	DUKE ENERGY PROGRESS INC CORPORATE		02/03/2022	PRIAC - GC - FFI		9,595,148	10,000,000	190,000
14448C-AQ-7	CARRIER GLOBAL CORP CORPORATE		12/09/2022	RBC Capital Markets		8,257,673	9,578,000	85,456

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14448C-AS-3	CARRIER GLOBAL CORP CORPORATE		05/23/2022	Various		60,957,672	65,675,000	857,737
149123-BL-4	CATERPILLAR INC CORPORATE		02/03/2022	PRIAC - GC - FFI		1,985,384	1,500,000	30,033
149123-CF-6	CATERPILLAR INC CORPORATE		04/28/2022	Various		12,333,417	13,291,000	70,779
149123-CJ-8	CATERPILLAR INC CORPORATE		05/02/2022	Various		20,157,104	23,100,000	100,885
15189W-C@-7	CENTERPOINT ENERGY RESOURCES C Senior No		02/03/2022	PRIAC - GC - PCG		3,936,917	3,875,000	22,423
15189X-AT-5	CENTERPOINT ENERGY CORPORATE		11/02/2022	WELLS FARGO SEC LLC		329,364	400,000	4,392
15189X-AY-4	CENTERPOINT ENERGY CORPORATE		02/23/2022	RBC Capital Markets		22,029,170	22,320,000	0
15189X-BA-5	CENTERPOINT ENERGY CORPORATE		09/27/2022	Various		12,295,882	12,600,000	11,263
000000-00-0	SPE aff w Centurion Foundation CTL		11/08/2022	Direct		7,269,360	7,269,360	0
156504-AL-6	CENTURY COMMUNITIES INC CORPORATE		04/22/2022	Various		1,235,930	1,209,000	26,307
16115Q-AF-7	CHART INDUSTRIES INC CORPORATE		12/08/2022	JP Morgan Securities, Inc		345,314	350,000	0
171239-AG-1	CHUBB INA HOLDINGS INC CORPORATE		12/12/2022	WELLS FARGO SEC LLC		11,172,649	14,124,000	48,012
171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE		09/22/2022	WELLS FARGO SEC LLC		3,897,326	5,888,000	50,383
17136M-AB-8	CHURCH & DWIGHT CO INC CORPORATE		05/18/2022	Various		17,531,405	17,540,000	0
17136M-AC-6	CHURCH & DWIGHT CO INC CORPORATE		10/31/2022	WELLS FARGO SEC LLC		164,695	165,000	0
172967-ML-2	CITIGROUP INC CORP FLOATER		11/28/2022	WELLS FARGO SEC LLC		12,487,200	15,000,000	134,411
174556-AA-0	Citizens Entprs. Capital LLC Debt in a P		02/26/2022	Direct		(401,064)	(401,064)	3,917
17858P-A#-8	CITY OF HOPE Sr. Secured		12/15/2022	Direct		1,000,000	1,000,000	0
195869-AD-4	Colonial Pipeline Co. CORPORATE		02/03/2022	PRIAC - GC - FFI		8,311,878	7,100,000	148,656
196801-B*-4	Colorcon, Inc Sr. Unsecured		06/29/2022	Direct		3,830,000	3,830,000	0
200339-EX-3	COMERICA BK CORP FLOATER		08/18/2022	JP Morgan Securities, Inc		22,060,000	22,060,000	0
202795-JP-6	COMMONWEALTH EDISON CORPORATE		02/23/2022	Morgan Stanley & Co, Inc		5,228,650	5,000,000	96,667
20647@-AD-7	Concord Purchaser Corp. Sr. Secured		03/04/2022	Direct		9,464,417	9,464,417	0
20752@-AA-4	ConnectAmerica.com LLC Sr. Secured		12/14/2022	Direct		92,799	92,799	0
20752@-AA-4	ConnectAmerica.com LLC Sr. Secured		10/05/2022	Interest Capitalization		46,169	46,169	0
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE		02/03/2022	PRIAC - GC - FFI		2,348,861	2,350,000	24,871
20825C-AW-4	Conocophillips CORPORATE		05/09/2022	Tax Free Exchange		2,294,000	2,000,000	7,917
20825C-AY-0	Conocophillips CORPORATE		05/09/2022	Tax Free Exchange		1,310,595	1,100,000	11,037
20825C-BC-7	Conocophillips CORPORATE		05/09/2022	Tax Free Exchange		46,465,949	35,605,000	183,217
20825C-BE-3	Conocophillips CORPORATE		05/09/2022	Tax Free Exchange		13,021,100	10,000,000	113,167
20826F-BD-7	CONOCOPHILLIPS CO CORPORATE		10/04/2022	Tax Free Exchange		3,661,528	3,769,000	8,007
210518-DD-5	Consumers Energy CORPORATE		01/27/2022	Jefferies & Co, Inc		6,898,320	5,720,000	73,264
21871X-AC-3	COREBRIDGE FINANCIAL INC CORPORATE		04/18/2022	BPN Paribas Securities		4,329,336	4,400,000	6,692
224044-CL-9	COX COMMUNICATIONS INC CORPORATE		01/18/2022	Various		4,983,151	5,465,000	29,784
224044-CN-5	COX COMMUNICATIONS INC CORPORATE		08/16/2022	Goldman Sachs & Co		8,979,889	10,397,000	47,306
224044-CP-0	COX COMMUNICATIONS INC CORPORATE		05/25/2022	Goldman Sachs & Co		9,550,560	12,000,000	194,400
23311V-AH-0	DCP MIDSTREAM OPERATING LP CORPORATE		08/30/2022	Citigroup Capital Markets Inc		1,470,255	1,500,000	22,635
23317@-AA-6	DD SOUTH 5 LC CTL 3.200% 03/05/39		11/05/2022	Direct		10,762,029	10,762,029	0
23317@-AA-6	DD SOUTH 5 LC CTL 3.200% 03/05/39		12/05/2022	Interest Capitalization		771,897	771,897	0
233331-BD-8	DTE ENERGY COMPANY CORPORATE		08/03/2022	Barclays Capital Inc		24,751,733	24,750,000	10,828
235825-AF-3	Dana Holding Corp CORPORATE		04/18/2022	Suntrust Capital Markets Inc		2,743,125	2,850,000	65,956
235851-AW-2	DANAHER CORP CORPORATE		01/28/2022	Various		5,184,326	5,664,000	21,355
23918K-AS-7	DAVITA HEALTHCARE PARTNERS INC CORPORATE		03/01/2022	Various		2,447,063	2,525,000	24,612
23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORPORATE		12/15/2022	Various		2,832,125	3,700,000	39,917
244199-BG-9	DEERE & CO CORPORATE 2.875% 09/07/49		03/24/2022	Various		8,855,304	9,952,000	34,784
24422E-WE-5	JOHN DEERE CAPITAL CORP CORPORATE		04/12/2022	Merrill Lynch,Pierce,Fenner &		9,287,352	9,300,000	0
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE		01/19/2022	Jefferies & Co, Inc		1,686,192	1,568,000	13,750
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE		03/10/2022	Various		13,661,352	13,010,000	303,025
256677-AG-0	DOLLAR GENERAL CORP CORPORATE		03/15/2022	US Bank NA		2,567,492	2,604,000	41,519
256677-AJ-4	DOLLAR GENERAL CORP CORPORATE		09/06/2022	Goldman Sachs & Co		21,480,005	21,500,000	0
260543-CV-3	DOW CHEMICAL CO/THE CORPORATE		04/13/2022	Various		13,620,607	13,228,000	269,851
260543-DD-2	DOW CHEMICAL CO/THE CORPORATE		03/28/2022	JP Morgan Securities, Inc		27,127,127	28,261,000	293,024
260543-DG-5	DOW CHEMICAL CO/THE CORPORATE		12/19/2022	Various		2,967,983	2,912,000	8,778
260543-DH-3	DOW CHEMICAL CO/THE CORPORATE		11/30/2022	JP Morgan Securities, Inc		28,188,660	26,000,000	137,233
26442T-AG-2	DUKE UNIVERSITY CORPORATE		06/23/2022	PLAZFIA		10,506,804	14,165,000	90,039

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26442T-AH-0	DUKE UNIVERSITY CORPORATE		06/23/2022	PLAZFIA		5,833,072	7,990,000	52,169
26840*-AA-7	E D & F Man Services Inc. Sr. Secured		11/30/2022	Direct		9,672,429	9,672,429	0
26860#-AA-8	EIF Pio Pico, LLC Senior Secured		02/03/2022	PRIAC - GC - PCG		833,990	833,990	2,995
26884T-AN-2	ERAC USA FINANCE LLC CORPORATE		11/01/2022	Jefferies & Co, Inc		600,708	786,000	7,664
276480-AD-2	EASTERN GAS TRANSMISSION AND S CORPORATE		08/30/2022	Tax Free Exchange		629,664	500,000	4,792
276480-AF-7	EASTERN GAS TRANSMISSION AND S CORPORATE		08/30/2022	Tax Free Exchange		28,866,077	22,573,000	358,158
278062-AH-7	EATON CORPORATION CORPORATE		08/16/2022	Deutsche Bank Securities Inc		14,144,950	14,155,000	0
28470R-AH-5	ELDORADO RESORTS INC CORPORATE		10/03/2022	Various		1,972,646	1,975,000	21,241
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ASSET BACKED		06/09/2022	Bank Of Montreal-Montreal		42,731,776	42,733,263	0
292102-A*-1	Empire State Realty OP, L.P. Sr. Unsecur		02/03/2022	PRIAC - GC - PCG		1,050,000	1,050,000	3,897
29273R-BF-5	ENERGY TRANSFER PARTNERS LP CORPORATE		11/02/2022	Goldman Sachs & Co		1,574,520	2,000,000	14,019
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP CORPORATE		11/02/2022	Various		13,276,531	13,655,000	272,821
29273V-AQ-3	Energy Transfer Equity, L.P. CORPORATE		12/05/2022	Deutsche Bank Securities Inc		8,675,533	8,685,000	0
29375J-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		03/23/2022	Mitsubishi UFJ SEC (USA) Inc		36,969,639	36,975,448	0
29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE		02/16/2022	Various		6,812,782	6,880,000	14,448
29388@-AA-7	Entertainment Earth Sr. Secured		07/22/2022	Direct		7,291,063	7,291,063	0
294429-AT-2	EQUIFAX INC CORPORATE 2.350% 09/15/31		03/15/2022	Goldman Sachs & Co		11,937,226	13,498,000	1,762
294429-AV-7	EQUIFAX INC CORPORATE 5.100% 12/15/27		09/07/2022	WELLS FARGO SEC LLC		1,348,745	1,350,000	0
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED		08/01/2022	Interest Capitalization		0	0	0
29587#-BH-8	Ernst&YoungUS LLP/Ernst&Young Sr. Unsecu		05/11/2022	Direct		10,810,000	10,810,000	0
29587#-BJ-4	Ernst&YoungUS LLP/Ernst&Young Sr. Unsecu		05/11/2022	Direct		7,500,000	7,500,000	0
000000-00-0	Eureka Entertainment LLC Sr. Secured		12/20/2022	Direct		28,713,601	28,713,601	0
299808-AH-8	EVEREST RE GROUP LTD CORPORATE		11/21/2022	Various		9,876,355	11,101,000	94,922
299808-AJ-4	EVEREST RE GROUP LTD CORPORATE		05/16/2022	Various		39,142,108	42,769,000	344,391
30217*-AA-4	FedEx Corporation CTL 6.605% 05/15/55		11/17/2022	Direct		15,453,594	15,300,588	0
302491-AU-9	FMC CORP CORPORATE 3.450% 10/01/29		09/07/2022	Key Capital Markets		1,973,862	2,200,000	33,312
30258H-B*-8	FNBM LLC Sr. Secured 2.680% 02/24/27		02/24/2022	Direct		63,900,000	63,900,000	0
30258H-B*-8	FNBM LLC Sr. Secured 2.680% 02/24/27		03/01/2022	PLIC BV SA PCG		9,600,185	10,000,000	3,722
302788-AR-1	FMT Heavy Oil Transportation Senior Secu		02/03/2022	PRIAC - GC - PCG		697,771	697,771	3,594
304071-AA-1	FAIRFAX (US) INC CORPORATE		08/19/2022	Stifel, Nicolaus & Co		3,603,963	3,620,000	4,902
31428X-AW-6	FedEx Corporation CORPORATE		05/25/2022	Goldman Sachs & Co		1,126,786	1,127,000	21,075
31428X-BE-5	FedEx Corporation CORPORATE		05/24/2022	Jefferies & Co, Inc		9,445,600	10,000,000	14,514
31428X-BG-0	FedEx Corporation CORPORATE		02/23/2022	Various		38,050,947	33,983,000	532,546
31428X-BQ-8	FedEx Corporation CORPORATE		05/09/2022	Various		8,393,846	9,232,000	63,445
33773*-AA-4	Fiserv, Inc. CTL 4.130% 10/15/43		11/01/2022	Various		61,441,548	61,441,548	0
338135-C@-3	Fitchburg Gas & Electric Co. Senior Note		02/03/2022	PRIAC - GC - PCG		6,429,397	6,300,000	20,636
338135-D*-4	Fitchburg Gas & Electric Co. Senior Note		02/03/2022	PRIAC - GC - PCG		10,095,058	9,500,000	126,350
340711-AG-5	Florida Gas Transmission CORP SINKING FU		02/03/2022	PRIAC - GC - FFI		1,548,354	1,500,000	34,463
000000-00-0	Full Circle Fiber Operating Sr. Secured		12/16/2022	Direct		65,140,000	65,140,000	0
36257U-AK-3	GS MORTGAGE SECURITIES TRUST G CMBS		02/04/2022	JP Morgan Securities, Inc		3,494,941	3,500,000	1,871
000000-00-0	GS Hahnes NMTC Investment Fund Leverage		04/11/2022	Direct		148,311	148,311	215
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST G CMBS		06/15/2022	BREAN MURRAY CARRET &		1,006,594	1,200,000	1,133
36258Y-BF-4	GS MORTGAGE SECURITIES TRUST G CMBS		01/04/2022	Goldman Sachs & Co		127,783	125,000	46
36264F-AK-7	GSK CONSUMER HEALTHCARE CAPITA CORPORATE		11/02/2022	Tax Free Exchange		4,314,464	4,400,000	15,675
36264F-AM-3	GSK CONSUMER HEALTHCARE CAPITA CORPORATE		11/02/2022	Tax Free Exchange		21,030,158	21,095,000	80,718
36264F-AN-1	GSK CONSUMER HEALTHCARE CAPITA CORPORATE		11/02/2022	Various		42,071,611	46,370,000	195,784
364760-AQ-1	THE GAP INC CORPORATE 3.875% 10/01/31		08/30/2022	Market Axess		920,985	1,075,000	16,291
370334-CJ-1	GENERAL MILLS INC CORPORATE		05/10/2022	Merrill Lynch,Pierce,Fenner &		12,523,470	12,700,000	41,451
37045X-DW-3	GENERAL MOTORS FINANCIAL CO IN CORPORATE		08/15/2022	JP Morgan Securities, Inc		5,027,500	5,000,000	47,222
37310P-AC-5	GEORGETOWN UNIVERSITY CORPORATE		02/10/2022	Various		17,735,947	15,175,000	229,094
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE		02/03/2022	PRIAC - GC - FFI		1,991,180	2,000,000	3,319
374297-A*-0	Getty Realty Corp New Senior Unsecured		02/03/2022	PRIAC - GC - PCG		2,700,000	2,700,000	26,483
38141E-C3-1	GOLDMAN SACHS CORPORATE		01/12/2022	Various		15,453,279	12,550,000	6,259
38141G-YK-4	GOLDMAN SACHS GROUP INC CORP FLOATER		04/13/2022	Citigroup Capital Markets Inc		7,268,131	9,100,000	61,852
38141G-ZN-7	GOLDMAN SACHS GROUP INC CORP FLOATER		02/16/2022	Various		59,407,600	60,520,000	45,972

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
39121J-D*-8	Great River Energy Sr. Secured		06/22/2022	Direct		1,000,000	1,000,000	0
39526@-AG-6	Greenheck Fan Corporation Sr. Secured		08/24/2022	Direct		17,150,000	17,150,000	0
404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE		09/28/2022	Various		1,832,820	2,300,000	25,607
410345-AL-6	HANESBRANDS CORPORATE 4.875% 05/15/26		09/26/2022	Various		8,908,368	9,416,000	163,639
413875-AW-5	HARRIS CORP DEL CORPORATE		05/02/2022	Various		3,381,148	3,363,000	54,534
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE		08/16/2022	Morgan Stanley & Co, Inc		1,268,536	1,095,000	27,808
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE		02/01/2022	WELLS FARGO SEC LLC		5,805,108	5,700,000	93,480
416518-AD-0	HARTFORD FINANCIAL SERVICES GR CORPORATE		02/23/2022	Various		15,004,650	17,700,000	217,500
000000-00-0	Hawaiian Electric Ind Inc Sr. Unsecured		10/26/2022	Direct		4,500,000	4,500,000	0
42307#-AA-6	Heitman America Real Est Hd LP Senior No		02/03/2022	PRIAC - GC - PMC		266,000	266,000	446
42307#-AB-4	Heitman America Real Est Hd LP Senior No		02/03/2022	PRIAC - GC - PMC		266,000	266,000	446
427866-BE-7	HERSHEY CO CORPORATE 1.700% 06/01/30		11/30/2022	SMBC NIKKO SECURITIES		2,750,532	3,400,000	161
432833-AG-6	HILTON DOMESTIC OPERATIN CORPORATE		02/11/2022	Various		1,101,765	1,073,000	15,977
437076-BX-9	Home Depot Inc CORPORATE		09/29/2022	Goldman Sachs & Co		87,408	100,000	1,463
437076-BZ-4	Home Depot Inc CORPORATE		05/02/2022	Goldman Sachs & Co		7,709,660	9,620,000	116,075
438516-CF-1	HONEYWELL INTERNATIONAL CORPORATE		02/10/2022	Deutsche Bank Securities Inc		5,038,091	5,495,000	47,547
445587-AE-8	HUNT CO INC CORPORATE 5.250% 04/15/29		09/22/2022	Cantor Fitzgerald & Co. Inc.		2,054,000	2,600,000	61,046
44860#-AG-8	Hybrid Design Associates LLC #2 PIKTrack		06/30/2022	Direct		272,501	297,675	0
44860#-AG-8	Hybrid Design Associates LLC #2 PIKTrack		09/30/2022	Interest Capitalization		67,966	67,966	0
44929@-AT-1	ICRE REIT HLDGS Sr. Unsecured		08/25/2022	Direct		85,623,500	85,623,500	0
44929@-AW-4	ICRE REIT HLDGS Sr. Unsecured		10/19/2022	Direct		65,636,000	65,636,000	0
44929@-AX-2	ICRE REIT HLDGS Sr. Unsecured		10/19/2022	Direct		75,949,500	75,949,500	0
450319-C*-7	ITC Midwest LLC Sr. Secured		04/20/2022	Various		27,698,069	26,935,000	6,225
450636-E#-8	ITR CONCESSION CO LLC Sr. Secured		03/15/2022	Direct		7,500,000	7,500,000	0
45326@-AB-6	Inclusiv Secondary Capital Fun Subordina		01/29/2022	Direct		0	0	(241)
455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE		02/02/2022	JP Morgan Securities, Inc		2,014,405	1,739,000	17,835
45687A-AN-2	INGERSOLL-RAND CO. CORPORATE		03/16/2022	WELLS FARGO SEC LLC		1,592,920	1,550,000	4,999
459200-GS-4	IBM CORP CORPORATE 5.600% 11/30/39		02/03/2022	PRIAC - GC - FFI		3,050,000	3,050,000	28,941
460146-CK-7	INTL PAPER CORP CORPORATE		08/17/2022	Merrill Lynch,Pierce,Fenner &		1,316,469	1,390,000	11,861
46590J-AV-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS		11/30/2022	JP Morgan Securities, Inc		4,818,750	5,000,000	462
46591E-AS-6	JPMORGAN CHASE COMMERCIAL MORT CMBS		07/25/2022	Various		1,931,796	2,030,000	2,913
46647P-CU-8	JPMORGAN CHASE & CO CORP FLOATER		11/29/2022	JP Morgan Securities, Inc		8,213,600	10,000,000	103,705
46652J-AV-4	JPMDB COMMERCIAL MORTGAGE SECU CMBS		02/03/2022	PRIAC - GC - FFI		655,376	650,000	0
46674@-AA-4	MNC Hospital Owner, LP CTL		04/06/2022	Various		47,842,024	46,903,946	0
000000-00-0	2000 Arch Associates LP CTL		12/14/2022	Direct		42,604,840	42,183,010	0
000000-00-0	2000 Arch Associates LP CTL		12/14/2022	Direct		2,285,502	2,285,502	0
475795-AC-4	JELD-WEN INC CORPORATE		01/31/2022	Morgan Stanley & Co, Inc		996,250	1,000,000	6,038
475795-AD-2	JELD-WEN INC CORPORATE		05/04/2022	Merrill Lynch,Pierce,Fenner &		445,000	500,000	9,547
475795-AE-0	JELD-WEN INC CORPORATE		09/19/2022	Merrill Lynch,Pierce,Fenner &		2,283,750	2,250,000	36,198
478115-AH-1	JOHNS HOPKINS UNIVERSITY CORPORATE		11/16/2022	Goldman Sachs & Co		1,495,000	1,495,000	0
478165-AB-9	S.C. Johnson & Son, Inc. SENIOR NOTE		02/03/2022	PRIAC - GC - PCG		6,098,222	6,000,000	186,750
48020#-AA-9	SPE affiliated with Veyron CTL		12/14/2022	Direct		7,589,850	7,589,850	0
48254H-AA-2	KKR CLO CLO 5.399% 01/15/32		04/27/2022	Deutsche Bank Securities Inc		1,195,200	1,200,000	1,103
48262#-AA-6	KDP III (MULTI-PROPERTY) CTL CTL		03/31/2022	Direct		18,686,306	18,686,306	0
48277@-AC-7	KSI II Finco, LLC Debt in a Project		05/25/2022	Direct		6,426,815	6,426,815	0
48666K-BA-6	KB HOME CORPORATE 7.250% 07/15/30		06/07/2022	Citigroup Capital Markets Inc		750,000	750,000	0
48837@-AE-6	Kemin Industries Inc. Sr. Secured		04/29/2022	Direct		1,425,000	1,425,000	0
49271V-AK-6	Keurig Dr Pepper Inc CORPORATE		02/02/2022	Goldman Sachs & Co		9,665,782	9,199,000	88,248
49326E-EN-9	KEYCORP CORP FLOATER 4.789% 06/01/33		12/20/2022	Barclays Capital Inc		2,387,900	2,500,000	6,984
49327V-2C-7	KEYBANK NA/CLEVELAND OH CORPORATE		08/15/2022	Various		18,218,275	18,370,000	22,045
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE		06/01/2022	Interest Capitalization		23,817	23,817	0
49446R-AY-5	KIMCO RLTY CORP CORPORATE		12/21/2022	Suntrust Capital Markets Inc		491,576	630,000	866
49803#-AB-8	Kite Realty Group LP Senior Unsecured No		02/03/2022	PRIAC - GC - PCG		1,000,000	1,000,000	17,508
49924*-AA-8	Knowledge Support Systems Inc Sr. Secure		11/17/2022	Direct		20,413,312	20,413,312	0
50050N-AA-1	Kontoor Brands Inc CORPORATE		09/21/2022	Various		2,192,463	2,465,000	30,832

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
501044-DF-5	KROGER COMPANY CORPORATE		01/20/2022	Various		10,022,816	9,358,000	96,707
501044-DG-3	KROGER COMPANY CORPORATE		09/13/2022	Various		13,554,515	12,451,000	13,844
50152#-AR-8	Kwik Trip, Inc. Sr. Secured		11/28/2022	Direct		40,980,000	40,980,000	0
50212@-AE-7	LP 1A REIT INC Sr. Unsecured		06/15/2022	Various		84,920,000	84,920,000	0
50212@-AF-4	LP 1A REIT INC Sr. Unsecured		06/15/2022	Direct		43,965,000	43,965,000	0
50249A-AA-1	LYB INTERNATIONAL FINANCE III CORPORATE		01/06/2022	JP Morgan Securities, Inc		22,310,400	20,000,000	198,333
50249A-AD-5	LYB INTERNATIONAL FINANCE III CORPORATE		03/28/2022	Various		16,879,685	17,500,000	298,842
50249A-AJ-2	LYB INTERNATIONAL FINANCE III CORPORATE		05/09/2022	JP Morgan Securities, Inc		7,070,700	9,100,000	36,653
513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE		09/20/2022	Morgan Stanley & Co, Inc		936,250	1,000,000	17,198
513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE		01/07/2022	JP Morgan Securities, Inc		762,656	750,000	5,742
51467*-AQ-2	Land O'Lakes Sr. Unsecured		08/10/2022	Direct		34,590,000	34,590,000	0
51805@-AH-1	LaSalle Property Fund REIT Inc Sr. Unsec		05/10/2022	Direct		10,200,000	10,200,000	0
51805@-AK-4	LaSalle Property Fund REIT Inc Sr. Unsec		06/08/2022	Various		48,475,000	48,475,000	0
52504#-AA-6	PD 3900 Srra Crcle w Peron Dev CTL		12/15/2022	Direct		29,971,131	29,971,131	0
526107-AF-4	LENNOX INTL INC CORPORATE		04/28/2022	Seaport Group		2,687,370	3,000,000	12,892
527298-BP-7	LEVEL 3 FINANCING CORPORATE		12/05/2022	Barclays Capital Inc		1,725,000	2,000,000	18,133
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE		03/16/2022	Various		8,620,077	9,300,000	156,163
53079E-BN-3	Liberty Mutual Group Inc. CORPORATE		11/17/2022	Barclays Capital Inc		4,625,283	5,247,000	132,268
532457-BZ-0	Eli Lilly & Co CORPORATE		01/04/2022	WELLS FARGO SEC LLC		8,896,048	9,800,000	75,542
53621@-BD-7	Lion Industrial Properties, LP Sr. Unsec		06/15/2022	Direct		35,000,000	35,000,000	0
53621@-BE-5	Lion Industrial Properties, LP Sr. Unsec		06/15/2022	Direct		40,000,000	40,000,000	0
537008-C#-9	Littelfuse Inc. Sr. Unsecured		07/18/2022	Direct		7,890,000	7,890,000	0
539830-BN-8	LOCKHEED MARTIN CORP CORPORATE		02/25/2022	JP Morgan Securities, Inc		8,523,775	7,906,000	149,103
539830-BQ-1	LOCKHEED MARTIN CORP CORPORATE		03/15/2022	RBC Capital Markets		12,328,992	14,800,000	105,902
539830-BX-6	LOCKHEED MARTIN CORP CORPORATE		10/19/2022	Morgan Stanley & Co, Inc		257,868	260,000	0
539830-BY-4	LOCKHEED MARTIN CORP CORPORATE		10/19/2022	Morgan Stanley & Co, Inc		89,225	90,000	0
54388*-AP-4	Loram Maintenance of Way, Inc. Sr. Unsec		02/25/2022	Direct		3,610,000	3,610,000	0
548661-DX-2	LOWES COMPANIES INC CORPORATE		04/21/2022	JP Morgan Securities, Inc		1,683,043	1,962,000	709
548661-EK-9	LOWES COMPANIES INC CORPORATE		09/06/2022	Goldman Sachs & Co		32,491,875	32,500,000	0
548661-EN-3	LOWES COMPANIES INC CORPORATE		11/22/2022	Various		16,185,576	16,609,000	204,138
54949@-AS-8	Luck Stone Corporation Sr. Unsecured		02/07/2022	Direct		23,773,750	23,773,750	0
552953-CD-1	MGM RESORTS INTL CORPORATE		06/13/2022	Barclays Capital Inc		881,250	1,000,000	13,361
552953-CE-9	MGM RESORTS INTL CORPORATE		09/08/2022	Market Axess		620,462	631,000	8,768
552953-CF-6	MGM RESORTS INTL CORPORATE		10/11/2022	Various		1,349,750	1,400,000	8,999
552953-CG-4	MGM RESORTS INTL CORPORATE		09/26/2022	Deutsche Bank Securities Inc		739,688	750,000	20,672
552953-CH-2	MGM RESORTS INTL CORPORATE		02/03/2022	Trade Web Direct LL		874,563	875,000	12,931
55336V-BU-3	MPLX LP CORPORATE 4.950% 09/01/32		09/20/2022	Barclays Capital Inc		26,202,530	27,930,000	157,455
55342U-AH-7	MPT Opt Partner CORPORATE		09/22/2022	Various		4,988,308	5,309,000	50,694
55903V-AJ-2	MAGALLANES INC CORPORATE		04/14/2022	RBC Capital Markets		9,821,148	9,950,000	38,096
55903V-AL-7	MAGALLANES INC CORPORATE		12/05/2022	Various		6,770,600	8,000,000	70,366
55903V-AQ-6	MAGALLANES INC CORPORATE		11/17/2022	Various		73,827,850	78,100,000	253,737
56081#-CZ-1	Major League Baseball Trust Sr. Secured		08/10/2022	Direct		3,372,479	3,372,479	0
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		04/22/2022	Direct		6,273,274	6,273,274	0
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		11/30/2022	Interest Capitalization		35,023	35,023	0
56085M-AB-7	MajorKey Technologies Hldg LLC Sr. Secur		07/01/2022	Direct		646,727	646,727	0
570535-AQ-7	MARKEL CORP CORPORATE 5.000% 04/05/46		04/20/2022	Barclays Capital Inc		2,482,637	2,410,000	5,690
570535-AT-1	MARKEL CORP CORPORATE 5.000% 05/20/49		11/21/2022	WELLS FARGO SEC LLC		2,259,077	2,599,000	1,083
570535-AV-6	MARKEL CORP CORPORATE 4.150% 09/17/50		11/21/2022	Various		6,144,911	8,113,000	59,998
571676-AC-9	MARS INC CORPORATE 3.600% 04/01/34		02/03/2022	PRIAC - GC - FFI		2,373,512	2,035,000	24,420
571676-AG-0	MARS INC CORPORATE 4.125% 04/01/54		09/16/2022	Goldman Sachs & Co		12,664,094	14,890,000	288,339
571676-AN-5	MARS INC CORPORATE 2.375% 07/16/40		02/03/2022	PRIAC - GC - FFI		2,359,349	2,340,000	2,316
57169*-AM-9	Mars Inc. Series E Senior Note		02/03/2022	PRIAC - GC - PCG		2,200,000	2,200,000	47,227
571903-BE-2	MARRIOTT INTL INC NEW CORPORATE		12/15/2022	Deutsche Bank Securities Inc		9,529,500	10,000,000	5,139
571903-BF-9	MARRIOTT INTL INC NEW CORPORATE		12/28/2022	Various		23,349,749	27,380,000	152,036
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE		05/25/2022	Various		11,751,387	13,010,000	239,744

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
573284-AV-8	MARTIN MARIETTA MATERIALS INC CORPORATE		03/23/2022	Various		3,693,262	4,008,000	2,783
573284-AX-4	MARTIN MARIETTA MATERIALS INC CORPORATE		05/02/2022	Various		33,761,070	38,797,000	165,702
574599-BR-6	MASCO CORP CORPORATE 3.125% 02/15/51		02/17/2022	JP Morgan Securities, Inc		2,854,305	3,052,000	25,813
575718-AJ-0	MASS INSTITUTE OF TECH CORPORATE		03/01/2022	JP Morgan Securities, Inc		14,165,000	14,165,000	0
57636Q-AH-7	Mastercard Inc CORPORATE		03/22/2022	Barclays Capital Inc		2,718,529	2,650,000	34,406
57636Q-AL-8	Mastercard Inc CORPORATE		01/25/2022	Merrill Lynch,Pierce,Fenner &		9,896,628	9,050,000	51,384
58013M-EK-6	MCDONALDS CORP CORPORATE		08/16/2022	Barclays Capital Inc		14,012,312	13,610,000	60,820
58013M-FA-7	MCDONALDS CORP CORPORATE		03/23/2022	Merrill Lynch,Pierce,Fenner &		5,491,500	5,000,000	71,771
58013M-FC-3	MCDONALDS CORP CORPORATE		10/17/2022	Various		14,220,911	14,050,000	209,008
58013M-FH-2	MCDONALDS CORP CORPORATE		02/22/2022	Various		25,450,149	22,360,000	428,258
58646#-BD-5	Menasha Corporation Sr. Unsecured		07/07/2022	Direct		1,000,000	1,000,000	0
58646#-BE-3	Menasha Corporation Sr. Unsecured		07/07/2022	Direct		3,300,000	3,300,000	0
58933Y-BG-9	Merck & Co Inc CORPORATE		01/04/2022	WELLS FARGO SEC LLC		4,560,740	4,770,000	9,991
589858-AB-1	Merieux Nutrisciences Corp Sr. Unsecured		07/18/2022	Direct		7,709,430	7,709,430	0
59182*-AC-0	MetLife Core Property Holdings Sr. Unsec		03/01/2022	PPC - PALAC Flex DOP		7,697,355	8,000,000	10,040
591894-CC-2	METROPOLITAN EDISON CORPORATE		08/25/2022	Citigroup Capital Markets Inc		5,376,303	5,466,000	28,727
592688-D#-9	Mettler-Toledo Int'l Inc. Sr. Unsecured		03/17/2022	Direct		2,220,000	2,220,000	0
592688-E*-2	Mettler-Toledo Int'l Inc. Sr. Unsecured		09/01/2022	Direct		9,590,000	9,590,000	0
59447#-AM-5	Michigan Electric Transmission Sr. Secur		05/10/2022	Direct		1,230,000	1,230,000	0
59801W-AM-8	MIDOCEAN CLO CLO 5.119% 07/15/29		05/11/2022	Barclays Capital Inc		29,665,840	30,117,604	48,824
59862*-AJ-2	Mike Albert Leasing Inc. Sr. Secured		08/30/2022	Direct		7,000,000	7,000,000	0
59862*-AK-9	Mike Albert Leasing Inc. Sr. Secured		12/27/2022	Direct		12,970,000	12,970,000	0
60081H-A@-7	Milliken & Company, Inc. Sr. Unsecured		06/03/2022	Direct		6,018,732	6,800,000	21,120
61692B-BJ-8	MORGAN STANLEY CAP CMBS		02/03/2022	PRIAC - GC - FFI		4,033,807	4,000,000	0
61692C-AZ-1	MORGAN STANLEY CAPITAL I TRUST CMBS		08/18/2022	Various		1,482,028	1,734,000	2,221
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		02/03/2022	PRIAC DC Non Trust FI		21,514	19,347	17
61747Y-EL-5	MORGAN STANLEY CORP FLOATER		01/20/2022	Merrill Lynch,Pierce,Fenner &		250,000	250,000	0
624758-AF-5	MUELLER WATER PRODUCTS INC CORPORATE		01/21/2022	Merrill Lynch,Pierce,Fenner &		495,000	500,000	2,222
62482B-AA-0	MOZART DEBT MERGER SUB INC CORPORATE		09/26/2022	Various		2,644,605	3,200,000	58,383
62819*-AC-5	Mustang Tractor & Equipment Co Senior No		02/03/2022	PRIAC - GC - PCG		1,000,000	1,000,000	217
62886E-AU-2	NCR CORP CORPORATE 5.750% 09/01/27		09/08/2022	Goldman Sachs & Co		1,935,000	2,000,000	3,514
629377-CE-0	NRG ENERGY INC CORPORATE		08/30/2022	Market Axess		237,188	250,000	1,837
629377-CH-3	NRG ENERGY INC CORPORATE		09/20/2022	Morgan Stanley & Co, Inc		906,250	1,000,000	14,146
629377-CS-9	NRG ENERGY INC CORPORATE		09/22/2022	Market Axess		359,775	450,000	1,986
63633D-A*-5	National Health Investors, Inc Senior No		02/03/2022	PRIAC - GC - PCG		4,900,000	4,900,000	9,776
63909@-AE-8	Nautical Solutions, LLC Senior Secured N		02/03/2022	PRIAC - GC - PCG		395,388	631,823	0
64083Y-AA-9	NESCO HOLDINGS II INC CORPORATE		04/18/2022	Credit Suisse First Boston Cor		481,875	500,000	382
641062-AN-4	NESTLE HLDGS INC. CORPORATE		01/31/2022	Various		12,786,775	11,037,000	156,971
641062-AY-0	NESTLE HLDGS INC. CORPORATE		04/05/2022	RBC Capital Markets		16,870,308	19,600,000	31,306
641062-BA-1	NESTLE HLDGS INC. CORPORATE		09/06/2022	Merrill Lynch,Pierce,Fenner &		53,732,263	53,750,000	0
641062-BE-3	NESTLE HLDGS INC. CORPORATE		09/16/2022	Various		25,009,250	25,000,000	12,403
644188-BH-6	NEW ENGLAND POWER CO CORPORATE		11/21/2022	Various		17,742,580	17,635,000	0
645869-J#-6	New Jersey Natural Gas Company Sr. Secur		05/27/2022	Direct		10,000,000	10,000,000	0
646025-E@-1	New Jersey Resources Corp Sr. Unsecured		06/23/2022	Direct		8,000,000	8,000,000	0
649840-C#-0	NY STATE ELECTRIC & GAS Sr. Unsecured		12/15/2022	Direct		24,700,000	24,700,000	0
651639-AM-8	NEWMONT MINING CORP CORPORATE		12/09/2022	Key Capital Markets		2,170,720	2,000,000	25,000
651639-AW-6	NEWMONT MINING CORP CORPORATE		11/29/2022	JP Morgan Securities, Inc		3,046,830	3,000,000	29,375
651639-AZ-9	NEWMONT MINING CORP CORPORATE		08/26/2022	Various		54,922,044	60,867,000	172,529
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDING CORPORATE		08/02/2022	Barclays Capital Inc		35,088,900	35,000,000	0
65339K-CD-0	NEXTERA ENERGY CAPITAL HOLDING CORPORATE		05/10/2022	Deutsche Bank Securities Inc		14,913,817	15,000,000	62,475
65364U-AN-6	NIAGARA MOHAWK PWR CORP CORPORATE		12/09/2022	RBC Capital Markets		24,176,100	30,000,000	271,133
65364U-AS-5	NIAGARA MOHAWK PWR CORP CORPORATE		12/08/2022	Jefferies & Co, Inc		7,434,280	7,000,000	96,705
654106-AE-3	NIKE INC CORPORATE 3.875% 11/01/45		03/16/2022	Citigroup Capital Markets Inc		8,660,912	8,450,000	124,608
655844-AV-0	NORFOLK SOUTHERN CORP BOND		02/03/2022	PRIAC - GC - FFI		5,926,985	6,422,000	145,565
655844-BY-3	NORFOLK SOUTHERN CORP CORPORATE		01/10/2022	Various		17,332,350	15,000,000	231,708

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655844-BZ-0	NORFOLK SOUTHERN CORP CORPORATE		04/20/2022	WELLS FARGO SEC LLC		5,490,650	5,500,000	47,025
655844-CH-9	NORFOLK SOUTHERN CORP CORPORATE		02/02/2022	Various		22,106,160	23,000,000	147,847
655844-CN-6	NORFOLK SOUTHERN CORP CORPORATE		02/23/2022	Various		4,969,700	5,000,000	0
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP		02/03/2022	PRIAC - GC - FFI		13,709,014	11,590,000	192,684
65675*-AD-9	North American Breweries Hold Senior Uns		02/03/2022	PRIAC - GC - PCG		3,850,000	3,850,000	17,965
66550#-AD-3	Northern New England Energy Co Sr. Unsec		06/17/2022	Direct		22,200,000	22,200,000	0
665859-AX-2	NORTHERN TRUST CORP CORPORATE		12/14/2022	Various		6,802,044	6,400,000	37,431
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE		04/19/2022	Various		10,871,150	10,765,000	151,118
666807-BU-5	NORTHROP GRUMMAN SYSTEMS CORPORATE		09/19/2022	RBC Capital Markets		3,472,539	3,425,000	69,927
666807-CC-4	NORTHROP GRUMMAN SYSTEMS CORPORATE		06/15/2022	Tax Free Exchange		8,299,916	5,800,000	17,481
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE		01/28/2022	US Bank NA		10,589,629	9,250,000	72,272
67021C-AR-8	NSTAR ELECTRIC COMPANY CORPORATE		02/14/2022	BPN Paribas Securities		1,700,730	1,840,000	100
670346-AX-3	NUCOR CORP CORPORATE 3.950% 05/23/25		05/18/2022	JP Morgan Securities, Inc		23,235,120	23,250,000	0
67097@-AA-9	OCF (METAIRIE LA MOB) CTL PASS CTL		09/15/2022	Direct		31,397,662	31,397,662	0
67103H-AJ-6	O'REILLY AUTOMOTIVE INC CORPORATE		02/23/2022	Various		4,252,040	4,000,000	67,200
67105@-AF-8	OSI Group LLC Senior Secured Note		02/03/2022	PRIAC - GC - PCG		1,590,000	1,590,000	24,784
674599-DW-2	Occidental Pete Corp CORP		02/03/2022	PRIAC - GC - FFI		10,114,813	10,000,000	292,022
67611@-AA-6	Odyssey Global Holding Corp Sr. Secured		05/26/2022	Direct		2,461,065	2,461,065	0
68235P-AF-5	ONE GAS INC CORPORATE 4.658% 02/01/44		12/08/2022	Merrill Lynch,Pierce,Fenner &		1,840,440	2,000,000	33,900
68268V-AA-3	ONEMAIN FINANCIAL ISSUANCE TRU ASSET BAC		08/31/2022	RBC Capital Markets		19,735,247	19,740,000	0
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		02/03/2022	PRIAC DC Non Trust FI		188,560	186,607	50
68389X-BQ-7	ORACLE CORP CORPORATE 4.000% 11/15/47		11/18/2022	Deutsche Bank Securities Inc		7,324,600	10,000,000	7,778
68389X-BX-2	ORACLE CORP CORPORATE 3.600% 04/01/50		11/18/2022	WELLS FARGO SEC LLC		10,161,000	15,000,000	76,500
68389X-CJ-2	ORACLE CORP CORPORATE 6.250% 11/09/32		12/09/2022	Various		16,412,871	15,350,000	83,663
68902V-AL-1	OTIS WORLDWIDE CORPORATION CORPORATE		03/21/2022	JP Morgan Securities, Inc		3,236,148	3,730,000	12,253
68902V-AM-9	OTIS WORLDWIDE CORPORATION CORPORATE		02/23/2022	Various		15,280,899	16,385,000	5,733
68964*-AU-5	Otter Tail Power Company Sr. Unsecured		05/20/2022	Direct		8,500,000	8,500,000	0
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORPORATE		02/04/2022	Trade Web Direct LL		509,840	487,000	7,439
693475-BJ-3	PNC FINANCIAL SERVICES CORP FLOATER		12/09/2022	Barclays Capital Inc		21,361,600	20,000,000	150,925
69351U-AR-4	PPL Electric Utilities Corp CORPORATE		11/02/2022	Jefferies & Co, Inc		328,825	380,000	5,465
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC CORPORATE		10/04/2022	Various		5,436,875	5,500,000	135,938
701094-AL-8	PARKER HANNIFIN CORP CORPORATE		03/02/2022	Barclays Capital Inc		2,513,494	2,380,000	813
707569-AV-1	PENN NATL GAMING INC CORPORATE		02/02/2022	UBS International		1,887,500	2,000,000	7,563
713448-EM-6	PEPSICO INC CORPORATE 3.375% 07/29/49		02/08/2022	RBC Capital Markets		10,201,600	10,000,000	10,313
713448-EP-9	PEPSICO INC CORPORATE 2.875% 10/15/49		04/28/2022	Various		19,726,419	22,375,000	106,157
713448-EU-8	PEPSICO INC CORPORATE 3.625% 03/19/50		04/20/2022	RBC Capital Markets		4,767,300	5,000,000	16,615
718172-CX-5	PHILIP MORRIS INTERNATIONAL IN CORPORATE		12/16/2022	Various		21,754,915	20,855,000	90,269
718547-AL-6	PHILLIPS 66 CORPORATE 4.680% 02/15/45		05/05/2022	Taxable Exchange		4,279,875	4,203,000	43,711
718547-AN-2	PHILLIPS 66 CORPORATE 4.900% 10/01/46		05/05/2022	Taxable Exchange		15,338,179	14,880,000	68,861
72650R-BB-7	PLAINS ALL AMER PIPELINE CORPORATE		02/03/2022	PRIAC - GC - FFI		1,976,024	2,000,000	158
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE		02/03/2022	PRIAC - GC - FFI		779,659	780,000	8,842
727658-AA-0	PLATO ELEARNING LLC Sr. Secured		01/11/2022	Direct		11,806,546	11,806,546	0
727658-AB-8	PLATO ELEARNING LLC Sr. Secured		04/27/2022	Direct		3,637,058	3,637,058	0
735389-V9-6	PORT SEATTLE WASH CORPORATE MUNI		09/20/2022	Merrill Lynch,Pierce,Fenner &		4,967,273	4,850,000	27,618
737446-AP-9	POST HOLDINGS INC CORPORATE		09/22/2022	Market Axess		625,199	700,000	10,801
737679-D*-8	Potomac Elec Pwr Co Sr. Secured		03/24/2022	Direct		40,000,000	40,000,000	0
74005P-BS-2	PRAXAIR INC CORPORATE 2.000% 08/10/50		02/25/2022	Goldman Sachs & Co		17,287,650	22,500,000	26,250
742718-FB-0	PROCTER & GAMBLE CO CORPORATE		04/06/2022	Merrill Lynch,Pierce,Fenner &		8,177,833	7,765,000	101,232
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE		01/28/2022	Morgan Stanley & Co, Inc		11,381,436	9,900,000	120,244
743315-AZ-6	PROGRESSIVE CORP OHIO CORPORATE		03/03/2022	Various		8,995,122	8,995,000	0
743315-BA-0	PROGRESSIVE CORP OHIO CORPORATE		03/03/2022	Barclays Capital Inc		6,303,289	6,255,000	0
74332X-AA-9	PROGRESS RESIDENTIAL LP CMO		04/20/2022	Merrill Lynch,Pierce,Fenner &		33,363,228	33,374,836	0
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR CMO		06/10/2022	Deutsche Bank Securities Inc		5,327,350	5,360,778	0
74340X-BR-1	PROLOGIS LP CORPORATE 1.250% 10/15/30		10/04/2022	JP Morgan Securities, Inc		401,621	527,000	3,129
744448-CR-0	PUBLIC SERVICE CO COLO CORPORATE		01/05/2022	Goldman Sachs & Co		6,829,229	5,836,000	73,534

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744448-CV-1	PUBLIC SERVICE CO COLO CORPORATE		03/21/2022	Barclays Capital Inc		1,380,939	1,552,000	7,922
74456Q-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE		03/21/2022	Barclays Capital Inc		8,037,903	8,764,000	40,509
74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE		03/24/2022	Barclays Capital Inc		12,281,162	13,950,000	31,388
74837H-E*-3	Questar Gas Company Sr. Unsecured		08/30/2022	Direct		33,900,000	33,900,000	0
74923*-AB-5	Sunset Pacific Transportation Sr. Secure		07/01/2022	Direct		5,160,230	5,160,230	0
75004@-AA-4	ROC USA, LLC Promissory Note		04/29/2022	Direct		4,750,000	4,750,000	0
75458J-AB-3	Rayburn Country Securitization Sr. Secur		02/10/2022	Direct		6,400,000	6,400,000	0
75458J-AC-1	Rayburn Country Securitization Sr. Secur		02/10/2022	Direct		12,000,000	12,000,000	0
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE		02/03/2022	PRIAC - GC - FFI		6,884,912	5,052,000	88,410
756109-AX-2	Realty Income Corporation CORPORATE		03/09/2022	Citigroup Capital Markets Inc		9,518,784	9,600,000	48,533
756109-B*-4	Realty Income Corporation Sr. Unsecured		06/30/2022	Direct		85,631,000	85,631,000	0
756109-BL-7	Realty Income Corporation CORPORATE		02/17/2022	WELLS FARGO SEC LLC		11,645,540	12,000,000	60,483
756109-BP-8	Realty Income Corporation CORPORATE		10/03/2022	Barclays Capital Inc		1,593,070	1,595,000	0
76169*-AB-3	Rexford Industrial Realty, L.P Senior Un		02/03/2022	PRIAC - GC - PCG		7,281,670	6,811,245	13,384
76174L-AA-1	REYNOLDS GROUP ISSUER LLC CORPORATE		10/06/2022	Various		707,158	800,000	13,544
771196-BY-7	ROCHE HOLDINGS INC CORPORATE		02/22/2022	Various		21,320,594	23,640,000	96,563
78409V-AY-0	S&P Global Inc CORPORATE		03/29/2022	Goldman Sachs & Co		3,473,990	3,250,000	25,729
78409V-BC-7	S&P Global Inc CORPORATE		03/04/2022	Goldman Sachs & Co		11,258,184	11,400,000	0
784788-AA-5	SR Hazlehurst, LLC Debt in a Project		02/03/2022	PRIAC - GC - PCG		753,709	753,709	3,492
78646U-A#-6	Safehold Operating Partnership Sr. Unsec		05/13/2022	Direct		60,450,000	60,450,000	0
78646U-A#-6	Safehold Operating Partnership Sr. Unsec		11/13/2022	Interest Capitalization		800,963	800,963	0
79546V-AL-0	SALLY HOLDINGS LLC CORPORATE		04/27/2022	SMBC NIKKO SECURITIES		754,688	750,000	17,344
80808#-AK-8	Schreiber Foods Inc Senior Unsecured Not		02/03/2022	PRIAC - GC - PCG		1,000,000	1,000,000	13,646
808513-CA-1	CHARLES SCHWAB CORP CORPORATE		03/02/2022	Various		1,536,029	1,540,000	8
810186-AW-6	SCOTTS MIRACLE-GRO CO/TH CORPORATE		01/26/2022	Tax Free Exchange		1,621,500	1,600,000	31,694
810186-AX-4	SCOTTS MIRACLE-GRO CO/TH CORPORATE		02/09/2022	Tax Free Exchange		893,673	900,000	12,800
811042-A#-7	Scripps Health Sr. Secured		03/10/2022	Direct		50,000,000	50,000,000	0
000000-00-0	Seviroli Foods, Inc. Sr. Secured		12/01/2022	Direct		43,224,600	43,224,600	0
82088K-AG-3	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE		04/22/2022	Market Axess		223,600	250,000	825
82088K-AK-4	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE		11/03/2022	Tax Free Exchange		778,125	750,000	7,719
824348-AS-5	SHERWIN WILLIAMS CO CORPORATE		01/06/2022	WELLS FARGO SEC LLC		4,653,831	3,900,000	78,374
824348-AX-4	SHERWIN WILLIAMS CO CORPORATE		04/20/2022	Various		29,362,543	27,882,000	357,437
824348-BK-1	SHERWIN WILLIAMS CO CORPORATE		05/18/2022	JP Morgan Securities, Inc		11,478,362	13,195,000	101,290
824348-BM-7	SHERWIN WILLIAMS CO CORPORATE		03/22/2022	Various		12,065,717	13,556,000	133,639
824348-BN-5	SHERWIN WILLIAMS CO CORPORATE		04/22/2022	JP Morgan Securities, Inc		2,364,556	2,840,000	7,116
824348-BR-6	SHERWIN WILLIAMS CO CORPORATE		08/08/2022	Merrill Lynch,Pierce,Fenner &		10,748,818	10,750,000	0
828807-DT-1	SIMON PROPERTY GROUP LP CORPORATE		01/04/2022	WELLS FARGO SEC LLC		12,787,808	12,825,000	0
832696-AT-5	Smucker Company J M CORPORATE		02/22/2022	Various		18,313,262	18,370,000	257,605
83405*-AA-5	Softtek Integration Systems Senior Secur		02/03/2022	PRIAC - GC - PCG		1,000,000	1,000,000	4,317
838518-G#-9	South Jersey Industries, Inc. Sr. Unsecu		09/15/2022	Direct		19,210,000	19,210,000	91,141
838518-G*-3	South Jersey Industries, Inc. Sr. Unsecu		09/15/2022	Direct		1,200,000	1,200,000	5,439
838518-G@-1	South Jersey Industries, Inc. Sr. Unsecu		09/15/2022	Direct		21,000,000	21,000,000	96,787
842400-FT-5	SOUTHERN CAL EDISON CORPORATE		11/21/2022	WELLS FARGO SEC LLC		7,523,000	10,000,000	186,333
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE		04/08/2022	WELLS FARGO SEC LLC		883,654	875,000	1,243
842400-GK-3	SOUTHERN CAL EDISON CORPORATE		11/18/2022	Citigroup Capital Markets Inc		7,030,800	9,000,000	83,531
842400-GR-8	SOUTHERN CAL EDISON CORPORATE		11/18/2022	JANE STREET EXECUTION SERVICES		4,336,750	5,000,000	54,844
842400-HT-3	SOUTHERN CAL EDISON CORPORATE		11/03/2022	Citigroup Capital Markets Inc		1,013,360	1,020,000	0
84259*-AC-6	Southern Col MidCo, LLC Sr. Secured		01/07/2022	Various		69,540,000	69,540,000	0
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL C CORPORATE		03/29/2022	WELLS FARGO SEC LLC		3,914,896	3,924,000	57,552
85172F-AN-9	SPRINGLEAF FINANCE CORP CORPORATE		05/23/2022	Various		2,821,500	2,700,000	73,744
854502-AL-5	STANLEY BLACK & DECKER INC CORPORATE		01/03/2022	Barclays Capital Inc		5,856,811	5,834,000	41,000
855244-AM-1	STARBUCKS CORP CORPORATE		01/11/2022	Goldman Sachs & Co		1,638,437	1,540,000	6,738
858119-BK-5	STEEL DYNAMICS INC CORPORATE		02/18/2022	Morgan Stanley & Co, Inc		4,262,454	4,200,000	51,520
86508B-AB-7	SUJA MERGER SUB, LLC Sr. Secured		10/11/2022	Direct		6,162,944	6,162,944	0
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER CORPORATE		11/02/2022	Goldman Sachs & Co		2,412,870	3,000,000	75,346

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
86772R-AA-3	SUNRUN JUPITER ASSET BACKED		04/26/2022	Credit Suisse First Boston Cor		30,207,931	30,455,747	0
87264A-BN-4	T-MOBILE USA INC CORPORATE		02/23/2022	Various		35,521,937	42,285,000	38,761
87264A-CT-0	T-MOBILE USA INC CORPORATE		07/01/2022	Tax Free Exchange		65,733,453	76,095,000	546,193
87264A-CW-3	T-MOBILE USA INC CORPORATE		11/18/2022	RBC Capital Markets		19,657,500	20,000,000	208,736
87295#-AA-5	TMI Merger Sub Holdings, Inc Promissory		11/05/2022	Interest Capitalization		85,742	85,742	0
874054-AG-4	TAKE-TWO INTERACTIVE SOF CORPORATE		04/20/2022	JP Morgan Securities, Inc		4,443,795	4,500,000	3,700
87612G-AA-9	Targa Resources Corp CORPORATE		09/26/2022	RBC Capital Markets		2,531,190	3,000,000	19,950
87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE		09/15/2022	Various		1,444,334	1,495,000	24,580
87823*-AA-0	Teachers Ins & Annuity Assoc Sr. Unsecur		06/10/2022	Direct		34,250,000	34,250,000	0
879360-AE-5	Teledyne Technologies Inc CORPORATE		12/15/2022	HSBC Securities (USA) Inc		20,900,670	25,044,000	136,387
88033G-CS-7	TENET HEALTHCARE CORP CORPORATE		10/13/2022	Market Axess		451,250	475,000	5,614
88033G-DJ-6	TENET HEALTHCARE CORP CORPORATE		09/26/2022	Market Axess		443,495	500,000	15,057
88033G-DL-1	TENET HEALTHCARE CORP CORPORATE		04/18/2022	Market Axess		466,875	500,000	8,205
88033G-DP-2	TENET HEALTHCARE CORP CORPORATE		06/01/2022	Barclays Capital Inc		825,000	825,000	0
88240T-AB-7	Texas Electric Market Stabiliz Sr. Secur		06/15/2022	Various		40,046,183	40,050,000	0
883203-BY-6	TEXTRON INC CORPORATE 3.375% 03/01/28		04/18/2022	WELLS FARGO SEC LLC		1,926,040	2,000,000	9,188
883203-CB-5	TEXTRON INC CORPORATE 3.000% 06/01/30		12/07/2022	Merrill Lynch,Pierce,Fenner &		8,048,425	9,250,000	6,167
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY CORPORATE		01/27/2022	Various		33,335,000	33,335,000	0
88590#-AA-5	Thrill Holdings LLC Sr. Secured		05/27/2022	Direct		699,759	699,759	0
88590#-AC-1	Thrill Holdings LLC Sr. Secured		11/17/2022	Direct		2,176,837	2,176,837	0
88591@-AA-6	Medical College of Wisconsin CTL		06/01/2022	Direct		21,377,281	21,165,625	0
891092-B#-4	The Toro Company Sr. Unsecured		06/30/2022	Direct		5,000,000	5,000,000	0
89147L-P@-3	Tortoise Energy Infra Corp. Sr. Unsecure		03/01/2022	PPC - PALAC Flex DOP		4,328,308	4,500,000	23,125
892356-AA-4	Tractor Supply Company CORPORATE		03/21/2022	Various		680,696	793,000	5,474
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP CORPORATE		01/10/2022	Mizuho Securities USA, Inc.		7,292,286	7,650,000	48,046
89236T-JW-6	TOYOTA MOTOR CREDIT CORP CORPORATE		01/10/2022	Merrill Lynch,Pierce,Fenner &		24,209,847	24,300,000	0
89236T-KC-8	TOYOTA MOTOR CREDIT CORP CORPORATE		06/27/2022	Merrill Lynch,Pierce,Fenner &		35,216,513	35,250,000	0
89417E-AM-1	TRAVELERS COS INC/THE CORPORATE		04/27/2022	WELLS FARGO SEC LLC		1,127,620	1,190,000	19,701
902494-BD-4	TYSON FOODS CORPORATE 4.550% 06/02/47		09/13/2022	Various		42,543,203	37,962,000	329,260
902494-BH-5	TYSON FOODS CORPORATE 5.100% 09/28/48		11/22/2022	Various		36,241,636	34,981,000	518,084
90276X-AU-9	UBS COMMERCIAL MORTGAGE TRUST CMBS		02/03/2022	PRIAC - GC - FFI		3,963,165	3,593,000	0
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS		02/03/2022	PRIAC - GC - FFI		704,458	700,000	0
907818-ER-5	UNION PACIFIC CORP CORPORATE		02/09/2022	WELLS FARGO SEC LLC		13,004,601	11,629,000	180,543
907818-FE-3	UNION PACIFIC CORP CORPORATE		02/10/2022	Merrill Lynch,Pierce,Fenner &		5,312,780	5,065,000	99,478
907818-FZ-6	UNION PACIFIC CORP CORPORATE		02/10/2022	Various		29,919,684	30,000,000	0
907818-GA-0	UNION PACIFIC CORP CORPORATE		02/10/2022	Various		26,915,618	26,800,000	0
910208-AB-3	United Electric Securitization Sr. Secur		12/14/2022	Direct		25,000,000	25,000,000	0
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		12/12/2022	JP Morgan Securities, Inc		28,641,000	25,000,000	641,528
91159H-JD-3	US BANCORP SR NT CORP FLOATER		01/20/2022	US Bank NA		9,100,000	9,100,000	0
91159H-JG-6	US BANCORP SR NT CORP FLOATER		12/12/2022	Various		43,283,249	44,560,000	832,458
91159H-JJ-0	US BANCORP SR NT CORP FLOATER		10/18/2022	Various		4,540,000	4,540,000	0
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		09/23/2022	Citigroup Capital Markets Inc		1,084,452	1,200,000	17,400
913017-CP-2	UNITED TECHNOLOGIES CORP CORPORATE		01/04/2022	Barclays Capital Inc		4,526,080	4,000,000	27,900
913017-CY-3	UNITED TECHNOLOGIES CORP CORPORATE		04/25/2022	Various		5,743,667	5,695,000	105,061
91324P-EJ-7	UNITEDHEALTH GROUP INC CORPORATE		05/17/2022	Merrill Lynch,Pierce,Fenner &		4,952,190	4,965,000	0
91324P-ET-5	UNITEDHEALTH GROUP INC CORPORATE		10/25/2022	Merrill Lynch,Pierce,Fenner &		385,398	390,000	0
91327A-AA-0	UNITI GROUP INC/UNITI FIBER HO CORPORATE		09/23/2022	Various		9,092,203	9,075,000	96,633
91859*-AA-9	VA (FRDRKSBG VA) CTL PASS-THRU CTL		12/15/2022	Direct		33,676,233	33,676,233	0
91859*-AB-7	VA (FRDRKSBG VA) CTL PASS-THRU CTL		12/15/2022	Direct		23,910,932	23,910,932	0
92241*-AJ-5	Vector Pipeline LP Sr. Unsecured		05/06/2022	Direct		1,315,007	1,315,007	0
92277G-AG-2	VENTAS REALTY LP / VENTAS CAPI CORPORATE		04/27/2022	US Bank NA		1,655,018	1,645,000	19,603
927804-FL-3	Virginia Electric Power CORPORATE		12/14/2022	Scotia Capital Markets USA		1,824,440	2,125,000	35,653
927804-FP-4	Virginia Electric Power CORPORATE		12/14/2022	Various		4,609,754	4,944,000	77,271
927804-FR-0	Virginia Electric Power CORPORATE		12/14/2022	Daiwa Securities Co. Ltd Tokyo		1,072,231	1,180,000	17,649
927804-FW-9	Virginia Electric Power CORPORATE		01/19/2022	Citigroup Capital Markets Inc		5,415,626	4,890,000	35,860

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92840V-AA-0	VISTRA OPERATIONS COMPANY LLC CORPORATE		09/26/2022	Market Axess		939,500	1,000,000	4,125
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC CORPORATE		09/15/2022	Market Axess		1,436,776	1,512,000	15,491
928668-BR-2	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		05/31/2022	Morgan Stanley & Co, Inc		27,737,513	27,750,000	0
929160-AV-1	VULCAN MATLS CO CORPORATE		05/23/2022	Various		17,321,035	17,387,000	268,849
929160-AY-5	VULCAN MATLS CO CORPORATE		01/19/2022	Various		13,837,083	11,285,000	203,596
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		10/24/2022	WELLS FARGO SEC LLC		8,650,725	8,985,280	21,278
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2022	Interest Capitalization		0	0	0
92980*-AB-7	W2W Finance LLC Sr. Secured		06/02/2022	Various		35,605,000	35,605,000	0
93110*-AA-0	SPE owned by Centurion CTL		12/15/2022	Direct		6,130,427	6,130,427	0
93110*-AB-8	SPE owned by Centurion CTL		12/15/2022	Direct		5,917,383	5,917,383	0
93110*-AC-6	SPE owned by Centurion CTL		12/15/2022	Direct		3,503,274	3,503,274	0
931108-AA-2	WAKEMED CORPORATE 3.286% 10/01/52		02/02/2022	Raymond James & Associates Inc		3,163,923	3,150,000	2,013
941053-AH-3	WASTE CONNECTIONS INC CORP FOREIGN		04/21/2022	Barclays Capital Inc		5,737,905	5,700,000	96,900
94954*-AA-7	Wellington Investment Corp Sr. Secured		04/18/2022	Direct		7,370,000	7,370,000	0
94973V-AL-1	ANTHEM INC CORPORATE 5.850% 01/15/36		12/15/2022	Pierpont Securities		4,270,480	4,000,000	100,100
94973V-BL-0	ANTHEM INC CORPORATE 4.850% 08/15/54		04/27/2022	JP Morgan Securities, Inc		5,662,079	5,715,000	56,975
94989A-AU-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/30/2022	Goldman Sachs & Co		12,376,406	13,000,000	1,230
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		02/03/2022	PRIAC - GC - FFI		715,647	737,559	0
95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER		11/17/2022	Various		10,537,740	11,569,000	75,716
95000U-2Z-5	WELLS FARGO & COMPANY CORP FLOATER		04/20/2022	WELLS FARGO SEC LLC		21,457,327	21,420,000	0
95000U-3B-7	WELLS FARGO & COMPANY CORP FLOATER		11/23/2022	WELLS FARGO SEC LLC		9,614,400	10,000,000	167,314
95002E-BA-4	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/01/2022	Barclays Capital Inc		3,097,146	3,318,000	912
95081Q-AN-4	WESCO DISTRIBUTION INC CORPORATE		09/23/2022	Various		2,483,000	2,400,000	33,408
95081Q-AP-9	WESCO DISTRIBUTION INC CORPORATE		08/31/2022	Various		633,432	602,000	7,195
962166-BY-9	WEYERHAEUSER COMPANY CORPORATE		03/23/2022	Merrill Lynch,Pierce,Fenner &		10,251,100	10,000,000	177,778
962166-CA-0	WEYERHAEUSER COMPANY CORPORATE		03/16/2022	Various		9,927,100	10,000,000	844
96926J-AC-1	WILLIAM CARTER CO (THE) CORPORATE		05/23/2022	Various		2,525,750	2,600,000	28,438
969457-BM-1	WILLIAMS COS INC CORP 8.750% 03/15/32		02/03/2022	PRIAC - GC - FFI		1,087,256	1,000,000	33,056
969457-CA-6	WILLIAMS COS INC CORPORATE		11/17/2022	Goldman Sachs & Co		19,126,590	21,000,000	318,442
97424*-AA-2	Winmark Corporation Senior Secured Note		02/03/2022	PRIAC - GC - PCG		315,000	315,000	3,706
97573*-AE-3	Winsupply Inc. Sr. Unsecured		08/19/2022	Direct		25,750,000	25,750,000	0
97654M-AA-4	WIPRO IT SERVICES LLC CORPORATE		04/29/2022	HSBC Securities (USA) Inc		4,564,363	5,045,000	27,327
976656-BL-1	WISCONSIN ELEC POWER CORPORATE		02/03/2022	PRIAC - GC - FFI		3,726,933	3,500,000	40,104
978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE		12/19/2022	Various		2,286,500	2,900,000	31,800
980745-D#-7	Woodward, Inc. Senior Note		02/03/2022	PRIAC - GC - PCG		3,085,328	3,000,000	41,800
98138H-AG-6	Workday Inc. CORPORATE		04/18/2022	Credit Suisse First Boston Cor		4,335,232	4,400,000	8,128
983133-AB-5	WYNN RESORTS LTD CORPORATE		10/14/2022	Stifel, Nicolaus & Co		1,234,375	1,250,000	807
98379J-AA-3	XPO ESCROW SUB LLC CORPORATE		10/11/2022	Merrill Lynch,Pierce,Fenner &		321,627	325,000	0
98954#-AD-8	Ziegler Inc Senior Note		02/03/2022	PRIAC - GC - PCG		1,350,000	1,350,000	17,484
98978V-AH-6	ZOETIS INC CORP 4.700% 02/01/43		12/09/2022	HSBC Securities (USA) Inc		12,507,682	13,048,000	224,861
98978V-AM-5	ZOETIS INC CORPORATE 3.950% 09/12/47		11/02/2022	Various		4,710,608	5,813,000	30,954
98978V-AN-3	ZOETIS INC CORPORATE 3.900% 08/20/28		04/18/2022	US Bank NA		3,271,710	3,250,000	21,125
98978V-AV-5	ZOETIS INC CORPORATE 5.600% 11/16/32		11/08/2022	Barclays Capital Inc		69,889	70,000	0
BCC31T-7K-8	NAPIER PARK CLO CLO 3.293% 10/25/34		10/03/2022	Deutsche Bank AG-London-Client		11,869,684	13,225,275	50,124
BCC384-JW-7	CQS CLO CLO 4.338% 11/24/35		10/28/2022	BPN Paribas Securities		99,167,302	100,974,750	0
BCC384-JX-5	CQS CLO CLO 6.348% 11/24/35		10/28/2022	BNP PARIBAS (Lond. Branch)		32,266,831	32,891,775	0
U71359-AA-8	PERIAMA HOLDINGS LLC CORPORATE		03/30/2022	Barclays Bank PLC-Lond Brk/Dlr		1,719,883	1,680,000	44,982
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	A	02/03/2022	PRIAC - GC - FFI		19,757,982	20,000,000	156,528
01626P-AN-6	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	03/21/2022	RBC Capital Markets		12,121,145	13,151,000	80,513
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	03/28/2022	RBC Capital Markets		7,939,484	8,930,000	123,191
06368D-3S-1	BANK OF MONTREAL CORP FOREIGN	A	05/31/2022	Bank Of Montreal-Montreal		70,883,693	70,900,000	0
06368D-3U-6	BANK OF MONTREAL CORPORATE		06/01/2022	Nesbitt Burns		102,791	102,791	0
06368F-AH-2	BANK OF MONTREAL CORP FRGN FLOATER	A	09/14/2022	Mizuho Securities USA, Inc.		28,326,074	28,421,000	18,895
06368L-EY-8	BANK OF MONTREAL DISCOUNT NOTE		12/05/2022	Nesbitt Burns		110,959	110,959	0
06415G-AZ-3	BANK OF NOVA SCOTIA Corp Foreign		01/05/2022	Scotia Capital Inc		86,580	86,618	0
06415G-DE-7	BANK OF NOVA SCOTIA DISCOUNT NOTE		03/24/2022	Scotia Capital Inc		117,388	118,658	71

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06417X-AA-9	BANK OF NOVA SCOTIA CORP FRGN FLOATER	A	01/03/2022	Scotia Capital Markets USA		54,250,000	54,250,000	0
06417X-AE-1	BANK OF NOVA SCOTIA CORP FOREIGN	A	01/03/2022	Scotia Capital Markets USA		27,935,320	28,000,000	0
071734-AN-7	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	01/06/2022	JP Morgan Securities, Inc		703,500	700,000	3,697
07329V-AR-1	BCIMC REALTY DISCOUNT NOTE		08/18/2022	Wood Gundy Inc		58,794	61,898	733
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE		12/05/2022	RBC Dominion Securities Inc		57,390	59,178	467
07813Z-CD-4	BELL CANADA LTD CORPORATE		06/09/2022	DESJARDINS		44,759	63,324	455
07813Z-CE-2	BELL CANADA LTD CORP FOREIGN		08/11/2022	Wood Gundy Inc		115,965	133,386	850
07813Z-CK-8	BELL CANADA LTD CORP FOREIGN		11/07/2022	National Bank Financial		44,369	44,472	0
11282Z-AQ-1	BROOKFIELD RENEWABLE PARTNERS CORP Forei		11/01/2022	Various		151,121	211,491	895
11282Z-AR-9	BROOKFIELD RENEWABLE PARTNERS CORP FOREI		11/07/2022	Scotia Capital Inc		29,631	29,648	0
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERT CORP FORE	A	10/07/2022	JP Morgan Securities, Inc		845,000	1,000,000	4,688
11291Z-AG-2	BROOKFIELD INFRASTRUCTURE FINA CORP FORE		08/11/2022	Scotia Capital Inc		59,058	70,616	922
11291Z-AH-0	BROOKFIELD INFRASTRUCTURE FINA CORP FORE		08/11/2022	Various		88,417	86,917	917
11291Z-AK-3	BROOKFIELD INFRASTRUCTURE FINA CORP FOER		11/09/2022	Scotia Capital Inc		51,931	51,931	0
11291Z-AL-1	BROOKFIELD INFRASTRUCTURE FINA CORP FORE		11/09/2022	Scotia Capital Inc		37,067	37,093	0
12657Z-BE-2	CU INC CORP FOREIGN 4.085% 09/02/44		06/09/2022	CIBC World Martkets Corp		56,807	63,324	730
12657Z-BF-9	CU INC CORP FOREIGN 4.094% 10/19/54		11/01/2022	Various		240,981	272,210	1,908
13551X-AA-1	CANDIAN CORE REAL EST DISCOUNT NOTE		03/02/2022	RBC Dominion Securities Inc		47,259	47,259	0
136055-AA-8	300 Madison 2002-A CLASS A-1	A	02/03/2022	PRIAC - GC - PMC		1,448,684	1,365,620	30,578
13606K-QL-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	11/09/2022	CIBC World Martkets Corp		6,000,000	6,000,000	0
13607H-5C-2	CANADIAN IMPERIAL BANK CORP FOREIGN		10/04/2022	CIBC World Martkets Corp		124,887	125,078	0
13607H-6M-9	CANADIAN IMPERIAL BANK CORP FOREIGN	A	07/28/2022	CIBC World Martkets Corp		32,000,000	32,000,000	0
13607H-K2-7	CANADIAN IMPERIAL BANK DISCOUNT NOTE		03/03/2022	CIBC World Mkts Corp London		55,249	55,262	0
13607H-V6-6	CANADIAN IMPERIAL BANK DISCOUNT NOTE		06/27/2022	CIBC World Martkets Corp		85,293	85,424	0
13645R-AV-6	Canadian Pacific Railway Co CORP FOREIGN	A	08/23/2022	Goldman Sachs & Co		10,876,711	10,804,000	230,485
25675T-AN-7	DOLLARAMA INC CORP FOREIGN		10/05/2022	National Bank Financial		7,305	7,305	0
25675T-AP-2	DOLLARAMA INC CORP FOREIGN		10/05/2022	National Bank Financial		43,831	43,831	0
29163V-AC-7	EMPIRE COMMUNITIES CORP CORP FOREIGN	A	02/08/2022	JP Morgan Securities, Inc		507,500	500,000	5,347
29251Z-BW-6	ENBRIDGE INC CORP FOREIGN		11/07/2022	RBC Dominion Securities Inc		74,099	74,121	0
29251Z-BY-2	ENBRIDGE INC CORP FOREIGN		11/07/2022	RBC Dominion Securities Inc		37,046	37,060	0
29260Z-AG-1	ENBRIDGE GAS INC CORP FOREIGN		08/15/2022	Wood Gundy Inc		46,316	46,470	0
29260Z-AH-9	ENBRIDGE GAS INC CORP FOREIGN		08/15/2022	Wood Gundy Inc		54,074	54,215	0
303901-BK-7	FAIRFAX FINANCIAL HOLDINGS CORP FOREIGN	A	08/12/2022	UBS International		7,526,100	7,500,000	0
31428H-BQ-3	FED DESJA QUEBEC COMMERCIAL PAPER	A	06/22/2022	JP Morgan Securities, Inc		50,000,000	50,000,000	0
31429K-AG-8	FED DESJA QUEBEC CORP FOREIGN	A	08/16/2022	Bank Of Montreal-Montreal		49,950,000	50,000,000	0
31430W-TH-7	FED DESJA QUEBEC CORP FOREIGN		11/14/2022	DESJARDINS		90,368	90,419	0
40427H-TR-4	HSBC BANK CANADA CORP FOREIGN		12/13/2022	HSBC Securities (USA) Inc		147,678	147,678	0
45833V-AF-6	INTER PIPELINE LTD 5.760% 02/17/28		11/15/2022	CIBC World Martkets Corp		22,561	22,563	0
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN	A	02/03/2022	PRIAC - GC - FFI		1,124,618	1,100,000	39,056
57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN	A	04/18/2022	Market Axess		445,975	500,000	3,148
63306A-HK-5	NATIONAL BK CDA MONTREAL QUE CORP FOREIG		11/01/2022	National Bank Financial		80,669	80,669	0
663307-AQ-9	NORTHWEST REDWATER 2.800% 06/01/31		08/11/2022	BMO Capital		237,114	266,771	1,535
663307-AR-7	NORTHWEST REDWATER 3.750% 06/01/51		08/11/2022	Nesbitt Burns		119,275	141,232	1,088
67077M-AR-9	NUTRIEN LTD CORP FOREIGN	A	10/27/2022	Barclays Capital Inc		7,819,448	9,200,000	187,833
67077M-AX-6	NUTRIEN LTD CORP FOREIGN	A	02/10/2022	JP Morgan Securities, Inc		9,107,660	8,588,000	85,749
68214W-AU-2	OMERS REALTY CORP CORP FOREIGN		11/04/2022	Scotia Capital Inc		44,351	44,351	0
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP FORE	A	08/31/2022	Market Axess		578,923	650,000	11,684
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN	A	04/19/2022	Citigroup Capital Markets Inc		6,766,512	5,800,000	6,235
775109-BX-8	ROGERS COMMUN INC. Corp Foreign		03/07/2022	RBC Dominion Securities Inc		23,370	23,492	0
775109-CD-1	ROGERS COMMUN INC. CORP FOREIGN	A	05/26/2022	RBC Capital Markets		5,661,227	6,210,000	57,020
780086-SA-3	ROYAL BANK OF CANADA DISCOUNT NOTE		03/31/2022	RBC Dominion Securities Inc		151,984	160,122	873
780086-UT-9	ROYAL BANK OF CANADA Corp Foreign		03/23/2022	RBC Dominion Securities Inc		71,676	71,676	0
780086-VK-7	ROYAL BANK OF CANADA CORP		07/21/2022	RBC Dominion Securities Inc		77,583	77,583	0
78012U-6A-8	ROYAL BANK OF CANADA (NEW YORK CERTIFICA	A	05/26/2022	RBC Capital Markets		50,000,000	50,000,000	0
78015J-4A-2	ROYAL BANK OF CANADA (NEW YORK CERTIFICA	A	07/13/2022	RBC Capital Markets		40,000,000	40,000,000	0
78016E-YH-4	ROYAL BANK OF CANADA CORP FOREIGN	A	02/15/2022	RBC Capital Markets		10,402,460	11,000,000	75,453
78016E-ZD-2	ROYAL BANK OF CANADA CORP FOREIGN	A	04/11/2022	RBC Capital Markets		4,219,655	4,250,000	0
78016F-ZQ-0	ROYAL BANK OF CANADA CORP FOREIGN	A	04/13/2022	Various		42,106,376	42,445,000	4,353
86682Z-AN-6	SUN LIFE FINANCIAL INC CORP Foreign		11/01/2022	Nesbitt Burns		112,840	146,671	274

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
86682Z-AS-5	SUN LIFE FINANCIAL INC CORP FOREIGN		08/08/2022	RBC Dominion Securities Inc		62,261	62,276	0
87971M-BX-0	TELUS CORP 5.250% 11/15/32		09/08/2022	RBC Dominion Securities Inc		22,775	22,850	0
87971M-BY-8	TELUS CORP 5.650% 09/13/52		09/08/2022	RBC Dominion Securities Inc		60,698	60,934	0
87971M-BZ-5	TELUS CORP 5.000% 09/13/29		09/08/2022	RBC Dominion Securities Inc		7,584	7,617	0
89114T-ZQ-8	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	04/08/2022	Various		68,652,429	72,270,000	236,440
89114T-ZV-7	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	03/07/2022	Toronto Dominion Securities		9,980,500	10,000,000	0
89115A-2A-9	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	06/01/2022	Toronto Dominion Securities		50,000,000	50,000,000	0
89117F-3M-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		03/22/2022	Various		156,352	157,070	37
89117F-7H-6	TORONTO-DOMINION BANK/THE CORP		10/18/2022	Toronto Dominion Bank		36,361	36,361	0
89117F-Z4-4	TORONTO-DOMINION BANK/THE Corp Foreign		01/04/2022	RBC Dominion Securities Inc		102,560	102,560	0
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	A	02/03/2022	PRIAC - GC - FFI		4,983,538	5,000,000	91,278
89353Z-CK-2	TRANS CANADA PIPELINES CORP FOREIGN		08/11/2022	National Bank Of Canada		236,608	227,540	3,157
918423-BB-9	VW CREDIT CANADA INC CORP FOREIGN		11/08/2022	Wood Gundy Inc		37,234	37,251	0
92660F-AG-9	VIDEOTRON GP CORPORATE	A	01/28/2022	Mitsubishi UFJ SEC (USA) Inc		1,859,313	1,775,000	12,191
92660F-AN-4	VIDEOTRON GP CORP FOREIGN	A	09/23/2022	Market Axess		329,500	400,000	4,108
94106B-AD-3	WASTE CONNECTIONS INC CORP FOREIGN	A	05/06/2022	Various		30,929,735	36,078,000	120,605
94106B-AE-1	WASTE CONNECTIONS INC CORP FOREIGN	A	03/03/2022	Various		5,667,156	5,660,000	0
98462Y-AF-7	YAMANA GOLD CORP FOREIGN	A	01/21/2022	Tax Free Exchange		3,060,000	3,060,000	36,886
C0439#-AD-6	A. O. Smith Enterprises, Ltd. Sr. Unsecu		03/01/2022	PALAC Flex DOP FOREX		9,648,547	9,860,766	73,353
C1034#-AA-9	6180 Quebec Inc. CTL 3.640% 11/15/42		10/17/2022	Various		66,137,503	66,137,503	0
C5793#-AJ-2	McCain Finance (Canada) Ltd Senior Unsec		02/03/2022	PRIAC GC FOREX		7,330,000	7,330,000	73,906
C8666#-AE-1	TQM Pipeline and Company, LP Sr. Unsecur		01/28/2022	Direct		17,656,758	17,656,758	0
001200-AA-2	AGL CLO LTD AGL_19-2A CLO	D	04/27/2022	Deutsche Bank Securities Inc		998,500	1,000,000	613
00217G-AC-7	APTIV PLC CORP FOREIGN	D	02/09/2022	JP Morgan Securities, Inc		9,853,571	9,875,000	0
009279-AC-4	AIRBUS SE CORP FOREIGN	D	05/26/2022	RBC Capital Markets		1,516,932	1,695,000	7,513
00973R-AF-0	AKER BP ASA CORP FOREIGN	D	12/16/2022	Various		6,891,842	7,644,000	123,419
03329W-AE-7	ANCHORAGE CLO CLO 4.990% 04/20/35	D	02/11/2022	JP Morgan Securities, Inc		16,100,000	16,100,000	0
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC CORPORATE	C	02/03/2022	Trade Web Direct LL		613,980	600,000	8,488
046353-AW-8	ASTRAZENECA PLC CORP FOREIGN	D	01/18/2022	Various		1,694,339	1,852,000	11,601
04942P-AC-1	ATLAS STATIC SR LN FD I LTD CLO	D	07/29/2022	Morgan Stanley & Co, Inc		1,960,000	2,000,000	0
05523R-AC-1	BAE Systems plc CORP FOREIGN	D	09/21/2022	Various		6,185,340	6,000,000	152,733
05523R-AE-7	BAE Systems plc CORP FOREIGN	D	03/15/2022	Various		79,063,002	89,650,000	1,076,825
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN	D	07/13/2022	Mizuho Securities USA, Inc.		3,018,281	2,930,000	42,729
05684U-AE-5	BAIN CLO CLO 4.890% 04/18/35	D	02/03/2022	Citigroup Capital Markets Inc		31,175,000	31,175,000	0
05964H-AP-0	BANCO SANTANDER SA CORP FOREIGN	D	03/17/2022	Santander Investment Sec Inc		52,000,000	52,000,000	0
06738E-BY-0	BARCLAYS BANK PLC CORP FOREIGN	D	08/23/2022	Various		15,021,850	15,000,000	35,145
06761K-AQ-4	BARINGS CLO CLO 5.843% 04/20/31	D	12/01/2022	Citigroup Capital Markets Inc		2,889,750	3,000,000	22,397
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN	D	03/29/2022	JP Morgan Securities, Inc		3,114,596	2,545,000	69,825
07134U-AG-2	07134UAG2 CLO 5.829% 07/15/34	D	04/12/2022	Various		12,521,070	12,600,000	57,075
07135J-AC-5	BATTALION CLO XXIV LTD CLO	D	11/10/2022	Morgan Stanley & Co, Inc		29,500,000	29,500,000	0
000000-00-0	Bristow & Sutor Sr. Secured	B	12/21/2022	Direct		27,242,537	27,242,537	0
12550A-AX-4	CIFC CLO 5.879% 10/17/31	D	04/01/2022	Deutsche Bank Securities Inc		4,997,500	5,000,000	21,830
12674C-AA-1	CA MAGNUM HOLDINGS CORP FOREIGN	D	02/15/2022	Standard Chartered Bank London		478,225	470,000	7,298
14315B-AA-4	CARLYLE CLO 5.259% 01/15/30	D	02/03/2022	PRIAC - GC - FFI		4,000,000	4,000,000	2,211
151191-BB-8	CELULOSA ARAUCO CORP FOREIGN	D	08/23/2022	BBVA		935,800	1,000,000	12,163
21684L-EE-8	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT	D	07/06/2022	Rabobank International N.Y.		25,000,000	25,000,000	0
22550L-2J-9	CREDIT SUISSE AG (NEW YORK BRA CORP FORE	D	08/18/2022	Credit Suisse First Boston Cor		19,996,000	20,000,000	0
228233-AC-6	CROWN CITY CLO IV CLO 6.708% 10/20/33	D	09/12/2022	Merrill Lynch,Pierce,Fenner &		40,750,000	40,750,000	0
22823R-AN-9	CCITY_20-1A CLO 5.993% 07/20/34	D	04/07/2022	JP Morgan Securities, Inc		995,700	1,000,000	4,509
23291K-AK-1	DH EUROPE FINANCE II SARL CORP FOREIGN	D	04/19/2022	Barclays Capital Inc		5,041,284	5,952,000	87,693
235822-AB-9	DANA FINANCING LUXEMBOURG SARL CORP FORE	D	05/23/2022	Citigroup Capital Markets Inc		970,000	1,000,000	6,389
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	09/07/2022	Merrill Lynch,Pierce,Fenner &		762,663	767,483	4,885
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE	D	02/02/2022	Citigroup Capital Markets Inc		1,032,800	1,000,000	6,874
29082H-AB-8	EMBRAER NETHERLANDS FINANCE BV CORP FORE	D	02/02/2022	Various		1,911,800	1,850,000	12,578
29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV CORP FORE	D	03/30/2022	Barclays Capital Inc		1,363,200	1,280,000	18,286
29246A-AA-8	EMPOWER CLO CLO 5.240% 10/20/34	D	09/23/2022	Goldman Sachs & Co		70,000,000	70,000,000	0
29246A-AE-0	EMPOWER CLO CLO 6.290% 10/20/34	D	09/23/2022	Goldman Sachs & Co		38,750,000	38,750,000	0
36830B-AD-7	GC TREASURY CENTER CO LTD CORP FOREIGN	D	03/23/2022	Standard Chartered Bank London		3,027,004	3,045,000	0
000000-00-0	Genuit Group plc Sr. Unsecured	B	10/12/2022	Direct		23,300,032	23,300,032	0
40172J-AC-0	GUGGENHEIM CLO CLO 6.650% 10/25/31	D	11/01/2022	Mitsubishi UFJ SEC (USA) Inc		20,947,500	21,000,000	0
40172P-AC-6	GUGGENHEIM CLO CLO 6.340% 01/15/35	D	12/19/2022	Barclays Capital Inc		3,000,000	3,000,000	0
40172P-AE-2	GUGGENHEIM CLO CLO 6.840% 01/15/35	D	12/19/2022	Barclays Capital Inc		7,000,000	7,000,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
40637C-D*-8	Halma Plc Sr. Unsecured		07/12/2022	Direct		78,584,075	78,584,075	0
449282-AA-0	Ichthys LNG Pty Ltd Sr. Secured	D	06/13/2022	Various		228,025,000	228,025,000	0
44933W-AC-3	ICG CLO CLO 5.879% 01/16/33	D	05/05/2022	Various		18,372,070	18,475,000	16,455
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA CORP FORE	D	04/22/2022	Various		23,822,842	22,119,000	286,262
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP FOREI	D	08/30/2022	Market Axess		539,000	550,000	4,392
461127-F@-6	Intertek Finance plc Sr. Unsecured	D	03/01/2022	PPC - PALAC Flex DOP		6,806,997	7,000,000	20,907
461127-G*-7	Intertek Finance plc Sr. Unsecured	D	03/01/2022	Direct		1,000,000	1,000,000	0
461127-G@-5	Intertek Finance plc Sr. Unsecured	D	03/01/2022	Direct		1,000,000	1,000,000	0
46269H-A*-2	IRESS Limited Sr. Unsecured	B	05/17/2022	Direct		54,406,632	54,406,632	0
47047J-AC-8	JAMESTOWN CLO XII LTD CLO	D	11/09/2022	RBC Capital Markets		4,339,563	4,550,000	20,199
47216F-AA-5	JAZZ SECURITIES DAC CORP FOREIGN	D	04/22/2022	Market Axess		1,023,594	1,100,000	13,502
482926-AE-2	KKR CLO CLO 6.540% 10/20/31	D	10/21/2022	Goldman Sachs & Co		27,431,250	27,500,000	0
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG	D	02/03/2022	PRIAC - GC - FFI		337,533	338,000	601
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE	D	08/24/2022	JANE STREET EXECUTION SERVICES		1,889,860	2,000,000	11,958
540544-AC-7	LOGAN CLO II LTD CLO 5.943% 01/20/35	D	11/29/2022	Nomura Securities Intl		12,463,750	13,000,000	98,713
55037A-AB-4	LUNDIN ENERGY FINANCE BV CORP FOREIGN	D	12/15/2022	Jefferies & Co, Inc		5,942,930	7,000,000	92,828
552081-AM-3	LYONDELLBASELL IND NV CORP FOREIGN	D	05/26/2022	Various		9,545,071	10,643,000	123,473
55818K-AX-9	MADISON PK FDG CLO 5.775% 07/23/29	D	03/25/2022	WELLS FARGO SEC LLC		1,234,688	1,250,000	3,797
55819J-AN-3	Madison Park Funding Ltd CLO	D	01/25/2022	Goldman Sachs & Co		10,000,000	10,000,000	0
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN	D	04/11/2022	Morgan Stanley & Co, Inc		10,600,000	10,600,000	0
62432M-AA-7	MOUNTAIN VIEW CLO CLO 5.199% 04/15/29	D	09/15/2022	BPN Paribas Securities		(25,005,000)	(25,000,000)	(16,224)
62432U-AA-9	MOUNTAIN VIEW CLO CLO 5.540% 10/15/32	D	10/14/2022	SG Americas securities LLC		19,910,000	20,000,000	0
62432U-AC-5	MOUNTAIN VIEW CLO CLO 6.640% 10/15/32	D	10/14/2022	SG Americas securities LLC		37,500,000	37,500,000	0
62954W-AD-7	NTT FINANCE CORP CORP FOREIGN	D	02/14/2022	Merrill Lynch,Pierce,Fenner &		7,105,729	7,565,000	44,466
62954W-AH-8	NTT FINANCE CORP CORP FOREIGN	D	07/20/2022	Morgan Stanley & Co, Inc		5,500,000	5,500,000	0
63171L-AB-0	NASSAU CLO CLO 7.888% 01/15/31	D	12/21/2022	Mizuho Securities USA, Inc.		2,673,000	2,700,000	0
63171L-AC-8	NASSAU CLO CLO 8.268% 01/15/31	D	12/21/2022	Mizuho Securities USA, Inc.		3,168,000	3,200,000	0
63254A-BD-9	NATIONAL AUSTRALIA BANK LIMITE CORP FORE	D	05/31/2022	Citigroup Capital Markets Inc		35,500,000	35,500,000	0
63873Q-WT-7	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF	C	09/26/2022	NATIXIS S.A.		20,000,000	20,000,000	0
63906Y-AF-5	NATWEST MARKETS PLC CORP FRGN FLOATER	D	03/17/2022	Royal Bank of Scotland		43,500,000	43,500,000	0
65558R-AC-3	NORDEA BANK ABP CORP FOREIGN	D	09/15/2022	Merrill Lynch,Pierce,Fenner &		29,913,900	30,000,000	0
66858H-AQ-9	NORTHWOODS CAP 22 LTD CLO	D	05/03/2022	Barclays Capital Inc		14,675,000	14,675,000	0
67092R-AN-8	ONEX CLO CLO 4.850% 04/18/33	D	02/24/2022	Credit Suisse First Boston Cor		18,204,375	18,250,000	0
69690C-AA-1	PALMER SQUARE CLO CLO 4.860% 04/15/31	D	09/27/2022	Citigroup Capital Markets Inc		175,000,000	175,000,000	0
69690C-AC-7	PALMER SQUARE CLO CLO 5.890% 04/15/31	D	09/27/2022	Citigroup Capital Markets Inc		111,750,000	111,750,000	0
75888R-AE-9	REGATTA XV FDG LTD CLO	D	04/19/2022	Citigroup Capital Markets Inc		12,655,550	12,700,000	63,946
786455-E*-2	Safestore Holdings plc Sr. Secured	B	04/21/2022	Direct		75,382,122	75,382,122	0
80349P-AA-4	SARATOGA CLO CLO 4.790% 10/20/33	D	09/30/2022	Goldman Sachs & Co		82,516,000	84,200,000	0
80349P-AE-6	SARATOGA CLO CLO 6.540% 10/20/33	D	09/30/2022	Goldman Sachs & Co		48,000,000	48,000,000	0
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/10/2022	Various		11,619,829	12,825,000	72,093
83050P-ZJ-1	SKANDINAVISKA ENSKILDA BANKEN CERTIFICAT	D	03/15/2022	ICAP Corporates LLC		40,000,000	40,000,000	0
85325V-W@-9	Stan Chart NY CERTIFICATE OF DEPOSIT	D	01/27/2022	WELLS FARGO SEC LLC		68,968,950	69,000,000	0
86562M-CM-0	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	01/05/2022	SMBC NIKKO SECURITIES		2,400,000	2,400,000	0
86959R-XZ-8	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT	D	03/14/2022	JP Morgan Securities, Inc		55,000,000	55,000,000	0
87242B-BA-7	TCW CLO CLO 4.890% 10/20/32	D	02/04/2022	Jefferies & Co, Inc		22,000,000	22,000,000	0
87249A-AA-3	TPG CLO 5.383% 01/20/31	D	02/11/2022	ROBERT BAIRD		16,532,623	16,550,000	16,662
87300F-AE-0	TSTAT 2022-2 LTD CLO 6.580% 01/20/31	D	10/26/2022	JP Morgan Securities, Inc		28,678,125	28,750,000	0
87656X-A#-8	Tate & Lyle Intl Finance Plc Senior Unse	D	02/03/2022	PRIAC - GC - PCG		1,000,000	1,000,000	10,376
87938X-AB-7	TELEFONICA MOVILES CHILE SA CORP FOREIGN	D	08/22/2022	Barclays Capital Inc		428,250	500,000	4,716
88676N-AC-1	TIKEHAU CLO CLO 0.000% 01/20/32	D	12/21/2022	Jefferies & Co, Inc		1,995,000	2,000,000	0
88676N-AE-7	TIKEHAU CLO CLO 0.000% 01/20/32	D	12/21/2022	Jefferies & Co, Inc		3,980,000	4,000,000	0
89641Q-AE-0	TRINITAS CLO CLO 6.358% 01/25/34	D	11/07/2022	Bank Of Montreal-Montreal		6,095,250	6,450,000	17,088
902133-AY-3	Tyco Electro CORP FOREIGN	D	02/08/2022	BPN Paribas Securities		4,284,437	4,422,000	1,631
902613-AB-4	UBS GROUP AG CORP FRGN FLOATER	D	08/23/2022	UBS International		6,063,563	6,250,000	4,375
902613-AK-4	UBS GROUP AG CORP FOREIGN	D	01/04/2022	UBS International		10,100,000	10,100,000	0
92857T-AH-0	VODAFONE GROUP PLC CORP FOREIGN	D	02/03/2022	PRIAC - GC - FFI		5,394,762	5,000,000	181,563
92891L-AB-8	VOYA CLO CLO 6.862% 10/20/34	D	09/13/2022	Merrill Lynch,Pierce,Fenner &		18,750,000	18,750,000	0
92912V-BA-2	VOYA CLO CLO 5.629% 04/17/30	D	04/01/2022	Citigroup Capital Markets Inc		5,210,625	5,250,000	20,115
94950J-AA-9	WELLFLEET CLO LTD CLO 5.179% 07/17/31	D	01/03/2022	Deutsche Bank Securities Inc		15,918,816	15,922,000	42,705
94951M-AJ-2	WELLFLEET CLO LTD CLO 5.303% 10/20/29	D	05/10/2022	Barclays Capital Inc		26,050,736	26,333,824	34,161
B5000*-AE-7	Xior Student Housing Sr. Unsecured	B	06/27/2022	Direct		62,316,000	62,316,000	0
B7000#-AC-3	Puratos Group NV Sr. Unsecured	B	10/07/2022	Direct		31,584,615	31,584,615	0
B7000#-AD-1	Puratos Group NV Sr. Unsecured	B	01/14/2022	Direct		18,319,982	18,319,982	0
B7000*-AE-3	Montea NV Sr. Unsecured	B	08/17/2022	Direct		110,175,264	110,175,264	0
B7000*-AH-6	Montea NV Sr. Unsecured	B	06/15/2022	Direct		32,145,991	32,145,991	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
B9754*-AC-1	Warehouses de Pauw NV Sr. Unsecured	B	05/18/2022	Direct		128,614,130	128,614,130	0
BCC304-HP-2	BLACKSTONE CLO CLO 3.646% 03/15/34	B	11/29/2022	Deutsche Bank AG-London-Client		11,944,128	12,996,875	76,032
BCC34P-B2-8	GUGGENHEIM CLO CLO 3.128% 04/15/36	B	02/02/2022	Jefferies & Co, Inc		24,747,800	24,747,800	0
BCC353-6N-6	ICG CLO CLO 3.256% 07/20/35	B	02/23/2022	JEFFERIES INTERNATIONAL LTD		30,546,478	30,546,478	0
BCC38B-9B-8	PALMER SQUARE CLO CLO 5.246% 01/15/36	B	11/10/2022	Barclays Bank PLC-Lond Brk/Dlr		12,874,588	13,137,335	0
BCC38B-9F-9	PALMER SQUARE CLO CLO 6.196% 01/15/36	B	11/10/2022	Barclays Bank PLC-Lond Brk/Dlr		14,631,331	14,741,895	0
D0448@-AC-8	Ardex Group GmbH Sr. Unsecured	B	02/02/2022	Direct		69,840,087	69,840,087	0
D1000@-AA-0	BHS Corrgtd Maschin Anlagenbau Sr. Unsec	B	07/28/2022	Direct		33,294,000	33,294,000	0
D1000@-AB-8	BHS Corrgtd Maschin Anlagenbau Sr. Unsec	B	07/28/2022	Direct		35,442,000	35,442,000	0
D1000@-AC-6	BHS Corrgtd Maschin Anlagenbau Sr. Unsec	B	07/28/2022	Direct		35,442,000	35,442,000	0
D2773#-AA-1	Gelsenkirchen Senior Note	D	07/01/2022	Interest Capitalization		330,042	330,042	0
D2773#-AB-9	Gelsenkirchen Senior Note	D	07/01/2022	Interest Capitalization		486,350	486,350	0
D2773#-AC-7	Gelsenkirchen Senior Note	D	07/01/2022	Interest Capitalization		595,738	595,738	0
D2773#-AD-5	Gelsenkirchen Senior Note	D	07/01/2022	Interest Capitalization		443,438	443,438	0
D2773#-AE-3	Gelsenkirchen Senior Note	D	07/01/2022	Interest Capitalization		259,779	259,779	0
D3002*-AA-6	EMS Group Sr. Secured 1.238% 07/14/28	B	07/14/2022	Direct		11,024,338	11,024,338	0
D3622@-AC-0	Intersnack Group GmbH & Co KG Sr. Unsecu	B	01/25/2022	Direct		18,116,070	18,116,070	0
D5472#-AQ-3	Molkerei Alois Muller GmbH&Co Sr. Unsecu	B	02/23/2022	Direct		59,309,043	59,309,043	0
D7002@-AC-1	Rheinkalk Holding GmbH Sr. Unsecured	B	03/31/2022	Direct		64,270,260	64,270,260	0
D9695*-AF-4	Wilo SE Sr. Unsecured 3.900% 09/28/34	B	09/28/2022	Direct		28,889,002	28,889,002	0
D9695*-AG-2	Wilo SE Sr. Unsecured 4.100% 09/28/37	B	09/28/2022	Direct		16,974,820	16,974,820	0
E3075#-AB-1	Club Atletico de Madrid SAD Sr. Secured	B	01/25/2022	Direct		11,765,700	11,765,700	0
E69333-AA-5	Jorge Pork Meat, S.L.U. Senior Unsecured	B	02/03/2022	PRIAC GC FOREX		1,103,850	1,103,850	14,483
E8000*-AA-6	Autopistas del Atlantico Sr. Unsecured	B	05/10/2022	Direct		74,658,150	74,658,150	0
F1369#-AM-5	Bureau Veritas S.A. Sr. Unsecured	B	09/30/2022	Direct		15,300,010	15,300,010	0
F9731#-AK-3	Vicat S.A. Sr. Unsecured	B	02/15/2022	Direct		18,958,648	18,958,648	0
000000-00-0	AVI Global Trust Plc Sr. Unsecured	B	07/06/2022	Direct		10,169,454	10,169,454	0
000000-00-0	Cadogan Estates Ltd. Sr. Unsecured	B	12/01/2022	Direct		74,260,032	74,260,032	0
G4691#-AK-1	IMI Group Limited Sr. Unsecured	B	06/28/2022	Direct		30,279,567	30,279,567	0
G4691#-AL-9	IMI Group Limited Sr. Unsecured	B	06/28/2022	Direct		71,100,300	71,100,300	0
G5210*-AA-6	Kalibrate Technologies Limited Sr. Secur	C	11/17/2022	Direct		16,814,863	16,814,863	0
G5561#-AA-7	London Square Developments Ltd Senior Se	B	02/03/2022	PRIAC GC FOREX		779,038	2,229	
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note	B	08/22/2022	Direct		2	1,201,096	0
G7314#-AA-3	The Queen's College of St Mar Senior Uns	B	02/03/2022	PRIAC GC FOREX		1,615,831	1,615,831	16,185
G7742@-AA-7	SPS Bidco Ltd Sr. Secured	B	04/06/2022	Direct		15,932,854	15,932,854	0
000000-00-0	Salus Aviation Group Sr. Secured	B	12/21/2022	Direct		24,307,613	24,307,613	0
G7895*-AP-1	Scottish Mortgage Inv Trust Pl Sr. Unsec	D	01/19/2022	Direct		1,200,000	1,200,000	0
G7895*-AQ-9	Scottish Mortgage Inv Trust Pl Sr. Unsec	D	01/19/2022	Direct		28,000,000	28,000,000	0
G7896#-AA-9	Scottish Hydro Electric Trans Sr. Unsecu	B	06/30/2022	Direct		228,167,353	228,167,353	0
G7896#-AB-7	Scottish Hydro Electric Trans Sr. Unsecu	B	06/30/2022	Direct		56,832,689	56,832,689	0
G7996#-AL-4	SEGRO plc Sr. Unsecured	B	09/22/2022	Direct		103,220,145	103,220,145	0
G8056*-AM-1	Severn Trent Water Limited Sr. Unsecured	B	10/27/2022	Direct		25,336,860	25,336,860	0
000000-00-0	Severn Trent Water Limited Sr. Unsecured	B	10/14/2022	Direct		47,880,000	47,880,000	0
G8079#-AA-6	Sheffield Hallam University Sr. Unsecure	B	01/14/2022	Direct		29,928,460	29,928,460	0
G8279*-AB-6	South Staffordshire Water PLC Sr. Unsecu	B	06/01/2022	Direct		28,861,022	28,861,022	0
G8357*-AB-1	Spirax-Sarco Engineering Plc Sr. Unsecur		10/11/2022	Direct		7,500,038	7,500,038	0
G8401*-AE-1	SSP Financing Ltd PIK Trackin Note for G	D	04/15/2022	Interest Capitalization		11,681	11,681	0
G8401*-AF-8	SSP Financing Ltd PIK Trackin Note for G	D	04/15/2022	Interest Capitalization		2,342	2,342	0
G8401*-AH-4	SSP Financing Ltd PIK Trackin Note for G	B	04/15/2022	Interest Capitalization		34,961	34,961	0
G8401*-AJ-0	SSP Financing Ltd PIK Trackin Note for G	B	04/15/2022	Interest Capitalization		12,047	12,047	0
G90750-AC-6	Tritax Eurobox PLC Sr. Unsecured	B	01/12/2022	Direct		15,400,080	15,400,080	0
G9311@-AA-4	V&H Limited Sr. Secured	B	11/01/2022	Direct		6,083,206	6,083,206	0
G9530#-AA-7	Wellington College Senior Unsecured Note	B	02/03/2022	PRIAC GC FOREX		2,815,942	2,815,942	48,431
K3380#-AF-5	Elfelagid SEV Sr. Unsecured	B	06/23/2022	Direct		17,221,584	17,221,584	0
K3380#-AH-1	Elfelagid SEV Sr. Unsecured	B	06/23/2022	Direct		21,526,980	21,526,980	0
K3380#-AJ-7	Elfelagid SEV Sr. Unsecured	B	06/23/2022	Direct		19,087,256	19,087,256	0
K8553*-AD-4	Scandlines ApS Sr. Secured	B	03/10/2022	Direct		21,380,444	21,380,444	0
M5R07D-AG-5	ISRAEL CHEMICALS LTD CORP FOREIGN	D	08/12/2022	Goldman Sachs & Co		1,009,700	1,000,000	13,635
N1551G-AB-8	BRASKEM NETHERLANDS FINANCE BV CORP FORE	D	08/22/2022	Various		2,473,100	2,630,000	13,465
P1343S-AC-9	BANCO INTERNACIONAL DEL PERU-I CORP FORE	D	08/22/2022	Various		1,641,000	1,760,000	22,244
P2400P-AA-7	KALLPA GENERACION SA CORP FOREIGN	D	08/22/2022	Various		1,438,300	1,520,000	1,393
P2604@-AA-5	Grupo Altex Sr. Secured	D	08/23/2022	Direct		26,800,000	26,800,000	0
P2867K-AG-1	COLBUN SA CORP FOREIGN	D	08/23/2022	Various		1,624,550	1,700,000	24,995
P3984L-AA-8	FALABELLA SA CORP FOREIGN	D	08/22/2022	GMP SECURITIES LLC		463,375	550,000	2,011
P9798*-AB-6	Virutex Ilko S.A. Senior Unsecured Note	D	02/03/2022	PRIAC - GC - PCG		1,250,000	1,250,000	31,250

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
01297#-AH-1	CSL Finance PTY Ltd. Senior Unsecured No	B	02/03/2022	PRIAC GC FOREX		1,121,153	1,121,153	2,797
01297#-AJ-7	CSL Finance PTY Ltd. Senior Unsecured No	B	02/03/2022	PRIAC GC FOREX		1,483,037	1,483,037	4,680
07450@-AH-3	Perth Airport Pty Ltd Senior Secured Not	B	02/03/2022	PRIAC GC FOREX		2,569,810	2,569,810	7,238
08059@-AA-1	Registry Finance Pty Ltd Sr. Secured	D	03/15/2022	Direct		7,450,000	7,450,000	0
08059@-AC-7	Registry Finance Pty Ltd Sr. Secured	B	03/15/2022	Direct		17,742,807	17,742,807	0
000000-00-0	SCT Logistics Sr. Secured	B	09/01/2022	Direct		13,892,000	13,892,000	0
000000-00-0	SCT Logistics Sr. Secured	B	09/01/2022	Direct		48,735,011	48,735,011	0
09582*-AD-1	Wellington Electric Dist Ntwk Sr. Unsecu	B	01/18/2022	Direct		13,666,000	13,666,000	0
09582*-AE-9	Wellington Electric Dist Ntwk Sr. Unsecu	B	01/18/2022	Direct		17,094,048	17,094,048	0
09898*-AA-6	ZircoData Holdings Pty Ltd Sr. Secured	B	08/31/2022	Direct		1,627,861	1,627,861	0
09898*-AC-2	ZircoData Holdings Pty Ltd Sr. Secured	B	11/29/2022	Direct		1,154,852	1,154,852	0
R8000*-AA-2	Smakraft USPP 1 AS Debt in a Project	B	08/12/2022	Direct		29,001,450	29,001,450	44,180
000000-00-0	Ascopiave S.p.A. Sr. Unsecured	B	03/24/2022	Direct		49,692,135	49,692,135	0
000000-00-0	Bonfiglioli SpA Sr. Unsecured	B	04/13/2022	Direct		26,967,494	26,967,494	0
T3420#-AD-3	CRIF SpA Sr. Unsecured	B	03/31/2022	Direct		33,974,529	33,974,529	0
T4968@-AE-9	Sol SpA Sr. Unsecured 1.890% 04/08/42	B	04/06/2022	Direct		32,213,115	32,213,115	0
Y00130-VS-3	ADANI PORTS AND SPECIAL ECONOM CORP FORE	D	08/22/2022	Various		1,882,400	2,000,000	3,850
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,419,376,129	12,565,121,848	38,912,036
29250N-BJ-3	Enbridge Inc. CORP Foreign		01/05/2022	RBC Dominion Securities Inc		47,246	47,246	0
654579-AD-3	NIPPON LIFE INS CORP FOREIGN	D	02/03/2022	PRIAC - GC - FFI		6,100,000	6,100,000	90,738
1309999999. Subtotal - Bonds - Hybrid Securities						6,147,246	6,147,246	90,738
744355-E*-5	Prudential Realty Secs Senior Note		06/30/2022	Direct		60,311,070	60,311,070	0
000000-00-0	Pruservicos Participacoes Ltda Promissor	B	10/18/2022	Direct		115,359,603	115,359,603	0
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						175,670,673	175,670,673	0
00109X-AD-9	ADB Companies, LLC Sr. Secured		09/15/2022	Direct		2,346,155	2,346,155	0
00120@-AA-1	AES US Wind Generation Holding Debt in a		02/03/2022	PRIAC - GC - PCG		733,806	733,806	2,686
00860*-AB-5	Agilon Energy Holdings II, LLC Senior Se		08/01/2022	Direct		652,379	652,379	0
000000-00-0	Celerion Holdings Sr. Secured		11/07/2022	Direct		12,674,419	12,674,419	0
22804?-A#-3	Crowley Holdings, Inc. Senior Secured		09/22/2022	Direct		1,117,826	1,117,826	0
000000-00-0	Dayco, LLC Sr. Secured		09/29/2022	Direct		34,660,310	34,660,310	0
26040@-AA-3	Dover Saddlery, Inc. Sr. Secured		11/30/2022	Direct		9,646,886	9,646,886	0
40137#-AA-6	Guardian Fueling Technologies Sr. Secure		07/29/2022	Direct		10,582,437	10,582,437	0
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu		09/30/2022	Interest Capitalization		274,893	274,893	0
40475#-AB-4	HDC/HW Intermediate Holdings Senior Secu		09/30/2022	Interest Capitalization		72,213	72,213	0
40480@-AA-1	HCLS Buyer, LLC Sr. Secured		12/29/2022	Direct		4,000,000	4,000,000	0
000000-00-0	HEF Safety Intermediate Hldngs Sr. Secur		10/12/2022	Direct		12,642,733	12,642,733	0
44860#-AL-7	Hybrid Design Associates LLC Senior Secu		06/30/2022	Direct		11,900,622	13,000,000	0
44860#-AM-5	Hybrid Design Associates LLC Senior Secu		06/30/2022	Direct		8,310,440	9,018,295	0
44860#-AM-5	Hybrid Design Associates LLC Senior Secu		09/30/2022	Interest Capitalization		46,094	46,094	0
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		12/29/2022	Direct		12,693,380	12,693,380	0
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured		12/16/2022	Direct		15,795,330	15,795,330	0
63936@-AB-1	Navigation Powder River, LLC Sr. Secured		10/26/2022	Direct		7,363,636	7,363,636	0
63936@-AB-1	Navigation Powder River, LLC Sr. Secured		03/01/2022	PALAC Flex DOP FRL		3,690,909	3,636,364	16,528
73935@-AB-1	The Power-Sonic Corporation Senior Secur		04/20/2022	Direct		1,500,000	1,500,000	0
77014#-AA-6	Roaring Fork Midstream, LLC Senior Secur		06/28/2022	Direct		40,600,000	40,600,000	0
83083#-AD-4	Skyline Displays Buyer, Inc. Sr. Secured		09/30/2022	Interest Capitalization		360,852	360,852	0
000000-00-0	Skyline Displays Buyer, Inc. PIK trackin		06/30/2022	Direct		2	807,813	0
83438@-AB-2	Soltage, LLC Senior Secured Revolver		11/22/2022	Direct		934,641	934,641	0
000000-00-0	TF Acquirer, Inc. Sr. Secured		09/28/2022	Direct		21,612,227	21,612,227	0
88915#-AB-1	Toledo AcquisitionCo Inc. Sr. Secured		12/28/2022	Direct		354,412	354,412	0
88915#-AC-9	Toledo AcquisitionCo Inc. Sr. Secured		07/15/2022	Direct		4,390,782	4,390,782	0
90376#-AA-1	USS Group LP Senior Secured Revolver A		12/29/2022	Direct		1,160,440	1,160,440	0
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not		02/03/2022	PRIAC - GC - PCG		2,964,317	2,964,317	13,146
98159*-AC-7	Worldwide Machinery Senior Secured Revol		12/14/2022	Direct		890,034	890,034	0
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	09/19/2022	Direct		2,301,683	2,301,683	0
000000-00-0	New Gen Holding Sr. Secured	B	11/17/2022	Direct		9,890,223	9,890,223	0
000000-00-0	National Timber Group Sr. Secured	B	04/08/2022	Direct		43,511,560	43,511,560	0
E7418#-AA-0	Milansera, S.L. Sr. Secured	D	10/13/2022	Direct		8,346,925	8,346,925	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
E8753#-AD-5	Secuoya Grupo De Comunicacion Sr. Secure	B	10/20/2022	Direct		3,274,928	3,274,928	0
G1949*-AB-1	Castlegate 740 Limited Sr. Sub PIK Track	B	06/29/2022	Direct		0	(97,851)	0
000000-00-0	Chartway Group Sr. Secured	B	06/27/2022	Direct		19,672,849	19,672,849	0
G7068#-AP-8	Pendragon plc Sr. Secured	B	03/18/2022	Direct		35,580,480	35,580,480	0
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	06/22/2022	Direct		1,500,000	1,500,000	0
G9830@-AA-6	YM Group Limited Sr. Secured Accordion N	B	06/29/2022	Interest Capitalization		(27,302)	(27,302)	0
P6469#-AA-8	Medios Cattri, S.A. de C.V. Sr. Secured		06/21/2022	Direct		12,153,724	12,153,724	0
P6469#-AB-6	Medios Cattri, S.A. de C.V. Sr. Secured	C	06/17/2022	Direct		9,729,725	9,729,725	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						369,906,970	372,369,618	32,360
2509999997. Total - Bonds - Part 3						15,223,815,062	15,826,906,070	45,064,872
2509999998. Total - Bonds - Part 5						1,754,570,630	1,780,190,589	8,328,945
2509999999. Total - Bonds						16,978,385,692	17,607,096,659	53,393,817
000000-00-0	Bowline Energy LLC Preferred Equity		11/01/2022	Direct	(15,256,221.130)	(9,457,618)	0.00	0
000000-00-0	NNE Holding LLC Preferred Non Reedemable		03/08/2022	Direct	5,848.928	5,848,928	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						(3,608,690)	XXX	0
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E	B	10/24/2022	Interest Capitalization	363,105.830	546,329	0.00	0
000000-00-0	Hybrid Design Associates LLC Mand-Redeem		06/30/2022	Direct	4,000.000	4,000,000	0.00	0
000000-00-0	Gap Partnership Group Ltd Series A-2 Loa	B	02/28/2022	Interest Capitalization	245,753.290	274,477	0.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						4,820,806	XXX	0
4509999997. Total - Preferred Stocks - Part 3						1,212,116	XXX	0
4509999998. Total - Preferred Stocks - Part 5						9,457,619	XXX	0
4509999999. Total - Preferred Stocks						10,669,735	XXX	0
00771J-44-4	AST AST T ROWE PRICE FIXED INCOM		10/26/2022	Prudential Mutual Fund Service	500.000	5,000		0
00771J-45-1	AST AST J.P. Morgan Fixed Income C		11/29/2022	Prudential Mutual Fund Service	500.000	5,000		0
00771J-46-9	AST Quantative Modeling		06/27/2022	Prudential Mutual Fund Service	500.000	5,000		0
00771J-48-5	AST Bond Portfolio 2033		01/03/2022	Prudential Mutual Fund Service	50,000.000	500,000		0
000000-00-0	Hybrid Design Associates LLC Common Equi		06/30/2022	Direct	4,397,021.000	1		0
62878D-10-0	N-able, Inc. Common Stock		02/26/2022	Direct	(371,960.000)	(5,951,360)		0
94975P-40-5	WELLS FARGO FDS Mgnt COM		12/30/2022	PAI DEF COMP	1,381,630.940	1,381,631		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						(4,054,728)	XXX	0
74440B-10-8	Prudential Total Rtrn Bond A COMMON STK		12/30/2022	PAI DEF COMP	2,820.220	33,307		0
P97497-12-0	REP OF VENEZUELA OIL OBLIG WTS WARR	D	06/09/2022	Various	77,045.000	0		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						33,307	XXX	0
00771J-47-7	AST Bond Portfolio		04/25/2022	Prudential Mutual Fund Service	500.000	5,000		0
31339#-11-1	Federal Home Loan Bank of NY Class B Com		11/16/2022	Direct	707,456.000	70,745,600		0
743969-85-9	PGIM STRATEGIC COM		12/30/2022	PAI DEF COMP	20,136.540	123,437		0
74437E-88-3	Dryden Active Balanced Fund COM		12/30/2022	PAI DEF COMP	5,498.710	79,731		0
74440K-50-4	PGIM STRATEGIC COM		12/30/2022	PAI DEF COMP	40,022.790	534,704		0
74440N-10-2	JENNISON VALUE FUND-A		12/30/2022	PAI DEF COMP	6,496.770	122,464		0
74440V-10-4	PRUDENTIAL INVT PORTFOLIOS 5 COM		12/30/2022	PAI DEF COMP	30,366.260	338,584		0
74440Y-10-8	Prudential High Yield Fund A COM		12/30/2022	PAI DEF COMP	21,810.840	99,239		0
74441C-10-5	JENNISON US EMERGING GROWTH COM		12/30/2022	PAI DEF COMP	18,219.590	227,563		0
74441J-10-0	Prudential Total Rtrn Bond A		12/30/2022	PAI DEF COMP	4,203.260	64,016		0
74441L-10-5	Prudential Mid Cap Value Fnd A REL VALUE		12/30/2022	PAI DEF COMP	16,255.010	331,765		0
74441L-80-8	STRATEGIC PART EQUITY INCM-A		12/30/2022	PAI DEF COMP	5,392.330	68,860		0
74441N-10-1	Prudential Jennison Small Fd A COM		12/30/2022	PAI DEF COMP	22,028.720	375,810		0
74441P-50-2	JENNISON HEALTH SCIENCE A COM		12/30/2022	PAI DEF COMP	4,436.230	150,965		0
875921-78-5	PGIM STRATEGIC COM		12/30/2022	PAI DEF COMP	8,650.240	140,566		0
94984B-38-9	WELLS FARGO ADVANTAGE FDS COM		12/30/2022	PAI DEF COMP	600.390	13,737		0
000000-00-0	ECO MLR Limited Common Stock	B	06/15/2022	Direct	11,535.000	1		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						73,422,042	XXX	0
74408#-10-9	PRUCO Life Insurance Company		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	421,784,757		0
000000-00-0	Prudential Retirement Insurance and Annuity Company		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	38,188,198		0
000000-00-0	Prudential Arizona Reinsurance Term Company		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	35,000,000		0
000000-00-0	Prudential Arizona Reinsurance Captive Company		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	295,000,000		0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Prudential Universal Reinsurance Company		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	700,000,000		0
000000-00-0	Gibraltar Universal Life Reinsurance Company		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	350,000,000		0
000000-00-0	PGIM Loan Originator		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	62,063,357		0
000000-00-0	PRUDENTIAL ANNUITIES INFO SVCS AND TECH CORP-IND ANN (PAIST)		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	4,195,428		0
000000-00-0	AST INVESTMENT SERVICES INC-IND ANN		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	1,165,888		0
000000-00-0	PRU Annuities (PAD)		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	29,186,551		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,936,584,179	XXX	0
5989999997. Total - Common Stocks - Part 3						2,005,984,800	XXX	0
5989999998. Total - Common Stocks - Part 5						441,034,911	XXX	0
5989999999. Total - Common Stocks						2,447,019,711	XXX	0
5999999999. Total - Preferred and Common Stocks						2,457,689,446	XXX	0
6009999999 - Totals						19,436,075,138	XXX	53,393,817

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		05/06/2022	JP Morgan Securities, Inc		94,306	95,621	94,515	94,590	0	(9)	0	(9)	0	94,581	0	(275)	(275)	1,469	07/15/2042
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		12/01/2022	Paydown		37,711	37,711	37,275	37,305	0	407	0	407	0	37,711	0	0	0	559	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44		12/01/2022	Paydown		94,726	94,726	100,161	99,870	0	(5,144)	0	(5,144)	0	94,726	0	0	0	1,647	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		12/12/2022	Various		625,083	586,586	583,332	583,733	0	17	0	17	0	583,749	0	41,333	41,333	18,583	05/15/2034
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		12/01/2022	Paydown		336,650	336,650	334,783	335,013	0	1,638	0	1,638	0	336,650	0	0	0	8,413	05/15/2034
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		05/05/2022	Various		574,702	531,221	528,274	528,666	0	5	0	5	0	528,670	0	46,031	46,031	10,361	05/15/2034
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		12/01/2022	Paydown		423,769	423,769	421,418	421,730	0	2,038	0	2,038	0	423,769	0	0	0	10,580	05/15/2034
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		12/01/2022	Paydown		150,023	150,023	162,011	161,015	0	(10,992)	0	(10,992)	0	150,023	0	0	0	2,722	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		12/01/2022	Paydown		162,487	162,487	170,751	169,946	0	(7,459)	0	(7,459)	0	162,487	0	0	0	2,550	03/20/2042
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		05/05/2022	Citigroup Capital Markets Inc		443,500	434,804	459,058	456,879	0	247	0	247	0	457,126	0	(13,626)	(13,626)	7,633	10/20/2041
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		12/01/2022	Paydown		187,769	187,769	198,243	197,302	0	(9,533)	0	(9,533)	0	187,769	0	0	0	2,990	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632 7.000% 07/15/23		11/01/2022	Paydown		223	223	220	222	0	1	0	1	0	223	0	0	0	7	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233 8.000% 02/15/23		12/01/2022	Paydown		1,344	1,344	1,398	1,349	0	(5)	0	(5)	0	1,344	0	0	0	54	02/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		12/01/2022	Paydown		271	271	268	270	0	1	0	1	0	271	0	0	0	10	06/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		12/01/2022	Paydown		1,615	1,615	1,593	1,607	0	7	0	7	0	1,615	0	0	0	51	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		12/01/2022	Paydown		75	75	71	74	0	1	0	1	0	75	0	0	0	3	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		12/01/2022	Paydown		178	178	170	177	0	2	0	2	0	178	0	0	0	7	04/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		08/01/2022	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	2	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		12/01/2022	Paydown		5,117	5,117	5,323	5,150	0	(32)	0	(32)	0	5,117	0	0	0	225	07/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		12/01/2022	Paydown		501	501	494	499	0	3	0	3	0	501	0	0	0	22	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		12/01/2022	Paydown		4,031	4,031	4,057	4,029	0	2	0	2	0	4,031	0	0	0	151	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		12/01/2022	Paydown		5	5	6	5	0	0	0	0	0	5	0	0	0	0	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		03/01/2022	Paydown		419	419	414	417	0	2	0	2	0	419	0	0	0	5	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		12/01/2022	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	01/15/2024
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		10/01/2022	Paydown		826	826	814	821	0	4	0	4	0	826	0	0	0	32	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		11/01/2022	Paydown		699	699	689	695	0	3	0	3	0	699	0	0	0	25	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		12/01/2022	Paydown		580	580	573	578	0	3	0	3	0	580	0	0	0	22	10/15/2023
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		12/01/2022	Paydown		28	28	29	29	0	0	0	0	0	28	0	0	0	1	04/15/2024
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		12/01/2022	Paydown		27	27	28	27	0	0	0	0	0	27	0	0	0	1	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		12/01/2022	Paydown		247	247	243	245	0	1	0	1	0	247	0	0	0	9	12/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		12/01/2022	Paydown		519	519	512	517	0	3	0	3	0	519	0	0	0	18	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		02/01/2022	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	0	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		06/01/2022	Paydown		715	715	705	711	0	4	0	4	0	715	0	0	0	22	11/15/2023
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		12/01/2022	Paydown		43	43	41	42	0	1	0	1	0	43	0	0	0	2	01/15/2024
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		12/01/2022	Paydown		119	119	123	120	0	(1)	0	(1)	0	119	0	0	0	7	09/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		12/01/2022	Paydown		65	65	68	66	0	(1)	0	(1)	0	65	0	0	0	2	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		12/01/2022	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	1	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		12/01/2022	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	06/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		06/01/2022	Paydown		2,117	2,117	2,204	2,142	0	(25)	0	(25)	0	2,117	0	0	0	80	07/15/2025
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		12/01/2022	Paydown		66	66	68	66	0	0	0	0	0	66	0	0	0	2	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		10/01/2022	Paydown		19	19	20	19	0	0	0	0	0	19	0	0	0	1	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		12/01/2022	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		01/01/2022	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	0	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		12/01/2022	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	05/15/2024
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		12/01/2022	Paydown		326	326	333	327	0	(2)	0	(2)	0	326	0	0	0	12	04/15/2024
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		12/01/2022	Paydown		47	47	49	47	0	0	0	0	0	47	0	0	0	2	06/15/2024
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		12/01/2022	Paydown		113	113	117	114	0	(1)	0	(1)	0	113	0	0	0	5	08/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		12/01/2022	Paydown		49	49	51	50	0	0	0	0	0	49	0	0	0	2	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		12/01/2022	Paydown		243	243	251	245	0	(2)	0	(2)	0	243	0	0	0	7	08/15/2024
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		12/01/2022	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	2	10/15/2025
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		12/01/2022	Paydown		489	489	496	491	0	(2)	0	(2)	0	489	0	0	0	19	06/15/2025
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		01/01/2022	Paydown		22	22	23	23	0	0	0	0	0	22	0	0	0	0	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		12/01/2022	Paydown		114	114	118	115	0	(2)	0	(2)	0	114	0	0	0	4	08/15/2025
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		12/01/2022	Paydown		197	197	205	200	0	(3)	0	(3)	0	197	0	0	0	9	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		12/01/2022	Paydown		33	33	32	33	0	1	0	1	0	33	0	0	0	2	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		12/01/2022	Paydown		227	227	236	230	0	(3)	0	(3)	0	227	0	0	0	10	07/15/2025
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		12/01/2022	Paydown		41	41	43	42	0	(1)	0	(1)	0	41	0	0	0	2	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		12/01/2022	Paydown		55	55	55	55	0	0	0	0	0	55	0	0	0	2	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		12/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	02/15/2030
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		12/01/2022	Paydown		362	362	347	352	0	11	0	11	0	362	0	0	0	13	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		12/01/2022	Paydown		8	8	7	8	0	0	0	0	0	8	0	0	0	0	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		12/01/2022	Paydown		88	88	86	86	0	1	0	1	0	88	0	0	0	3	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		12/01/2022	Paydown		3,903	3,903	3,901	3,898	0	5	0	5	0	3,903	0	0	0	83	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		12/01/2022	Paydown		81	81	80	80	0	1	0	1	0	81	0	0	0	3	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		12/01/2022	Paydown		44	44	42	43	0	2	0	2	0	44	0	0	0	2	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		12/01/2022	Paydown		477	477	462	467	0	9	0	9	0	477	0	0	0	18	03/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		12/01/2022	Paydown		158	158	165	162	0	(4)	0	(4)	0	158	0	0	0	7	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		12/01/2022	Paydown		394	394	377	383	0	12	0	12	0	394	0	0	0	14	07/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		12/01/2022	Paydown		19	19	18	18	0	0	0	0	0	19	0	0	0	1	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		12/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		12/01/2022	Paydown		142	142	142	142	0	0	0	0	0	142	0	0	0	5	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		08/01/2022	Paydown		194	194	188	190	0	4	0	4	0	194	0	0	0	6	03/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		09/01/2022	Paydown		178	178	171	173	0	5	0	5	0	178	0	0	0	6	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		12/01/2022	Paydown		27	27	25	26	0	1	0	1	0	27	0	0	0	1	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		12/01/2022	Paydown		351	351	336	341	0	10	0	10	0	351	0	0	0	12	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		12/01/2022	Paydown		245	245	235	238	0	7	0	7	0	245	0	0	0	8	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		12/01/2022	Paydown		101	101	95	97	0	4	0	4	0	101	0	0	0	2	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		12/01/2022	Paydown		18	18	17	17	0	0	0	0	0	18	0	0	0	1	09/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		12/01/2022	Paydown		36	36	35	35	0	1	0	1	0	36	0	0	0	2	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		12/01/2022	Paydown		426	426	404	410	0	16	0	16	0	426	0	0	0	15	09/15/2028
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		12/01/2022	Paydown		4,029	4,029	4,391	4,354	0	(325)	0	(325)	0	4,029	0	0	0	99	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		12/01/2022	Paydown		152,934	152,934	166,987	165,006	0	(12,072)	0	(12,072)	0	152,934	0	0	0	4,466	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		04/01/2022	Conversion		472,995	450,738	488,675	483,960	0	(250)	0	(250)	0	483,710	0	(10,715)	(10,715)	6,010	11/15/2040
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		03/01/2022	Paydown		3,941	3,941	4,273	4,232	0	(290)	0	(290)	0	3,941	0	0	0	26	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		04/01/2022	Conversion		634,430	589,221	646,750	636,895	0	(453)	0	(453)	0	636,441	0	(2,011)	(2,011)	8,838	04/20/2040
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		03/01/2022	Paydown		5,499	5,499	6,036	5,944	0	(445)	0	(445)	0	5,499	0	0	0	41	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		12/01/2022	Paydown		12	12	11	11	0	0	0	0	0	12	0	0	0	1	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		12/01/2022	Paydown		462	462	443	449	0	12	0	12	0	462	0	0	0	16	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		12/01/2022	Paydown		4,432	4,432	4,302	4,346	0	87	0	87	0	4,432	0	0	0	171	01/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		12/01/2022	Paydown		281	281	272	275	0	5	0	5	0	281	0	0	0	10	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		12/01/2022	Paydown		24	24	23	23	0	1	0	1	0	24	0	0	0	1	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		12/01/2022	Paydown		648	648	628	635	0	14	0	14	0	648	0	0	0	30	05/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		12/01/2022	Paydown		568	568	551	558	0	11	0	11	0	568	0	0	0	33	03/15/2029
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		12/01/2022	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		12/01/2022	Paydown		36	36	35	36	0	1	0	1	0	36	0	0	0	2	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		12/01/2022	Paydown		375	375	359	364	0	11	0	11	0	375	0	0	0	13	07/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		12/01/2022	Paydown		39	39	38	38	0	1	0	1	0	39	0	0	0	1	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		12/01/2022	Paydown		39	39	38	38	0	1	0	1	0	39	0	0	0	2	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		12/01/2022	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	02/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		12/01/2022	Paydown		220	220	219	219	0	1	0	1	0	220	0	0	0	8	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		12/01/2022	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	2	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		12/01/2022	Paydown		928	928	909	916	0	12	0	12	0	928	0	0	0	56	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		12/01/2022	Paydown		91	91	89	90	0	1	0	1	0	91	0	0	0	3	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		12/01/2022	Paydown		41	41	40	40	0	1	0	1	0	41	0	0	0	2	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		12/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		12/01/2022	Paydown		424	424	411	416	0	8	0	8	0	424	0	0	0	17	06/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		12/01/2022	Paydown		615	615	596	603	0	12	0	12	0	615	0	0	0	25	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		12/01/2022	Paydown		54	54	53	53	0	1	0	1	0	54	0	0	0	2	03/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		12/01/2022	Paydown		185	185	179	181	0	4	0	4	0	185	0	0	0	7	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		12/01/2022	Paydown		71	71	68	69	0	2	0	2	0	71	0	0	0	2	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		12/01/2022	Paydown		44	44	42	43	0	1	0	1	0	44	0	0	0	1	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		12/01/2022	Paydown		64	64	62	62	0	1	0	1	0	64	0	0	0	2	01/15/2030
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		12/01/2022	Paydown		329	329	319	322	0	7	0	7	0	329	0	0	0	14	05/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		12/01/2022	Paydown		34	34	33	33	0	0	0	0	0	34	0	0	0	1	12/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		12/01/2022	Paydown		128	128	125	126	0	3	0	3	0	128	0	0	0	8	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		12/01/2022	Paydown		72	72	71	71	0	1	0	1	0	72	0	0	0	2	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		12/01/2022	Paydown		917	917	878	890	0	27	0	27	0	917	0	0	0	34	07/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		12/01/2022	Paydown		84	84	83	84	0	1	0	1	0	84	0	0	0	3	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		12/01/2022	Paydown		76	76	75	75	0	1	0	1	0	76	0	0	0	3	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		12/01/2022	Paydown		79	79	76	77	0	2	0	2	0	79	0	0	0	3	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		12/01/2022	Paydown		246	246	238	240	0	5	0	5	0	246	0	0	0	10	12/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		12/01/2022	Paydown		422	422	409	413	0	10	0	10	0	422	0	0	0	18	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		12/01/2022	Paydown		105	105	104	104	0	1	0	1	0	105	0	0	0	4	02/15/2030
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		12/01/2022	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	11/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		12/01/2022	Paydown		224	224	217	219	0	5	0	5	0	224	0	0	0	9	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		12/01/2022	Paydown		204	204	201	202	0	2	0	2	0	204	0	0	0	8	01/15/2030
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		12/01/2022	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	1	07/15/2023
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		02/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/15/2029
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		12/01/2022	Paydown		158	158	151	154	0	4	0	4	0	158	0	0	0	2	03/15/2029
362205-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		06/01/2022	Paydown		335	335	340	334	0	0	0	0	0	335	0	0	0	8	08/15/2022
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		09/01/2022	Paydown		82	82	83	82	0	0	0	0	0	82	0	0	0	2	09/15/2022
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		01/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/15/2022
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		03/01/2022	Paydown		324	324	329	323	0	1	0	1	0	324	0	0	0	4	03/15/2022
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		03/01/2022	Paydown		261	261	266	261	0	1	0	1	0	261	0	0	0	4	06/15/2022
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		01/01/2022	Paydown		33	33	34	33	0	0	0	0	0	33	0	0	0	0	04/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		01/01/2022	Paydown		294	294	299	293	0	0	0	0	0	294	0	0	0	2	07/15/2022
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		06/01/2022	Paydown		433	433	440	432	0	1	0	1	0	433	0	0	0	9	06/15/2022
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		07/01/2022	Paydown		1,873	1,873	1,898	1,869	0	4	0	4	0	1,873	0	0	0	52	08/15/2022
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		09/01/2022	Paydown		425	425	430	425	0	0	0	0	0	425	0	0	0	12	12/15/2022
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		08/01/2022	Paydown		84	84	85	84	0	0	0	0	0	84	0	0	0	2	11/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		02/01/2022	Paydown		20	20	21	20	0	0	0	0	0	20	0	0	0	0	04/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		05/01/2022	Paydown		52	52	53	52	0	0	0	0	0	52	0	0	0	1	07/15/2022
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		06/01/2022	Paydown		216	216	219	216	0	0	0	0	0	216	0	0	0	4	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		08/01/2022	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	1	10/15/2022
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		11/01/2022	Paydown		339	339	341	338	0	1	0	1	0	339	0	0	0	12	01/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		09/01/2022	Paydown		5,049	5,049	4,990	5,028	0	21	0	21	0	5,049	0	0	0	152	11/15/2022
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		09/01/2022	Paydown		31	31	32	31	0	0	0	0	0	31	0	0	0	1	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		04/01/2022	Paydown		52	52	53	52	0	0	0	0	0	52	0	0	0	1	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		10/01/2022	Paydown		757	757	792	762	0	(5)	0	(5)	0	757	0	0	0	29	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		06/01/2022	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	0	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		12/01/2022	Paydown		50	50	49	49	0	0	0	0	0	50	0	0	0	2	01/15/2024
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		12/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/15/2023
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		10/01/2022	Paydown		20	20	18	20	0	0	0	0	0	20	0	0	0	1	11/15/2022
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		12/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		12/01/2022	Paydown		146	146	141	143	0	3	0	3	0	146	0	0	0	5	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		12/01/2022	Paydown		689	689	714	698	0	(8)	0	(8)	0	689	0	0	0	29	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		12/01/2022	Paydown		75	75	78	76	0	(1)	0	(1)	0	75	0	0	0	3	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		12/01/2022	Paydown		94	94	97	95	0	(1)	0	(1)	0	94	0	0	0	3	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		12/01/2022	Paydown		18,202	18,202	18,667	18,361	0	(159)	0	(159)	0	18,202	0	0	0	734	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		12/01/2022	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		12/01/2022	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		12/01/2022	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		12/01/2022	Paydown		79	79	82	79	0	(1)	0	(1)	0	79	0	0	0	3	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		12/01/2022	Paydown		57	57	58	57	0	0	0	0	0	57	0	0	0	2	12/15/2023
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		12/01/2022	Paydown		52	52	51	51	0	1	0	1	0	52	0	0	0	2	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835 2.625% 02/20/34		12/01/2022	Paydown		46,676	46,676	48,873	48,316	0	(1,641)	0	(1,641)	0	46,676	0	0	0	525	02/20/2034
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		02/01/2022	Paydown		140,411	140,411	159,330	156,416	0	(16,005)	0	(16,005)	0	140,411	0	0	0	1,402	08/15/2038
912803-BM-4	United States Treasury STRIP		05/23/2022	Barclays Capital Inc		52,564,512	61,600,000	16,538,504	44,320,731	0	998,055	0	998,055	0	45,318,786	0	7,245,726	7,245,726	0	11/15/2027
912803-EZ-2	United States Treasury STRIP		05/23/2022	Barclays Capital Inc		181,240,500	410,000,000	174,975,678	189,720,936	0	2,280,118	0	2,280,118	0	192,001,053	0	(10,760,553)	(10,760,553)	0	08/15/2047
912810-EM-6	UNITED STATES TREASURY BOND		08/15/2022	Maturity		10,000,000	10,000,000	9,802,344	9,988,935	0	11,065	0	11,065	0	10,000,000	0	0	0	725,000	08/15/2022
912810-FP-8	UNITED STATES TREASURY BOND		08/10/2022	WELLS FARGO SEC LLC		714,070	600,000	617,625	609,145	0	(457)	0	(457)	0	608,688	0	105,382	105,382	31,894	02/15/2031
912810-FP-8	UNITED STATES TREASURY BOND		08/02/2022	PLAZIL - Core Pub Bonds		985,259	815,000	1,104,834	1,090,081	0	(16,706)	0	(16,706)	0	1,073,375	0	(88,117)	(88,117)	42,354	02/15/2031
912810-QA-9	UNITED STATES TREASURY TREASURY		08/10/2022	JP Morgan Securities, Inc		376,523	350,000	368,020	363,946	0	(371)	0	(371)	0	363,575	0	12,949	12,949	12,115	02/15/2039
912810-RD-2	UNITED STATES TREASURY TREASURY		08/10/2022	Merrill Lynch,Pierce,Fenner &		15,943,582	14,900,000	15,995,559	15,901,194	0	(19,395)	0	(19,395)	0	15,881,799	0	61,783	61,783	412,989	11/15/2043
912810-RM-2	UNITED STATES TREASURY TREASURY		08/10/2022	BPN Paribas Securities		664,262	700,000	683,293	684,594	0	271	0	271	0	684,865	0	(20,603)	(20,603)	15,522	05/15/2045
912810-RT-7	UNITED STATES TREASURY TREASURY		05/12/2022	Morgan Stanley & Co, Inc		92,037,611	105,255,000	100,257,162	100,888,054	0	36,390	0	36,390	0	100,924,443	0	(8,886,832)	(8,886,832)	1,564,020	08/15/2046
912810-RU-4	UNITED STATES TREASURY TREASURY		08/10/2022	JP Morgan Securities, Inc		6,300,967	6,750,000	6,231,924	6,269,817	0	7,616	0	7,616	0	6,277,432	0	23,534	23,534	143,438	11/15/2046
912810-SE-9	UNITED STATES TREASURY TREASURY		08/16/2022	WELLS FARGO SEC LLC		34,020,820	33,290,000	35,750,339	35,594,204	0	(35,610)	0	(35,610)	0	35,558,593	0	(1,537,774)	(1,537,774)	848,759	11/15/2048
912810-SF-6	UNITED STATES TREASURY TREASURY		03/30/2022	BPN Paribas Securities		40,532,002	37,470,000	45,613,872	45,612,650	0	(55,650)	0	(55,650)	0	45,557,000	0	(5,024,998)	(5,024,998)	698,681	02/15/2049
912810-SH-2	UNITED STATES TREASURY TREASURY		03/30/2022	Deutsche Bank Securities Inc		9,258,594	8,750,000	10,200,586	10,181,082	0	(9,568)	0	(9,568)	0	10,171,515	0	(912,921)	(912,921)	94,510	05/15/2049
912810-SK-5	UNITED STATES TREASURY TREASURY		04/13/2022	Morgan Stanley & Co, Inc		101,932,150	112,000,000	113,575,000	113,493,916	0	(10,553)	0	(10,553)	0	113,483,363	0	(11,551,213)	(11,551,213)	1,102,210	11/15/2049
912810-SN-9	UNITED STATES TREASURY TREASURY		04/13/2022	Morgan Stanley & Co, Inc		61,569,577	89,000,000	79,919,219	80,175,421	0	69,315	0	69,315	0	80,244,736	0	(18,675,159)	(18,675,159)	460,981	05/15/2050
912810-SX-7	UNITED STATES TREASURY TREASURY		04/28/2022	Various		157,102,753	176,460,000	195,055,388	194,858,506	0	(151,788)	0	(151,788)	0	194,706,717	0	(37,603,964)	(37,603,964)	1,908,780	05/15/2051
912810-SZ-2	UNITED STATES TREASURY TREASURY		04/04/2022	Goldman Sachs & Co		1,876,089	2,095,000	2,056,373	2,056,550	0	244	0	244	0	2,056,794	0	(180,705)	(180,705)	26,737	08/15/2051
912810-TC-2	UNITED STATES TREASURY TREASURY		05/12/2022	Goldman Sachs & Co		16,333,453	19,800,000	20,007,281	20,006,665	0	(2,954)	0	(2,954)	0	20,003,712	0	(3,670,258)	(3,670,258)	195,812	11/15/2041
912828-5M-8	UNITED STATES TREASURY TREASURY		08/16/2022	Barclays Capital Inc		14,167,786	14,040,000	14,642,184	14,478,575	0	(36,871)	0	(36,871)	0	14,441,704	0	(273,918)	(273,918)	331,447	11/15/2028
912828-6G-0	UNITED STATES TREASURY TREASURY		12/21/2022	Various		141,432,903	144,695,000	149,081,067	146,970,113	0	(793,920)	0	(793,920)	0	146,176,193	0	(4,743,290)	(4,743,290)	3,784,196	02/29/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-6T-2	UNITED STATES TREASURY TREASURY		05/11/2022	Deutsche Bank Securities Inc		95,546,875	100,000,000	99,921,875	99,939,418	0	3,909	0	3,909	0	99,943,328	0	(4,396,453)	(4,396,453)	1,167,818	05/15/2029
912828-J2-7	UNITED STATES TREASURY TREASURY		08/10/2022	Barclays Capital Inc		630,525	650,000	646,090	648,568	0	277	0	277	0	648,846	0	(18,320)	(18,320)	12,856	02/15/2025
912828-M5-6	UNITED STATES TREASURY TREASURY		08/10/2022	JP Morgan Securities, Inc		1,262,066	1,300,000	1,310,207	1,304,266	0	(655)	0	(655)	0	1,303,611	0	(41,544)	(41,544)	21,620	11/15/2025
912828-TY-6	UNITED STATES TREASURY TREASURY		11/15/2022	Maturity		59,600,000	59,600,000	59,669,844	59,620,233	0	(20,233)	0	(20,233)	0	59,600,000	0	0	0	968,500	11/15/2022
912828-VB-3	UNITED STATES TREASURY TREASURY		08/19/2022	Various		46,757,334	47,250,000	45,524,666	46,950,099	0	137,490	0	137,490	0	47,087,590	0	(330,256)	(330,256)	632,223	05/15/2023
912828-VS-6	UNITED STATES TREASURY TREASURY		08/10/2022	Morgan Stanley & Co, Inc		19,798,037	19,950,000	20,337,371	20,027,437	0	(28,714)	0	(28,714)	0	19,998,723	0	(200,685)	(200,685)	493,239	08/15/2023
912828-XB-1	UNITED STATES TREASURY TREASURY		03/31/2022	Bank Of Nova Scotia		24,721,680	25,000,000	24,581,055	24,838,684	0	11,467	0	11,467	0	24,850,151	0	(128,471)	(128,471)	201,053	05/15/2025
912828-YH-7	UNITED STATES TREASURY TREASURY		03/31/2022	Bank Of Nova Scotia		7,281,793	7,450,000	7,475,027	7,465,020	0	(1,285)	0	(1,285)	0	7,463,735	0	(181,942)	(181,942)	56,180	09/30/2024
912828-Z2-9	UNITED STATES TREASURY TREASURY		03/31/2022	JP Morgan Securities, Inc		49,864,793	49,600,000	49,685,250	49,630,473	0	(3,709)	0	(3,709)	0	49,626,764	0	238,029	238,029	436,077	01/15/2023
912828-Z5-2	UNITED STATES TREASURY TREASURY		12/21/2022	Various		86,571,234	90,300,000	89,890,828	90,043,214	0	42,814	0	42,814	0	90,086,028	0	(3,514,794)	(3,514,794)	1,171,640	01/31/2025
912828-Z9-4	UNITED STATES TREASURY TREASURY		05/12/2022	Merrill Lynch,Pierce,Fenner &		27,180,469	30,000,000	30,960,938	30,792,070	0	(33,847)	0	(33,847)	0	30,758,223	0	(3,577,755)	(3,577,755)	333,149	02/15/2030
91282C-BS-9	US TREASURY NOTE TREASURY		05/12/2022	Various		31,270,189	34,055,000	33,822,238	33,845,404	0	10,277	0	10,277	0	33,855,681	0	(2,585,491)	(2,585,491)	246,877	03/31/2028
91282C-CS-8	US TREASURY NOTE TREASURY		05/11/2022	Various		574,355,445	624,050,000	608,101,490	608,472,512	0	328,671	0	328,671	0	608,801,182	0	(34,445,737)	(34,445,737)	4,639,281	08/15/2031
912833-LG-3	UNITED STATES TREASURY STRIP		02/15/2022	Maturity		40,000,000	40,000,000	23,430,800	39,788,974	0	211,026	0	211,026	0	40,000,000	0	0	0	0	02/15/2022
912834-EV-6	UNITED STATES TREASURY STRIP		05/23/2022	JP Morgan Securities, Inc		31,969,135	56,375,000	13,470,806	23,183,290	0	462,412	0	462,412	0	23,645,702	0	8,323,433	8,323,433	0	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP		05/23/2022	Merrill Lynch,Pierce,Fenner &		36,701,482	65,000,000	15,564,750	26,644,540	0	525,954	0	525,954	0	27,170,494	0	9,530,988	9,530,988	0	02/15/2040
912834-HV-3	UNITED STATES TREASURY STRIP		05/23/2022	Goldman Sachs & Co		13,992,000	25,000,000	5,942,500	10,154,284	0	199,744	0	199,744	0	10,354,028	0	3,637,972	3,637,972	0	05/15/2040
912834-RB-6	UNITED STATES TREASURY STRIP		05/23/2022	Barclays Capital Inc		68,327,150	157,280,000	74,972,712	80,235,636	0	858,407	0	858,407	0	81,094,044	0	(12,766,893)	(12,766,893)	0	02/15/2047
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		12/01/2022	Paydown		244,730	244,730	168,972	231,974	0	12,756	0	12,756	0	244,730	0	0	0	9,962	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2022	Paydown		8,603	8,603	8,258	8,532	0	71	0	71	0	8,603	0	0	0	325	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		01/01/2022	Paydown		11,431	11,431	10,263	11,326	0	105	0	105	0	11,431	0	0	0	106	10/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC		03/01/2022	Paydown		3,091	3,091	2,634	3,042	0	49	0	49	0	3,091	0	0	0	38	05/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		12/01/2022	Paydown		80,989	80,989	66,586	79,056	0	1,933	0	1,933	0	80,989	0	0	0	3,054	01/01/2024
0109999999. Subtotal - Bonds - U.S. Governments						2,159,896,603	2,686,286,158	2,202,729,415	2,291,846,679	0	4,928,043	0	4,928,043	0	2,296,774,717	0	(136,878,113)	(136,878,113)	22,885,014	XXX
36178G-FN-9	GNMA POOL NO AA8273		08/11/2022	Various		749,968	745,832	793,957	805,491	0	(581)	0	(581)	(16,517)	798,205	9,812	(48,237)	(38,425)	11,177	12/01/2048
36178G-FN-9	GNMA POOL NO AA8273		01/05/2022	CIBC World Martkets Corp		26,965	27,560	27,008	27,057	0	2	0	2	(42)	26,914	(103)	51	(52)	28	06/01/2027
36179N-2K-3	CANADIAN GOVERNMENT Corp Foreign		12/29/2022	Various		1,039,838	1,250,666	1,340,991	1,362,285	0	(1,345)	0	(1,345)	(23,380)	1,344,884	7,325	(305,046)	(297,721)	17,222	12/01/2051
36200N-SQ-5	CANADIAN GOVERNMENT Corp Foreign		05/03/2022	Various		219,943	226,328	226,824	227,296	0	404	0	404	(359)	224,471	(2,870)	(4,527)	(7,397)	557	11/01/2023
36200N-SQ-5	CANADIAN GOVERNMENT Corp Foreign		01/05/2022	DESJARDINS		116,181	118,115	116,702	119,305	0	(1)	0	(1)	(2,605)	118,666	1,967	(2,484)	(517)	180	12/01/2031
36200N-SU-6	CANADIAN GOVERNMENT GOVT FOREIGN		03/08/2022	Various		433,979	311,889	469,307	464,261	0	(1,200)	0	(1,200)	539	456,109	(7,490)	(22,130)	(29,620)	3,561	06/01/2037
36200N-SU-6	CANADA POST CORP CORP FOREIGN		03/23/2022	CIBC World Mkts Corp London		95,563	84,418	115,363	86,160	0	(30)	0	(30)	28,281	86,652	(27,759)	8,911	(18,848)	2,558	07/16/2040
36202F-3N-4	Cordelio AmalCo GP I Debt in a Project		03/31/2022	Redemption 100.0000		425,571	425,571	452,769	452,100	0	(31,267)	0	(31,267)	(179)	425,571	4,917	0	4,917	8,697	09/30/2034
36202F-4Q-6	Cordelio AmalCo GP I Debt in a Project		04/01/2022	Empower GWLA FOREX		9,264,469	9,462,155	10,066,874	10,051,998	0	5,701	0	5,701	(3,977)	10,171,238	117,517	(906,769)	(789,252)	194,433	09/30/2034
36202F-X8-4	Cordelio AmalCo GP I Debt in a Project		04/01/2022	Empower GWLA FOREX		5,389,612	5,499,311	5,856,715	5,845,934	0	(14,625)	0	(14,625)	(2,313)	5,897,130	68,134	(507,518)	(439,384)	56,814	06/30/2034
36202F-X8-4	HYDRO-QUEBEC GOVT FOREIGN	A	01/15/2022	Various		9,213,000	9,213,000	9,748,135	9,214,394	0	(1,394)	0	(1,394)	0	9,213,000	0	0	0	386,946	01/15/2022
36203A-VZ-6	PROV OF NEW BRUNSWICK GOVT FOREIGN	A	05/01/2022	Various		11,433,000	11,433,000	11,943,781	11,445,160	0	(12,160)	0	(12,160)	0	11,433,000	0	0	0	500,194	05/01/2022
36203B-LN-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	A	10/22/2022	Maturity		5,000,000	5,000,000	5,434,700	5,029,376	0	(29,376)	0	(29,376)	0	5,000,000	0	0	0	432,500	10/22/2022
36203C-ST-0	NOVA SCOTIA PROV CDA GOVT FOREIGN	A	04/01/2022	Maturity		1,000,000	1,000,000	1,134,684	1,019,296	0	(19,296)	0	(19,296)	0	1,000,000	0	0	0	43,750	04/01/2022
36203F-U2-9	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG	D	08/31/2022	Standard Chartered Bank London		1,698,900	1,680,000	1,684,200	1,682,197	0	(425)	0	(425)	0	1,681,773	0	17,127	17,127	63,088	04/23/2025
36203G-J7-9	BANCO DO BASIL GOVT FOREIGN	D	04/01/2022	Conversion		480,632	500,000	487,500	487,599	0	617	0	617	0	488,215	0	(7,583)	(7,583)	8,170	09/30/2026
36203H-J5-1	Government of Bermuda GOVT FOREIGN	D	03/28/2022	HSBC Securities (USA) Inc		2,777,500	2,750,000	3,076,563	3,026,365	0	(13,720)	0	(13,720)	0	3,012,645	0	(235,145)	(235,145)	69,565	01/25/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203L-DM-1	Government of Bermuda GOVT FOREIGN	D	04/01/2022	Conversion		7,345,752	6,800,000	8,000,000	7,949,071	0	(38,992)	0	(38,992)	0	7,910,080	0	(564,328)	(564,328)	202,772	02/15/2029
36203L-ET-5	Government of Bermuda GOVT FOREIGN	D	05/13/2022	Various		14,134,330	15,900,000	16,372,188	16,317,851	0	(15,210)	0	(15,210)	0	16,302,640	0	(2,168,310)	(2,168,310)	256,952	08/20/2030
36203N-5S-3	FED REPUBLIC OF BRAZIL GOVT FOREIGN	D	12/13/2022	Jefferies & Co, Inc		537,000	600,000	517,500	526,694	0	1,868	0	1,868	0	528,562	0	8,438	8,438	48,563	01/07/2041
36203N-6K-9	BRAZIL MINAS SPE GOVT FOREIGN	D	11/15/2022	Barclays Capital Inc		1,155,000	1,200,000	1,214,400	1,205,589	0	(640)	0	(640)	0	1,204,949	0	(49,949)	(49,949)	80,244	02/15/2028
36203N-7K-8	BRAZIL MINAS SPE GOVT FOREIGN	D	02/15/2022	Redemption 100.0000		200,000	200,000	202,400	200,931	0	(931)	0	(931)	0	200,000	0	0	0	5,315	02/15/2028
36203N-SG-4	CHILE REPUBLIC OF NT GOVT FOREIGN	D	02/24/2022	Deutsche Bank AG-London-Client		1,528,000	1,600,000	1,788,800	1,779,543	0	(770)	0	(770)	0	1,778,772	0	(250,772)	(250,772)	11,494	06/21/2047
36203P-AV-5	CHILE REPUBLIC OF NT GOVT FOREIGN	D	05/13/2022	Jefferies & Co, Inc		5,020,950	5,720,000	6,045,010	6,019,192	0	(9,872)	0	(9,872)	0	6,009,320	0	(988,370)	(988,370)	114,117	01/27/2032
36203R-GL-7	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	04/01/2022	Conversion		239,543	200,000	122,000	159,965	0	1,376	0	1,376	0	161,341	0	78,202	78,202	10,515	02/15/2027
36203S-TQ-0	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	08/01/2022	Various		807,891	698,000	417,210	552,049	0	12,068	0	12,068	0	564,117	0	243,774	243,774	56,347	02/15/2027
36203T-TG-0	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	04/01/2022	Conversion		122,614	90,000	103,275	98,903	0	(131)	0	(131)	0	98,773	0	23,841	23,841	6,303	01/28/2033
36203V-PA-2	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	11/22/2022	Santander Investment Sec Inc		5,087,500	5,500,000	5,687,500	5,600,799	0	(22,676)	0	(22,676)	0	5,578,123	0	(490,623)	(490,623)	330,000	01/28/2026
36203X-MK-9	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	11/22/2022	Various		8,273,485	9,004,000	9,189,192	9,114,610	0	(8,977)	0	(8,977)	0	9,105,633	0	(832,148)	(832,148)	232,660	04/25/2027
36203Y-LE-2	CODELCO INC GOVT FOREIGN	D	04/01/2022	Conversion		13,407,845	13,400,000	13,416,720	13,400,923	0	(1,076)	0	(1,076)	0	13,399,847	0	7,998	7,998	283,633	07/17/2022
36204C-4L-2	CODELCO INC GOVT FOREIGN	D	07/17/2022	Various		20,900,000	20,900,000	20,944,039	20,900,131	0	(131)	0	(131)	0	20,900,000	0	0	0	627,000	07/17/2022
36204C-FX-4	CODELCO INC GOVT FOREIGN	D	11/28/2022	Citigroup Capital Markets Inc		943,200	1,000,000	997,500	998,417	0	220	0	220	0	998,637	0	(55,437)	(55,437)	48,233	08/01/2027
36204C-PP-0	CODELCO INC GOVT FOREIGN	D	05/12/2022	Barclays Capital Inc		6,548,750	8,450,000	8,431,917	8,432,181	0	(18)	0	(18)	0	8,432,163	0	(1,883,413)	(1,883,413)	248,383	01/30/2050
36204F-D7-6	CODELCO INC GOVT FOREIGN	D	03/11/2022	Citigroup Capital Markets Inc		201,000	200,000	225,800	223,288	0	(496)	0	(496)	0	222,792	0	(21,792)	(21,792)	5,000	01/15/2031
36204G-ME-9	CORP FINANCI DE DESARROL GOVT FOREIGN	D	04/22/2022	Various		3,973,159	4,400,000	4,338,456	4,342,725	0	2,033	0	2,033	0	4,344,758	0	(371,599)	(371,599)	57,013	09/28/2027
36204K-AP-8	ELECTRICITE DE FRANCE CORP FOREIGN	D	08/01/2022	HARTPARUA		6,079,209	5,400,000	6,029,802	5,885,930	0	(9,501)	0	(9,501)	0	5,876,428	0	202,781	202,781	381,555	01/26/2039
36204P-XC-1	REPUBLIC OF EL SALVADOR GOVT FOREIGN	D	09/28/2022	Various		7,239,972	8,015,000	5,658,532	6,352,005	0	346,052	1,015,132	(669,080)	0	5,682,926	0	1,557,046	1,557,046	700,440	01/24/2023
36205A-5Z-3	EQUATE PETROCHEMICAL BV GOVT FOREIGN	D	04/01/2022	Conversion		2,166,009	2,340,000	2,337,613	2,337,779	0	99	0	99	0	2,337,878	0	(171,869)	(171,869)	26,106	04/28/2028
36205A-GP-3	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN	D	04/01/2022	Conversion		4,339,081	4,380,000	4,737,766	4,698,067	0	(12,168)	0	(12,168)	0	4,685,899	0	(346,818)	(346,818)	113,150	02/01/2028
36205B-K2-7	GAZPROM GAZ CAPITAL SA CORP FOREIGN	D	04/13/2022	Various		6,761,250	27,045,000	10,982,920	28,102,456	0	(12,751)	17,106,785	(17,119,536)	0	10,982,920	0	(4,221,670)	(4,221,670)	1,101,520	04/28/2034
36205B-R4-6	REPUBLIC OF HUNGARY GOVT FOREIGN	D	04/29/2022	Various		4,540,905	5,410,000	5,335,829	5,337,589	0	2,033	0	2,033	0	5,339,621	0	(798,716)	(798,716)	66,307	09/22/2031
36205B-UT-7	REPUBLIC OF INDONESIA GOVT FOREIGN	D	12/07/2022	Various		14,268,211	11,185,000	14,784,583	13,931,756	0	(114,595)	0	(114,595)	0	13,817,161	0	451,050	451,050	933,256	10/12/2035
36205C-KY-5	REPUBLIC OF INDONESIA GOVT FOREIGN	D	11/15/2022	Various		1,223,496	1,108,000	1,261,135	1,229,341	0	(5,004)	0	(5,004)	0	1,224,337	0	(841)	(841)	87,265	02/17/2037
36205E-LR-5	REPUBLIC OF INDONESIA GOVT FOREIGN	D	04/01/2022	Conversion		1,477,595	1,076,000	935,900	956,477	0	567	0	567	0	957,044	0	520,551	520,551	58,836	01/17/2038
36205G-EV-9	REPUBLIC OF INDONESIA GOVT FOREIGN	D	11/15/2022	Jefferies & Co, Inc		3,505,750	3,700,000	3,524,250	3,549,486	0	3,504	0	3,504	0	3,552,990	0	(47,240)	(47,240)	259,000	01/17/2042
36205J-VW-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	04/25/2022	Maturity		5,000,000	5,000,000	4,972,350	4,996,974	0	3,026	0	3,026	0	5,000,000	0	0	0	93,750	04/25/2022
36205K-XF-4	REPUBLIC OF INDONESIA GOVT FOREIGN	D	04/18/2022	HARTPARUA		2,476,644	2,400,000	2,661,000	2,639,068	0	(1,934)	0	(1,934)	0	2,637,135	0	(160,491)	(160,491)	93,617	01/15/2045
36205P-UG-4	REPUBLIC OF INDONESIA GOVT FOREIGN	D	12/07/2022	Jefferies & Co, Inc		1,070,000	1,000,000	1,025,000	1,022,912	0	(472)	0	(472)	0	1,022,440	0	47,560	47,560	84,457	01/08/2046
36205X-WE-0	REPUBLIC OF INDONESIA GOVT FOREIGN	D	05/13/2022	BPN Paribas Securities		297,399	300,000	308,400	305,232	0	(332)	0	(332)	0	304,900	0	(7,501)	(7,501)	9,593	07/18/2027
36206A-N5-8	ISRAEL (STATE OF) GOVT FOREIGN	D	12/08/2022	Barclays Bank PLC-Lond Brk/Dlr		3,459,525	3,585,000	3,489,231	3,503,844	0	2,143	0	2,143	0	3,505,987	0	(46,462)	(46,462)	220,478	01/30/2043
36206C-SB-6	AID-ISRAEL CRP FRGN ZERO COUPON	D	12/05/2022	BREAN MURRAY CARRET &		20,301,760	22,450,000	9,998,013	19,120,063	0	937,167	0	937,167	0	20,057,230	0	244,530	244,530	0	02/15/2025
36206E-2P-9	KOREA DEVELOPMENT BANK GOVT FOREIGN	D	04/01/2022	Conversion		2,186,905	2,180,000	2,153,426	2,177,788	0	777	0	777	0	2,178,565	0	8,340	8,340	35,788	09/14/2022
36206J-FU-3	KOREA DEVELOPMENT BANK GOVT FOREIGN	D	09/14/2022	Maturity		1,380,000	1,380,000	1,363,178	1,378,600	0	1,400	0	1,400	0	1,380,000	0	0	0	41,400	09/14/2022
36206K-FT-3	KOREA ELECTRIC POWER CORP BANK GUARANTEE	D	04/01/2022	Conversion		336,780	175,000	31,418	145,050	0	41	0	41	0	145,091	0	191,690	191,690	6,956	04/01/2096
36206L-ZA-0	REPUBLIC OF KOREA GLOBAL CORP FOREIGN	D	04/01/2022	Conversion		212,493	195,000	197,438	195,707	0	(37)	0	(37)	0	195,670	0	16,823	16,823	4,540	11/03/2025
36206N-WR-2	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN	D	04/01/2022	Conversion		3,650,422	3,640,000	3,581,796	3,635,083	0	1,717	0	1,717	0	3,636,800	0	13,622	13,622	58,240	09/19/2022
36206R-ET-9	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN	D	09/19/2022	Maturity		2,290,000	2,290,000	2,253,383	2,286,907	0	3,093	0	3,093	0	2,290,000	0	0	0	68,700	09/19/2022
36207E-AZ-7	KOREA NATIONAL OIL CORP GOVT FOREIGN	D	04/01/2022	Conversion		5,108,722	5,000,000	4,972,300	4,993,236	0	650	0	650	0	4,993,886	0	114,836	114,836	137,778	01/23/2024
36207K-3Z-1	KOREA GAS CORP GOVT FOREIGN	D	12/09/2022	Deutsche Bank AG-London-Client		9,544,000	8,000,000	9,856,700	9,551,889	0	(45,528)	0	(45,528)	0	9,506,361	0	37,639	37,639	698,611	01/20/2042
36207Y-J3-5	KUWAIT STATE OF (GOVERNMENT) GOVT FOREIG	D	06/10/2022	Merrill Lynch International		1,122,765	1,110,000	1,137,750	1,125,725	0	(1,267)	0	(1,267)	0	1,124,458	0	(1,693)	(1,693)	28,490	03/20/2027
36208M-ZD-0	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	02/01/2022	Maturity		1,000,000	1,000,000	1,179,850	1,003,360	0	(3,360)	0	(3,360)	0	1,000,000	0	0	0	33,125	02/01/2022
36208Q-WZ-5	MDGH GMTN BV GOVT FOREIGN	D	04/20/2022	Various		5,312,590	5,000,000	5,986,250	5,879,626	0	(34,064)	0	(34,064)	0	5,845,562	0	(532,972)	(532,972)	97,151	11/07/2028
36208Q-YJ-9	MAJAPAHIT HOLDING BV CORP FOREIGN	D	04/01/2022	Conversion		161,878	125,000	123,233	123,625	0	(11)	0	(11)	0	123,614	0	38,264	38,264	2,543	06/29/2037
36208Q-ZM-1	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	D	11/28/2022	BBVA		146,000	200,000	182,500	183,441	0	287	0	287	0	183,728	0	(37,728)	(37,728)	11,917	10/31/2046
36208R-4F-8	UNITED MEXICAN STATES GOVT FOREIGN	D	04/01/2022	Conversion		201,277	150,000	188,550	163,803	0	(656)	0	(656)	0	163,146	0	38,131	38,131	6,517	05/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36208R-4J-0	UNITED MEXICAN STATES GOVT FOREIGN	D	08/01/2022	PLAZIA - Core Pub Bonds		395,610	315,000	395,955	343,985	0	(3,305)	0	(3,305)	0	340,680	0	54,930	54,930	25,861	05/15/2026
36209A-R7-7	NAKILAT CORP SINKING FUND FRGN	D	12/31/2022	Redemption 100.0000		55,706	55,706	61,068	60,076	0	(4,370)	0	(4,370)	0	55,706	0	0	0	2,547	12/31/2033
36209A-W6-3	EQUINOR ASA DEBENTURES	D	06/23/2022	PLAZFIA		1,190,482	1,050,000	987,845	1,024,625	0	1,715	0	1,715	0	1,026,341	0	164,141	164,141	57,305	09/23/2027
36209F-6J-3	NORTH AMERICAN DEVELOPMENT BAN GOVT FORE	D	10/26/2022	Maturity		158,000	158,000	163,354	159,900	0	(1,900)	0	(1,900)	0	158,000	0	0	0	3,792	10/26/2022
36209F-DT-3	OFFICE CHERIFIEN DES PHO GOVT FOREIGN	D	04/01/2022	Conversion		1,464,645	1,425,000	1,526,888	1,524,901	0	(10,484)	0	(10,484)	0	1,514,416	0	(49,771)	(49,771)	34,734	04/25/2024
36209F-HT-9	Republic of Panama GOVT FOREIGN	D	04/01/2022	Conversion		165,983	130,000	103,350	116,879	0	452	0	452	0	117,332	0	48,651	48,651	5,801	09/30/2027
36209F-JF-7	Republic of Panama GOVT FOREIGN	D	08/01/2022	Various		378,746	317,000	253,490	285,728	0	2,367	0	2,367	0	288,095	0	90,651	90,651	23,601	09/30/2027
36209F-L7-2	Republic of Panama GOVT FOREIGN	D	04/01/2022	Conversion		772,533	570,000	572,834	571,304	0	116	0	116	0	571,420	0	201,113	201,113	26,719	04/01/2029
36209F-UF-4	Republic of Panama GOVT FOREIGN	D	08/01/2022	Various		1,562,143	1,264,000	1,263,085	1,263,170	0	68	0	68	0	1,263,238	0	298,905	298,905	99,079	04/01/2029
36209F-UK-3	Republic of Panama GOVT FOREIGN	D	04/01/2022	Conversion		1,251,867	1,182,000	1,275,812	1,191,602	0	(2,444)	0	(2,444)	0	1,189,158	0	62,709	62,709	78,492	01/16/2023
36209F-YP-8	Republic of Panama GOVT FOREIGN	D	08/01/2022	PLAZIA - Core Pub Bonds		273,806	267,000	294,368	269,810	0	(1,581)	0	(1,581)	0	268,229	0	5,577	5,577	26,144	01/16/2023
36209L-K9-6	Republic of Panama GOVT FOREIGN	D	05/12/2022	JP Morgan		420,801	510,000	577,218	574,745	0	(447)	0	(447)	0	574,298	0	(153,497)	(153,497)	12,001	04/29/2053
36209Q-X3-4	Republic of Panama GOVT FOREIGN	D	04/01/2022	Conversion		1,019,070	1,000,000	1,034,986	1,022,513	0	(1,805)	0	(1,805)	0	1,020,707	0	(1,637)	(1,637)	20,313	03/16/2025
36209S-Y2-1	Republic of Panama GOVT FOREIGN	D	01/19/2022	Deutsche Bank AG-London-Client		8,239,767	8,114,000	9,209,780	9,149,451	0	(1,590)	0	(1,590)	0	9,147,860	0	(908,093)	(908,093)	66,941	05/15/2047
36209T-4F-3	Republic of Panama GOVT FOREIGN	D	11/28/2022	Various		3,871,936	3,896,000	4,904,244	4,879,845	0	(1,248)	0	(1,248)	0	4,878,597	0	(1,006,661)	(1,006,661)	53,528	04/16/2050
3620AC-2Y-9	PETROLEOS MEXICANOS CORP FRGN	D	04/01/2022	Conversion		1,082,496	965,000	984,608	973,898	0	(145)	0	(145)	0	973,753	0	108,743	108,743	49,912	09/15/2027
3620AL-5Q-3	PEOPLES REPUBLIC OF CHINA GOVT FOREIGN	D	04/01/2022	Conversion		172,285	80,000	106,200	106,083	0	(13)	0	(13)	0	106,070	0	66,215	66,215	5,120	01/15/2096
3620AR-MU-2	REPUBLIC OF PERU GOVT FOREIGN	D	04/22/2022	Citigroup Capital Markets Inc		2,162,580	2,168,000	2,382,632	2,299,944	0	(6,901)	0	(6,901)	0	2,293,043	0	(130,463)	(130,463)	59,868	08/25/2027
3620AR-MU-2	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	04/01/2022	Conversion		6,229,706	5,810,000	6,832,357	6,730,185	0	(33,130)	0	(33,130)	0	6,697,055	0	(467,350)	(467,350)	114,344	05/21/2028
3620AW-G2-0	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	11/28/2022	JP Morgan		81,718	100,000	91,870	94,052	0	744	0	744	0	94,796	0	(11,996)	(11,996)	6,955	02/12/2028
3620AW-G2-0	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	11/28/2022	Santander Investment Sec Inc		251,504	300,000	279,900	284,440	0	1,571	0	1,571	0	286,011	0	(35,637)	(35,637)	26,379	01/23/2029
36210A-K6-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	04/01/2022	Conversion		252,663	218,000	196,473	212,016	0	497	0	497	0	212,514	0	40,149	40,149	9,204	10/21/2024
36210A-P3-5	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	08/01/2022	Various		1,043,189	924,000	802,492	889,613	0	6,286	0	6,286	0	895,899	0	147,290	147,290	68,517	10/21/2024
36210A-ZK-6	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	04/01/2022	Various		988,201	810,000	911,598	833,956	0	(1,646)	0	(1,646)	0	832,310	0	155,891	155,891	46,617	03/16/2025
36210B-DW-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	08/01/2022	PLAZIA - Core Pub Bonds		618,370	525,000	441,656	496,046	0	4,487	0	4,487	0	500,533	0	117,837	117,837	48,964	03/16/2025
36210B-DY-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	04/01/2022	Conversion		445,291	314,000	308,131	310,485	0	45	0	45	0	310,530	0	134,761	134,761	19,804	02/02/2030
36210B-GK-5	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	04/01/2022	Conversion		766,334	584,000	646,727	620,626	0	(812)	0	(812)	0	619,814	0	146,521	146,521	32,311	01/14/2031
36210D-JK-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	04/01/2022	Conversion		300,016	245,000	237,956	240,681	0	55	0	55	0	240,736	0	59,280	59,280	11,107	01/15/2032
36210G-V9-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	04/01/2022	Conversion		176,741	140,000	165,353	157,158	0	(234)	0	(234)	0	156,925	0	19,816	19,816	3,917	10/23/2034
36210J-WK-0	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	11/28/2022	Various		3,623,250	3,500,000	4,198,125	4,135,458	0	(32,770)	0	(32,770)	0	4,102,689	0	(479,439)	(479,439)	134,681	11/15/2028
36210J-YH-5	STATE OF QATAR GOVT FOREIGN	D	11/29/2022	Merrill Lynch International		938,140	700,000	1,070,860	991,939	0	(27,148)	0	(27,148)	0	964,791	0	(26,651)	(26,651)	65,406	06/15/2030
36210L-2T-9	STATE OF QATAR GOVT FOREIGN	D	12/07/2022	Citigroup Global Markets LTD		8,709,800	7,400,000	9,543,250	9,169,825	0	(61,788)	0	(61,788)	0	9,108,037	0	(398,237)	(398,237)	656,462	01/20/2040
36210L-ZN-6	STATE OF QATAR GOVT FOREIGN	D	12/07/2022	Merrill Lynch International		4,880,000	5,000,000	5,037,500	5,033,601	0	(598)	0	(598)	0	5,033,003	0	(153,003)	(153,003)	235,747	06/02/2046
36210M-EQ-0	STATE OF QATAR GOVT FOREIGN	D	12/13/2022	Merrill Lynch International		3,986,000	4,000,000	4,030,000	4,008,851	0	(6,647)	0	(6,647)	0	4,002,205	0	(16,205)	(16,205)	177,389	04/23/2023
36210N-KT-5	STATE OF QATAR GOVT FOREIGN	D	11/29/2022	Various		39,229,755	35,960,000	41,859,300	41,517,920	0	(197,667)	0	(197,667)	0	41,320,253	0	(2,090,499)	(2,090,499)	718,390	04/23/2028
36210N-WR-6	STATE OF QATAR GOVT FOREIGN	D	12/07/2022	Merrill Lynch International		1,242,000	1,200,000	1,231,200	1,229,466	0	(514)	0	(514)	0	1,228,952	0	13,048	13,048	69,061	04/23/2048
36210P-S7-0	STATE OF QATAR GOVT FOREIGN	D	04/18/2022	HARTPARUA		4,965,205	4,300,000	5,579,250	5,558,521	0	(8,751)	0	(8,751)	0	5,549,770	0	(584,565)	(584,565)	107,276	04/23/2048
36210P-VG-6	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	12/07/2022	Various		15,873,500	16,500,000	16,084,080	16,119,566	0	4,124	0	4,124	0	16,123,691	0	(250,191)	(250,191)	784,621	06/18/2050
36210Q-WG-3	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	11/28/2022	Barclays Capital Inc		191,300	200,000	197,500	197,590	0	32	0	32	0	197,622	0	(6,322)	(6,322)	11,056	04/20/2055
36210Q-Y4-8	ROMANIA GOVT FOREIGN 4.000% 02/14/51	D	02/08/2022	Goldman Sachs International		2,506,000	2,800,000	3,001,320	2,997,860	0	(339)	0	(339)	0	2,997,521	0	(491,521)	(491,521)	54,756	02/14/2051
36210U-D2-6	RUSSIAN FEDERATION GOVT FOREIGN	D	04/13/2022	Various		307,903	1,268,000	423,682	1,001,726	0	(1,590)	563,280	(564,870)	0	436,855	0	(128,953)	(128,953)	49,633	06/24/2028
36210U-XQ-1	RUSSIAN FEDERATION GOVT FOREIGN	D	04/12/2022	Various		584,293	2,434,553	934,254	1,978,867	0	44,554	1,089,167	(1,044,613)	0	934,254	0	(349,961)	(349,961)	98,397	03/31/2030
36210V-J5-1	RUSSIAN FEDERATION GOVT FOREIGN	D	03/31/2022	Various		442,646	442,646	186,527	359,794	0	264,220	181,368	82,852	0	442,646	0	0	0	16,599	03/31/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210X-DQ-7	Saudi Arabia GOVT FOREIGN	D	12/13/2022	Citigroup Global Markets LTD		3,985,000	4,000,000	3,872,000	3,964,571	0	28,430	0	28,430	0	3,993,001	0	(8,001)	(8,001)	147,264	03/04/2023
36210X-ZZ-3	Saudi Arabia GOVT FOREIGN	D	04/01/2022	Various		12,933,631	12,500,000	13,880,000	13,758,819	0	(45,990)	0	(45,990)	0	13,712,829	0	(779,198)	(779,198)	256,016	03/04/2028
36210Y-3A-1	Saudi Arabia GOVT FOREIGN	D	08/31/2022	Goldman Sachs & Co		3,833,070	3,814,000	3,788,991	3,800,997	0	2,508	0	2,508	0	3,803,506	0	29,564	29,564	133,490	04/17/2025
36211A-A2-2	Saudi Arabia GOVT FOREIGN	D	11/29/2022	Citigroup Global Markets LTD		994,150	1,000,000	985,900	988,995	0	1,027	0	1,027	0	990,022	0	4,128	4,128	50,375	04/17/2030
36211B-FG-4	Saudi Arabia GOVT FOREIGN	D	12/07/2022	Jefferies & Co, Inc		1,151,400	1,200,000	1,185,000	1,185,760	0	247	0	247	0	1,186,006	0	(34,606)	(34,606)	68,667	04/17/2049
36211C-4V-1	Saudi Arabia GOVT FOREIGN	D	05/13/2022	Citigroup Global Markets LTD		682,988	750,000	783,375	780,895	0	(1,040)	0	(1,040)	0	779,856	0	(96,868)	(96,868)	16,271	02/03/2032
36211D-QF-0	SING TELECOMMUNICATIONS 144A	D	04/01/2022	Conversion		222,520	165,000	191,400	180,479	0	(296)	0	(296)	0	180,183	0	42,336	42,336	4,056	12/01/2031
36211D-U8-1	STATE GRID OVERSEAS INVESTMENT CORP FORE	D	04/01/2022	Conversion		25,900,435	25,775,000	25,544,264	25,737,735	0	6,367	0	6,367	0	25,744,102	0	156,333	156,333	288,626	05/22/2023
36211D-UK-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	12/13/2022	Barclays Bank PLC-Lond Brk/Dlr		3,962,000	4,000,000	4,081,079	4,035,395	0	(14,053)	0	(14,053)	0	4,021,342	0	(59,342)	(59,342)	182,417	05/07/2024
36211H-RC-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	11/15/2022	Australia/New Zealand Banking		4,711,000	5,000,000	4,940,580	4,948,377	0	1,370	0	1,370	0	4,949,748	0	(238,748)	(238,748)	249,236	05/07/2044
36211J-NN-3	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	08/31/2022	Australia/New Zealand Banking		3,721,872	3,850,000	3,517,392	3,643,603	0	29,095	0	29,095	0	3,672,698	0	49,174	49,174	87,320	05/18/2026
36211L-KN-1	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	05/04/2022	Various		12,425,000	12,425,000	12,047,380	12,384,894	0	40,106	0	40,106	0	12,425,000	0	0	0	170,844	05/04/2022
36211L-LD-2	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	06/09/2022	Mizuho Securities USA, Inc.		1,101,453	1,115,000	1,062,361	1,079,410	0	2,711	0	2,711	0	1,082,121	0	19,332	19,332	23,740	05/04/2027
36211P-EB-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	05/04/2022	WELLS FARGO SEC LLC		5,028,818	5,250,000	5,450,774	5,434,160	0	(1,322)	0	(1,322)	0	5,432,839	0	(404,021)	(404,021)	106,167	05/04/2047
36211P-X4-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	06/09/2022	Various		4,279,310	4,185,000	4,352,354	4,339,874	0	(5,904)	0	(5,904)	0	4,333,971	0	(54,661)	(54,661)	100,688	05/02/2028
36211S-XA-0	REPUBLIC OF POLAND GOVT FOREIGN	D	03/23/2022	Maturity		52,050,000	52,050,000	60,271,875	52,271,965	0	(221,965)	0	(221,965)	0	52,050,000	0	0	0	1,301,250	03/23/2022
36211X-CW-4	REPUBLIC OF POLAND GOVT FOREIGN	D	04/01/2022	Conversion		12,313,648	12,000,000	11,903,280	11,976,513	0	2,396	0	2,396	0	11,978,909	0	334,739	334,739	332,000	01/22/2024
36211Y-UZ-5	EQUINOR ASA CORP FOREIGN	D	06/27/2022	JANE STREET EXECUTION SERVICES		93,331	100,000	106,437	105,373	0	(90)	0	(90)	0	105,283	0	(11,952)	(11,952)	2,550	11/23/2041
362165-M2-5	EQUINOR ASA CORP FOREIGN	D	04/01/2022	Conversion		5,622,545	5,600,000	5,165,552	5,543,892	0	13,144	0	13,144	0	5,557,036	0	65,509	65,509	96,802	01/17/2023
36217H-DR-3	EQUINOR ASA CORP FOREIGN	D	04/01/2022	Conversion		7,461,154	7,316,000	7,673,594	7,434,321	0	(13,218)	0	(13,218)	0	7,421,103	0	40,051	40,051	157,904	03/01/2024
36219R-F8-9	EQUINOR ASA CORP FOREIGN	D	04/01/2022	Conversion		11,104,649	11,000,000	11,227,500	11,090,428	0	(7,590)	0	(7,590)	0	11,082,838	0	21,811	21,811	140,021	11/10/2024
362205-BH-8	SYNGENTA FINANCE AG GOVT FOREIGN	D	04/01/2022	Conversion		5,815,906	5,755,000	5,763,696	5,757,177	0	(293)	0	(293)	0	5,756,885	0	59,021	59,021	111,461	04/24/2023
36223R-EE-1	TENAGA NASIONAL DEBENTURES 144A	D	04/01/2022	Various		593,349	526,000	444,599	497,465	0	1,601	0	1,601	0	499,066	0	94,284	94,284	16,438	11/01/2025
36223S-EJ-8	TENAGA NASIONAL DEBENTURES 144A	D	04/01/2022	Various		954,930	782,000	669,427	669,541	0	(108)	0	(108)	0	669,432	0	285,497	285,497	41,707	01/15/2096
36223U-7G-7	TENAGA NASIONAL DEBENTURES 144A	D	08/01/2022	PURCTR1		350,779	315,000	218,682	218,767	0	(1)	0	(1)	0	218,765	0	132,013	132,013	24,741	01/15/2096
36223U-VL-9	REPUBLIC OF TURKEY GOVT FOREIGN	D	04/01/2022	Conversion		120,982	100,000	82,600	88,082	0	169	0	169	0	88,251	0	32,731	32,731	8,444	01/15/2030
36223U-XK-9	REPUBLIC OF TURKEY GOVT FOREIGN	D	08/01/2022	PLAZIA - Core Pub Bonds		233,818	220,000	181,720	193,781	0	1,074	0	1,074	0	194,854	0	38,964	38,964	27,359	01/15/2030
36223Y-XD-7	UNITED MEXICAN STATES GOVT FOREIGN	D	04/01/2022	Conversion		1,570,541	1,145,000	1,111,446	1,124,202	0	338	0	338	0	1,124,540	0	446,001	446,001	59,661	08/15/2031
36224A-4U-2	UNITED MEXICAN STATES GOVT FOREIGN	D	08/01/2022	PURCTAX		359,060	280,000	259,230	267,165	0	538	0	538	0	267,703	0	91,358	91,358	22,401	08/15/2031
36224A-F9-7	UNITED MEXICAN STATES GOVT FOREIGN	D	04/01/2022	Conversion		122,381	120,000	116,698	119,739	0	96	0	96	0	119,835	0	2,545	2,545	4,987	09/24/2022
36224A-VP-3	UNITED MEXICAN STATES GOVT FOREIGN	D	09/24/2022	Various		750,000	750,000	729,736	748,368	0	1,632	0	1,632	0	750,000	0	0	0	60,000	09/24/2022
36224B-LT-4	UNITED MEXICAN STATES GOVT FOREIGN	D	08/01/2022	PLAZLBVA		272,974	270,000	262,570	269,413	0	387	0	387	0	269,800	0	3,174	3,174	18,480	09/24/2022
36224C-HY-6	REPUBLIC OF URUGUAY GOVT FOREIGN	D	11/15/2022	Various		4,250,032	3,493,832	4,824,008	4,416,919	0	(57,506)	0	(57,506)	0	4,359,413	0	(109,381)	(109,381)	368,191	01/15/2033
36224D-FD-2	QNB FIN LTD GOVT FOREIGN	D	04/29/2022	Morgan Stanley United Kingdom		5,374,125	5,620,000	5,985,408	5,933,488	0	(20,015)	0	(20,015)	0	5,913,473	0	(539,348)	(539,348)	112,049	02/12/2027
36224F-P8-7	STATE GRID OVERSEAS INVESTMENT CORP FORE	D	12/07/2022	Various		3,797,968	3,900,000	3,731,184	3,756,747	0	3,999	0	3,999	0	3,760,746	0	37,222	37,222	174,089	05/22/2043
36224H-AE-6	TOKYO METROPOLITAN GOVT GOVT FOREIGN	D	06/08/2022	Maturity		200,000	200,000	207,107	201,604	0	(1,604)	0	(1,604)	0	200,000	0	0	0	2,500	06/08/2022
36224M-KC-8	NATIONAL CENTRAL COOLING CO PJ GOVT FORE	D	04/01/2022	Conversion		3,229,298	3,525,000	3,501,250	3,503,440	0	899	0	899	0	3,504,339	0	(275,041)	(275,041)	39,167	10/21/2027
36224M-SX-4	GREENKO DUTCH BV GOVT FOREIGN	D	04/01/2022	Various		6,398,589	6,718,220	6,852,584	6,851,997	0	(656)	0	(656)	0	6,851,341	0	(452,752)	(452,752)	130,763	03/29/2026
36224N-WY-5	GREENKO DUTCH BV GOVT FOREIGN	D	04/12/2022	Redemption 100.0000		103,890	103,890	105,968	105,956	0	(2,066)	0	(2,066)	0	103,890	0	0	0	2,000	03/29/2026
36224P-AC-2	CODELCO INC GOVT FOREIGN	D	07/17/2022	Maturity		1,000,000	1,000,000	1,013,590	1,001,528	0	(1,528)	0	(1,528)	0	1,000,000	0	0	0	30,000	07/17/2022
36224P-YK-8	DOMINICAN REPUBLIC GOVT FOREIGN	D	05/11/2022	Various		1,326,299	1,300,000	1,448,850	1,448,557	0	(7,510)	0	(7,510)	0	1,441,047	0	(114,748)	(114,748)	54,938	01/25/2027
36224Q-C9-5	RUSSIA FOREIGN BOND GOVT FOREIGN	D	04/13/2022	Various		1,635,908	6,739,000	2,623,621	6,272,775	0	(2,228)	3,566,199	(3,568,427)	0	2,704,348	0	(1,068,440)	(1,068,440)	263,504	06/24/2028
36224Q-MA-1	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN	D	07/19/2022	Maturity		15,254,000	15,254,000	14,755,309	15,176,342	0	77,658	0	77,658	0	15,254,000	0	0	0	533,890	07/19/2022
36224S-ZQ-8	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN	D	11/28/2022	Market Axess		188,500	200,000	197,820	198,494	0	190	0	190	0	198,684	0	(10,184)	(10,184)	12,414	03/14/2028
36224U-AQ-0	REPUBLIC OF INDONESIA GOVT FOREIGN	D	12/13/2022	Barclays Bank PLC-Lond Brk/Dlr		247,000	200,000	257,234	247,979	0	(1,849)	0	(1,849)	0	246,130	0	870	870	21,872	01/17/2038
36224Y-QN-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	12/13/2022	Jefferies & Co, Inc		6,483,750	6,500,000	6,484,375	6,486,238	0	157	0	157	0	6,486,395	0	(2,645)	(2,645)	471,927	01/15/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36225A-2J-8	REPUBLIC OF INDONESIA GOVT FOREIGN	D	05/13/2022	BPN Paribas Securities		506,275	500,000	531,500	518,793	0	(1,319)	0	(1,319)	0	517,474	0	(11,199)	(11,199)	18,669	01/08/2027
36225A-B5-8	Indian Railway Finance CORP FOREIGN	D	04/01/2022	Conversion		8,131,983	8,200,000	8,858,813	8,793,557	0	(23,353)	0	(23,353)	0	8,770,204	0	(638,222)	(638,222)	94,341	12/13/2027
36225A-DA-5	Power Finance Corp L GOVT FOREIGN	D	04/29/2022	Various		6,817,170	7,100,000	7,417,510	7,377,443	0	(13,662)	0	(13,662)	0	7,363,781	0	(546,611)	(546,611)	97,719	12/06/2027
36225A-DJ-6	SP POWERASSETS LTD CORP FOREIGN	D	04/01/2022	Conversion		7,659,369	7,650,000	7,392,704	7,626,823	0	8,165	0	8,165	0	7,634,988	0	24,381	24,381	113,029	09/14/2022
36225A-DU-1	SP POWERASSETS LTD CORP FOREIGN	D	09/14/2022	Maturity		7,160,000	7,160,000	7,040,962	7,149,624	0	10,376	0	10,376	0	7,160,000	0	0	0	193,320	09/14/2022
36225A-EA-4	TELEKOM MALAYSIA BERHAD DEBENTURES	D	04/01/2022	Conversion		112,898	100,000	99,685	99,903	0	(1)	0	(1)	0	99,902	0	12,995	12,995	5,250	08/01/2025
36225A-FH-8	PETROLEOS MEXICANOS PEMEX		12/31/2022	Various		(73,959,688)	0	0	0	0	0	0	0	0	(73,959,688)	0	0	0	0	01/23/2050
0309999999. Subtotal - Bonds - All Other Governments						570,563,819	668,392,692	667,830,128	688,779,019	0	570,804	23,521,931	(22,951,127)	(20,552)	592,019,103	171,450	(21,455,335)	(21,283,885)	21,155,436	XXX
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT ABS		11/25/2022	Paydown		674,345	674,345	669,998	672,173	0	2,171	0	2,171	0	674,345	0	0	0	7,610	11/25/2043
13063B-BU-5	CALIFORNIA ST CORP MUNI		12/13/2022	GREUSD		5,876,225	4,685,000	6,593,013	6,256,865	0	(71,876)	0	(71,876)	0	6,184,989	0	(308,764)	(308,764)	385,478	11/01/2039
30291#-AA-9	State of Maine Credit Tenant Lease		12/15/2022	Redemption 100.0000		179,932	179,932	179,932	179,932	0	0	0	0	0	179,932	0	0	0	4,588	03/15/2049
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN		08/01/2022	Various		11,305,063	11,070,000	11,070,000	11,070,000	0	0	0	0	0	11,070,000	0	235,063	235,063	375,246	11/01/2025
45506D-YZ-2	INDIANA ST FINANCE AUTHORITY CORPORATE M		08/01/2022	PLAZLBVA		10,839,829	10,020,000	10,130,325	10,089,521	0	(8,271)	0	(8,271)	0	10,081,250	0	758,579	758,579	401,913	08/01/2046
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN		08/01/2022	HARTPARUA		10,238,262	9,100,000	9,100,000	9,100,000	0	0	0	0	0	9,100,000	0	1,138,262	1,138,262	539,250	12/01/2039
59455#-AA-0	Michigan CTL Pass-Thru TR CTL		12/15/2022	Redemption 100.0000		184,734	184,734	184,734	184,734	0	0	0	0	0	184,734	0	0	0	3,513	07/15/2038
59465H-VU-7	MICHIGAN STATE HOSPITAL FINANC CORPORATE		12/13/2022	Suntrust Capital Markets Inc		2,094,480	2,000,000	2,310,540	2,264,120	0	(26,716)	0	(26,716)	0	2,237,404	0	(142,924)	(142,924)	108,333	11/15/2047
64990C-5B-3	NY ST DORM AUTH CORPORATE MUNI		12/07/2022	Toronto Dominion Securities		1,475,055	1,500,000	1,563,762	1,543,275	0	(6,856)	0	(6,856)	0	1,536,420	0	(61,365)	(61,365)	86,333	07/01/2047
68608K-A3-2	OREGON ST CORPORATE MUNI FRGN		12/02/2022	GREUSD		4,233,873	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	233,873	233,873	289,432	08/01/2039
882723-E4-7	TEXAS STATE OF CORPORATE MUNI		12/13/2022	Merrill Lynch,Pierce,Fenner &		1,259,063	1,275,000	1,300,144	1,288,986	0	(3,790)	0	(3,790)	0	1,285,196	0	(26,134)	(26,134)	55,250	05/15/2045
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F		06/30/2022	Various		3,980,000	3,980,000	3,980,000	3,980,000	0	0	0	0	0	3,980,000	0	0	0	90,625	07/01/2024
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN		08/01/2022	PURCTAX		3,732,759	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	532,759	532,759	175,879	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI		12/02/2022	GREUSD		5,094,646	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	94,646	94,646	342,161	08/01/2033
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						61,168,266	56,869,011	59,282,448	58,829,606	0	(115,338)	0	(115,338)	0	58,714,270	0	2,453,995	2,453,995	2,865,611	XXX
052403-FA-5	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE		08/16/2022	Citigroup Capital Markets Inc		1,450,022	1,440,000	1,421,942	1,425,479	0	402	0	402	0	1,425,880	0	24,142	24,142	60,320	08/01/2040
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		12/15/2022	Redemption 100.0000		1,328,769	1,328,769	1,328,769	1,328,769	0	0	0	0	0	1,328,769	0	0	0	47,166	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		12/15/2022	Various		160,840	160,840	160,840	160,840	0	0	0	0	0	160,840	0	0	0	3,491	06/15/2032
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE		05/13/2022	Various		110,000	110,000	157,382	154,221	0	(1,377)	0	(1,377)	0	152,844	0	(42,844)	(42,844)	0	05/15/2040
262061-PR-9	DRIPPING SPRINGS TEX INDPT SCH CORPORATE		11/17/2022	Goldman Sachs & Co		1,013,190	1,000,000	1,022,789	1,009,905	0	(4,084)	0	(4,084)	0	1,005,821	0	7,369	7,369	50,667	02/15/2039
35880C-NP-5	FRISCO TEX INDPT SCH DIST CORPORATE MUNI		11/15/2022	RBC Capital Markets		4,955,555	5,025,000	5,113,440	5,047,334	0	(9,154)	0	(9,154)	0	5,038,180	0	(82,625)	(82,625)	252,367	08/15/2040
35880C-NQ-3	FRISCO TEX INDPT SCH DIST CORPORATE MUNI		11/15/2022	RBC Capital Markets		1,955,960	2,000,000	2,025,380	2,006,470	0	(2,666)	0	(2,666)	0	2,003,804	0	(47,844)	(47,844)	100,444	08/15/2041
492440-NB-4	KERRVILLE TEX INDPT SCH DIST CORPORATE M		08/11/2022	Raymond James & Associates Inc		5,006,250	5,000,000	5,103,300	5,077,303	0	(5,818)	0	(5,818)	0	5,071,485	0	(65,235)	(65,235)	200,000	08/15/2048
49840#-AA-5	Klamath Falls Hldgs LLC CTL		12/25/2022	Various		122,865	122,865	124,072	123,990	0	(1,125)	0	(1,125)	0	122,865	0	0	0	3,053	02/25/2042
511074-TW-6	LAKE TRAVIS TEX INDPT SCH DIST CORPORATE		12/13/2022	Piper Jaffray Inc.		6,673,523	6,750,000	6,927,323	6,859,754	0	(19,185)	0	(19,185)	0	6,840,569	0	(167,047)	(167,047)	360,000	02/15/2048
517840-6C-3	LAS VEGAS VALLEY NEV WTR DIST CORPORATE		11/14/2022	WELLS FARGO SEC LLC		4,281,376	4,400,000	4,480,948	4,441,726	0	(12,177)	0	(12,177)	0	4,429,549	0	(148,173)	(148,173)	168,667	06/01/2039
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI		12/14/2022	Various		2,836,957	2,790,000	2,865,578	2,826,642	0	(12,771)	0	(12,771)	0	2,813,871	0	23,086	23,086	147,894	08/01/2044
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		11/01/2022	Redemption 100.0000		230,926	230,926	161,569	184,901	0	46,025	0	46,025	0	230,926	0	0	0	7,261	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		11/01/2022	Various		288,000	288,000	288,208	288,160	0	(160)	0	(160)	0	288,000	0	0	0	8,168	02/01/2033
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN		06/30/2022	Various		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	44,787	07/01/2034
914367-DH-7	UNIVERSITY OF KANSAS HOSP AUTH CORPORATE		08/01/2022	PURC INDV LIFE		2,178,615	2,170,000	2,413,604	2,385,985	0	(33,890)	0	(33,890)	0	2,352,096	0	(173,480)	(173,480)	79,808	09/01/2040
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						34,292,848	34,516,400	35,295,144	35,021,479	0	(55,980)	0	(55,980)	0	34,965,499	0	(672,651)	(672,651)	1,534,093	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE		09/14/2022	Call 100.0000		1,010,000	1,010,000	1,021,373	1,014,875	0	(1,492)	0	(1,492)	0	1,013,382	0	(3,382)	(3,382)	15,973	09/15/2025
047061-DD-5	ATHENS-CLARKE CNTY GA WTR & SW CORPORATE		12/15/2022	Stifel, Nicolaus & Co		1,403,386	1,390,000	1,499,560	1,430,838	0	(12,780)	0	(12,780)	0	1,418,059	0	(14,673)	(14,673)	81,547	01/01/2037
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		08/01/2022	PURCTR1		6,379,980	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	1,379,980	1,379,980	261,828	04/01/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		03/31/2022	Call 100.0000		395,000	395,000	467,684	442,506	0	(2,505)	0	(2,505)	0	440,001	0	(45,001)	(45,001)	0	04/01/2030
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		12/13/2022	GREUSD		4,541,428	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	741,428	741,428	316,191	04/01/2040
072024-UG-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		04/18/2022	HARTPARUA		10,760,928	10,500,000	10,396,995	10,402,945	0	741	0	741	0	10,403,686	0	357,242	357,242	231,000	04/01/2056
130178-JD-9	CALIFORNIA EDL FACS AUTH REV CORPORATE M		12/08/2022	Merrill Lynch,Pierce,Fenner &		5,070,123	4,250,000	5,687,393	5,432,067	0	(50,856)	0	(50,856)	0	5,381,211	0	(311,088)	(311,088)	263,854	03/15/2039
13032U-QR-2	CALIFORNIA HEALTH FACS FING AU CORPORATE		12/07/2022	Toronto Dominion Securities		3,603,420	3,600,000	3,806,579	3,743,035	0	(21,063)	0	(21,063)	0	3,721,973	0	(118,553)	(118,553)	153,600	11/15/2040
13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE		12/07/2022	Barclays Capital Inc		1,398,673	1,445,000	1,470,407	1,462,926	0	(2,534)	0	(2,534)	0	1,460,392	0	(61,719)	(61,719)	78,351	08/01/2047
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI		12/14/2022	Various		4,326,050	4,240,000	4,274,033	4,257,280	0	(5,358)	0	(5,358)	0	4,251,922	0	74,127	74,127	179,689	11/01/2038
160853-TH-0	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE		06/10/2022	Barclays Capital Inc		4,806,250	5,000,000	5,217,950	5,104,508	0	(11,079)	0	(11,079)	0	5,093,429	0	(287,179)	(287,179)	182,778	01/15/2045
167593-SU-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M		12/07/2022	RBC Capital Markets		1,962,680	2,000,000	1,987,500	1,990,042	0	356	0	356	0	1,990,398	0	(27,718)	(27,718)	118,708	01/01/2040
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M		11/15/2022	Goldman Sachs & Co		4,011,560	4,000,000	4,157,446	4,104,119	0	(17,111)	0	(17,111)	0	4,087,008	0	(75,448)	(75,448)	275,556	01/01/2052
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M		04/18/2022	HARTPARUA		5,280,997	5,000,000	5,196,807	5,130,149	0	(7,440)	0	(7,440)	0	5,122,709	0	158,289	158,289	200,000	01/01/2052
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI		11/30/2022	Various		845,000	845,000	944,352	912,071	0	(4,161)	0	(4,161)	0	907,909	0	(62,909)	(62,909)	29,148	12/01/2040
19648A-T4-7	COLORADO ST HLTH FACS AUTH REV CORPORATE		08/01/2022	PLAZLBVA		9,045,820	8,925,000	9,784,388	9,640,629	0	(175,908)	0	(175,908)	0	9,464,721	0	(418,901)	(418,901)	254,858	11/15/2034
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI		12/13/2022	GREUSD		16,263,282	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	1,263,282	1,263,282	966,381	06/01/2039
235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE		12/20/2022	RBC Capital Markets		7,760,934	8,100,000	7,955,820	7,983,131	0	4,402	0	4,402	0	7,987,534	0	(226,600)	(226,600)	381,459	11/01/2039
270618-ER-8	EAST BATON ROUGE LA SEW COMMN CORPORATE		11/17/2022	Goldman Sachs & Co		2,048,080	2,000,000	2,048,500	2,016,713	0	(4,676)	0	(4,676)	0	2,012,037	0	36,043	36,043	104,444	02/01/2039
31283G-DA-2	FHLMC GOLD POOL NO G00097		12/01/2022	Paydown		16	16	17	16	0	0	0	0	0	16	0	0	0	1	02/01/2023
3128FB-P9-0	FHLMC GOLD POOL NO D70448		12/01/2022	Paydown		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	1	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079 2.301% 01/01/35		12/01/2022	Paydown		21,183	21,183	22,676	22,432	0	(1,248)	0	(1,248)	0	21,183	0	0	0	353	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354 3.200% 04/01/37		09/01/2022	Paydown		87,368	87,368	94,197	93,488	0	(6,120)	0	(6,120)	0	87,368	0	0	0	1,654	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578 3.854% 10/01/35		12/01/2022	Paydown		84,272	84,272	88,938	88,156	0	(3,884)	0	(3,884)	0	84,272	0	0	0	861	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		12/01/2022	Paydown		10,382	10,382	10,193	10,215	0	167	0	167	0	10,382	0	0	0	241	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		12/01/2022	Paydown		442,696	442,696	437,785	438,296	0	4,400	0	4,400	0	442,696	0	0	0	13,896	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		12/01/2022	Paydown		233,257	233,257	230,670	230,934	0	2,324	0	2,324	0	233,257	0	0	0	7,343	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		05/06/2022	JP Morgan Securities, Inc		20,198	18,616	18,331	18,359	0	(3)	0	(3)	0	18,356	0	1,842	1,842	490	07/01/2036
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		12/01/2022	Paydown		211,936	211,936	212,122	212,108	0	(172)	0	(172)	0	211,936	0	0	0	3,861	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		12/01/2022	Paydown		220,363	220,363	217,901	218,248	0	2,116	0	2,116	0	220,363	0	0	0	3,961	05/01/2036
3128LO-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		04/01/2022	Conversion		201,645	186,974	206,754	203,129	0	(166)	0	(166)	0	202,963	0	(1,319)	(1,319)	3,739	10/01/2037
3128LO-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		03/01/2022	Paydown		2,299	2,299	2,542	2,498	0	(199)	0	(199)	0	2,299	0	0	0	22	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		04/01/2022	Conversion		257,177	238,914	243,207	242,460	0	(28)	0	(28)	0	242,432	0	14,745	14,745	3,982	05/01/2035
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		12/01/2022	Paydown		20,110	20,110	20,473	20,410	0	(299)	0	(299)	0	20,110	0	0	0	285	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		04/01/2022	Conversion		444,596	408,126	399,963	401,181	0	32	0	32	0	401,213	0	43,383	43,383	7,482	10/01/2035
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		12/01/2022	Paydown		391,898	391,898	384,060	385,230	0	6,668	0	6,668	0	391,898	0	0	0	8,991	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		05/06/2022	Nomura Securities Intl		17,341	16,245	15,944	15,981	0	(3)	0	(3)	0	15,978	0	1,363	1,363	392	03/01/2036
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		12/01/2022	Paydown		71,310	71,310	69,990	70,150	0	1,160	0	1,160	0	71,310	0	0	0	1,580	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		04/01/2022	Conversion		336,949	309,957	331,751	328,852	0	(99)	0	(99)	0	328,753	0	8,195	8,195	5,683	05/01/2036
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		03/01/2022	Paydown		22,431	22,431	24,009	23,799	0	(1,367)	0	(1,367)	0	22,431	0	0	0	204	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194 5.500% 06/01/36		12/01/2022	Paydown		14,368	14,368	13,914	13,969	0	399	0	399	0	14,368	0	0	0	370	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219 6.000% 04/01/36		12/01/2022	Paydown		327,495	327,495	323,862	324,261	0	3,234	0	3,234	0	327,495	0	0	0	6,106	04/01/2036
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		05/05/2022	BPN Paribas Securities		662,532	629,391	651,788	648,884	0	222	0	222	0	649,106	0	13,426	13,426	13,812	11/01/2036
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		12/01/2022	Paydown		461,138	461,138	477,548	475,420	0	(14,282)	0	(14,282)	0	461,138	0	0	0	9,222	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		04/01/2022	Conversion		206,704	186,191	194,294	193,114	0	(36)	0	(36)	0	193,078	0	13,627	13,627	3,724	07/01/2037
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		03/01/2022	Paydown		13,781	13,781	14,380	14,293	0	(512)	0	(512)	0	13,781	0	0	0	139	07/01/2037
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		05/06/2022	Nomura Securities Intl		106,044	99,339	97,414	97,575	0	(25)	0	(25)	0	97,549	0	8,495	8,495	2,398	03/01/2038
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		12/01/2022	Paydown		67,893	67,893	66,578	66,688	0	1,206	0	1,206	0	67,893	0	0	0	1,388	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		04/01/2022	Conversion		75,488	67,939	70,896	70,528	0	(13)	0	(13)	0	70,515	0	4,973	4,973	1,359	06/01/2038
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		03/01/2022	Paydown		3,685	3,685	3,845	3,825	0	(140)	0	(140)	0	3,685	0	0	0	34	06/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		04/01/2022	Conversion		122,403	110,064	114,853	114,244	0	(27)	0	(27)	0	114,217	0	8,186	8,186	2,201	10/01/2038
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		03/01/2022	Paydown		4,357	4,357	4,547	4,523	0	(165)	0	(165)	0	4,357	0	0	0	53	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		12/01/2022	Paydown		1,165,055	1,165,055	1,242,986	1,233,704	0	(68,649)	0	(68,649)	0	1,165,055	0	0	0	23,293	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		05/05/2022	Various		964,939	944,869	973,510	969,946	0	104	0	104	0	970,050	0	(5,111)	(5,111)	15,095	11/01/2039
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		12/01/2022	Paydown		384,325	384,325	396,110	394,643	0	(10,319)	0	(10,319)	0	384,325	0	0	0	5,950	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		04/01/2022	Conversion		2,149,124	2,023,207	2,090,542	2,082,702	0	(244)	0	(244)	0	2,082,458	0	66,667	66,667	30,348	04/01/2041
3128M8-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		03/01/2022	Paydown		119,430	119,430	123,405	122,942	0	(3,512)	0	(3,512)	0	119,430	0	0	0	1,033	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		04/01/2022	Conversion		482,123	471,092	470,209	470,228	0	0	0	0	0	470,229	0	11,894	11,894	5,496	04/01/2042
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		03/01/2022	Paydown		28,070	28,070	28,017	28,018	0	51	0	51	0	28,070	0	0	0	202	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		05/05/2022	JP Morgan Securities, Inc		824,249	836,668	850,918	849,078	0	90	0	90	0	849,167	0	(24,918)	(24,918)	12,852	09/01/2042
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		12/01/2022	Paydown		477,857	477,857	485,995	484,944	0	(7,087)	0	(7,087)	0	477,857	0	0	0	5,961	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459 3.500% 08/01/43		12/01/2022	Paydown		140,553	140,553	147,141	146,603	0	(6,050)	0	(6,050)	0	140,553	0	0	0	2,126	08/01/2043
3128MJ-2S-8	FHLMC POOL NO G08784 3.500% 10/01/47		12/01/2022	Paydown		499,671	499,671	518,097	517,580	0	(17,909)	0	(17,909)	0	499,671	0	0	0	7,120	10/01/2047
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		12/12/2022	Goldman Sachs & Co		32,556	32,025	30,061	30,392	0	33	0	33	0	30,425	0	2,131	2,131	1,655	10/01/2034
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		12/01/2022	Paydown		5,414	5,414	5,082	5,138	0	276	0	276	0	5,414	0	0	0	138	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		04/01/2022	Conversion		571,125	523,395	512,968	514,605	0	58	0	58	0	514,662	0	56,462	56,462	9,596	06/01/2035
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		12/01/2022	Paydown		410,396	410,396	402,220	403,504	0	6,892	0	6,892	0	410,396	0	0	0	9,519	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		04/01/2022	Conversion		223,759	204,821	200,724	201,312	0	20	0	20	0	201,332	0	22,427	22,427	3,755	11/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		12/01/2022	Paydown		177,398	177,398	173,850	174,358	0	3,039	0	3,039	0	177,398	0	0	0	4,398	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		12/01/2022	Paydown		81,322	81,322	78,304	78,698	0	2,623	0	2,623	0	81,322	0	0	0	1,817	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		12/01/2022	Paydown		35,730	35,730	37,176	37,029	0	(1,299)	0	(1,299)	0	35,730	0	0	0	555	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671 3.500% 10/01/45		12/01/2022	Paydown		441,360	441,360	460,498	459,750	0	(18,390)	0	(18,390)	0	441,360	0	0	0	6,290	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702 3.500% 04/01/46		12/01/2022	Paydown		269,537	269,537	283,788	283,302	0	(13,765)	0	(13,765)	0	269,537	0	0	0	3,769	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46		05/05/2022	Toronto Dominion Securities		6,352,231	6,709,734	6,750,566	6,748,590	0	629	0	629	0	6,749,220	0	(396,988)	(396,988)	88,345	11/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46		12/01/2022	Paydown		4,194,237	4,194,237	4,219,103	4,217,896	0	(23,658)	0	(23,658)	0	4,194,237	0	0	0	45,470	11/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721 3.000% 09/01/46		12/01/2022	Paydown		462,536	462,536	480,170	479,347	0	(16,811)	0	(16,811)	0	462,536	0	0	0	5,647	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46		05/05/2022	Toronto Dominion Securities		865,525	914,236	946,949	945,433	0	429	0	429	0	945,862	0	(80,337)	(80,337)	12,037	10/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46		12/01/2022	Paydown		510,193	510,193	528,449	527,603	0	(17,410)	0	(17,410)	0	510,193	0	0	0	5,673	10/01/2046
3128MJ-ZB-9	FHLMC POOL NO G08737 3.000% 12/01/46		12/01/2022	Paydown		284,517	284,517	283,450	283,485	0	1,032	0	1,032	0	284,517	0	0	0	3,539	12/01/2046
3128MJ-ZF-0	FHLMC POOL NO G08741 3.000% 01/01/47		05/05/2022	Toronto Dominion Securities		257,362	271,847	271,441	271,444	0	(1)	0	(1)	0	271,444	0	(14,082)	(14,082)	3,579	01/01/2047
3128MJ-ZF-0	FHLMC POOL NO G08741 3.000% 01/01/47		12/01/2022	Paydown		323,256	323,256	323,681	323,652	0	(396)	0	(396)	0	323,256	0	0	0	3,881	01/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747 3.000% 02/01/47		05/05/2022	Toronto Dominion Securities		3,164,819	3,342,934	3,352,597	3,352,043	0	148	0	148	0	3,352,190	0	(187,372)	(187,372)	44,015	02/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747 3.000% 02/01/47		12/01/2022	Paydown		1,382,597	1,382,597	1,386,594	1,386,364	0	(3,767)	0	(3,767)	0	1,382,597	0	0	0	15,083	02/01/2047
3128NC-BT-0	FHLMC POOL NO 1G0050 2.032% 02/01/35		12/01/2022	Paydown		5,276	5,276	5,648	5,582	0	(306)	0	(306)	0	5,276	0	0	0	59	02/01/2035
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		05/01/2022	Paydown		6,848	6,848	7,397	6,887	0	(39)	0	(39)	0	6,848	0	0	0	78	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		04/01/2022	Conversion		4,733	4,725	5,091	4,791	0	(15)	0	(15)	0	4,776	0	(43)	(43)	79	02/01/2023
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		03/01/2022	Paydown		1,281	1,281	1,380	1,298	0	(18)	0	(18)	0	1,281	0	0	0	11	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		04/01/2022	Conversion		19,506	19,406	20,906	19,655	0	(56)	0	(56)	0	19,599	0	(93)	(93)	323	03/01/2023
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		03/01/2022	Paydown		4,704	4,704	5,068	4,765	0	(61)	0	(61)	0	4,704	0	0	0	39	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		12/01/2022	Paydown		115,759	115,759	124,708	117,241	0	(1,481)	0	(1,481)	0	115,759	0	0	0	2,840	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		12/01/2022	Paydown		97,169	97,169	104,681	98,422	0	(1,253)	0	(1,253)	0	97,169	0	0	0	2,631	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		12/01/2022	Paydown		55,153	55,153	58,734	56,365	0	(1,212)	0	(1,212)	0	55,153	0	0	0	1,348	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		12/01/2022	Paydown		70,685	70,685	75,274	72,289	0	(1,605)	0	(1,605)	0	70,685	0	0	0	1,464	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		12/01/2022	Paydown		191,493	191,493	203,927	195,769	0	(4,276)	0	(4,276)	0	191,493	0	0	0	5,353	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		12/01/2022	Paydown		56,515	56,515	60,185	57,754	0	(1,239)	0	(1,239)	0	56,515	0	0	0	1,501	09/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		12/01/2022	Paydown		20,660	20,660	22,001	21,156	0	(497)	0	(497)	0	20,660	0	0	0	507	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		12/01/2022	Paydown		74,852	74,852	78,947	76,431	0	(1,579)	0	(1,579)	0	74,852	0	0	0	1,447	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		12/01/2022	Paydown		87,137	87,137	91,903	88,903	0	(1,766)	0	(1,766)	0	87,137	0	0	0	2,016	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		12/01/2022	Paydown		118,454	118,454	124,933	120,832	0	(2,378)	0	(2,378)	0	118,454	0	0	0	2,848	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		05/05/2022	JP Morgan Securities, Inc		126,211	124,653	128,393	126,148	0	(59)	0	(59)	0	126,089	0	123	123	2,188	12/01/2025
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		12/01/2022	Paydown		160,632	160,632	165,451	162,559	0	(1,927)	0	(1,927)	0	160,632	0	0	0	3,021	12/01/2025
31280G-FP-2	FHLMC POOL NO 1N0174 3.710% 07/01/36		12/01/2022	Paydown		1,084	1,084	1,164	1,156	0	(72)	0	(72)	0	1,084	0	0	0	12	07/01/2036
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		12/01/2022	Paydown		2,019	2,019	2,064	2,060	0	(41)	0	(41)	0	2,019	0	0	0	72	08/01/2038
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		12/01/2022	Paydown		19,870	19,870	21,622	21,421	0	(1,551)	0	(1,551)	0	19,870	0	0	0	596	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785		12/01/2022	Paydown		2,652	2,652	2,626	2,633	0	20	0	20	0	2,652	0	0	0	83	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206		12/01/2022	Paydown		281	281	289	281	0	0	0	0	0	281	0	0	0	10	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209		12/01/2022	Paydown		21	21	20	20	0	0	0	0	0	21	0	0	0	1	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351		12/01/2022	Paydown		66	66	68	67	0	(1)	0	(1)	0	66	0	0	0	3	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676		12/01/2022	Paydown		561	561	536	544	0	17	0	17	0	561	0	0	0	17	11/01/2028
31292H-7J-7	FHLMC POOL NO C01797 144A		12/12/2022	Goldman Sachs & Co		122,657	119,012	115,011	115,753	0	71	0	71	0	115,824	0	6,833	6,833	6,764	03/01/2034
31292H-7J-7	FHLMC POOL NO C01797 144A		12/01/2022	Paydown		28,952	28,952	27,978	28,159	0	793	0	793	0	28,952	0	0	0	850	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		12/01/2022	Paydown		550	550	548	548	0	2	0	2	0	550	0	0	0	16	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		05/05/2022	Various		832,257	776,847	745,652	751,823	0	144	0	144	0	751,967	0	80,290	80,290	13,772	05/01/2034
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		12/01/2022	Paydown		465,654	465,654	446,955	450,654	0	15,000	0	15,000	0	465,654	0	0	0	10,269	05/01/2034
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/01/2022	Paydown		36,504	36,504	35,277	35,491	0	1,013	0	1,013	0	36,504	0	0	0	1,039	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		12/01/2022	Paydown		342,926	342,926	362,564	360,616	0	(17,690)	0	(17,690)	0	342,926	0	0	0	4,910	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43		12/01/2022	Paydown		240,412	240,412	234,327	234,904	0	5,508	0	5,508	0	240,412	0	0	0	3,171	03/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135		12/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/01/2028
312939-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		12/01/2022	Paydown		107,452	107,452	114,640	113,785	0	(6,333)	0	(6,333)	0	107,452	0	0	0	2,441	02/01/2040
31293T-F7-7	FHLMC GOLD POOL NO C29190		12/01/2022	Paydown		54	54	55	54	0	(1)	0	(1)	0	54	0	0	0	3	07/01/2029
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		05/12/2022	Toronto Dominion Securities		1,819,345	1,746,746	1,794,782	1,787,797	0	(15)	0	(15)	0	1,787,782	0	31,564	31,564	36,245	06/01/2040
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		05/01/2022	Paydown		186,967	186,967	192,109	191,361	0	(4,394)	0	(4,394)	0	186,967	0	0	0	2,243	06/01/2040
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2022	Paydown		38,077	38,077	38,166	38,148	0	(71)	0	(71)	0	38,077	0	0	0	806	04/01/2040
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2022	Paydown		166,143	166,143	169,622	169,191	0	(3,048)	0	(3,048)	0	166,143	0	0	0	4,563	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		12/01/2022	Paydown		373,580	373,580	398,569	395,912	0	(22,332)	0	(22,332)	0	373,580	0	0	0	7,719	07/01/2040
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		12/01/2022	Paydown		243,660	243,660	259,959	258,098	0	(14,438)	0	(14,438)	0	243,660	0	0	0	5,753	07/01/2040
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		12/01/2022	Paydown		166,559	166,559	178,683	177,077	0	(10,519)	0	(10,519)	0	166,559	0	0	0	4,175	09/01/2040
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		05/05/2022	BPN Paribas Securities		46,938	46,559	48,502	48,329	0	27	0	27	0	48,357	0	(1,419)	(1,419)	817	03/01/2041
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2022	Paydown		105,671	105,671	110,080	109,688	0	(4,017)	0	(4,017)	0	105,671	0	0	0	2,156	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		04/01/2022	Conversion		855,938	805,788	816,994	815,623	0	(42)	0	(42)	0	815,581	0	40,356	40,356	12,087	04/01/2041
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		03/01/2022	Paydown		27,663	27,663	28,048	28,001	0	(338)	0	(338)	0	27,663	0	0	0	133	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		04/01/2022	Conversion		23,505	22,966	25,612	24,676	0	(38)	0	(38)	0	24,639	0	(1,133)	(1,133)	459	10/01/2029
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		03/01/2022	Paydown		1,792	1,792	1,998	1,925	0	(133)	0	(133)	0	1,792	0	0	0	18	10/01/2029
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		12/01/2022	Paydown		4,671	4,671	4,514	4,539	0	132	0	132	0	4,671	0	0	0	143	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/12/2022	Goldman Sachs & Co		100,090	98,459	92,422	93,524	0	132	0	132	0	93,657	0	6,433	6,433	5,087	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/01/2022	Paydown		11,362	11,362	10,665	10,792	0	569	0	569	0	11,362	0	0	0	341	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		05/05/2022	Various		93,712	87,461	83,949	84,511	0	17	0	17	0	84,528	0	9,184	9,184	1,548	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		12/01/2022	Paydown		48,075	48,075	46,145	46,454	0	1,622	0	1,622	0	48,075	0	0	0	1,132	05/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		04/01/2022	Conversion		62,807	59,670	65,469	63,297	0	(90)	0	(90)	0	63,207	0	(400)	(400)	1,094	11/01/2029
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		03/01/2022	Paydown		1,938	1,938	2,126	2,055	0	(118)	0	(118)	0	1,938	0	0	0	18	11/01/2029
31298U-S9-1	FHLMC GOLD POOL NO C57744		12/01/2022	Paydown		276	276	280	279	0	(3)	0	(3)	0	276	0	0	0	10	09/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31298Y-MX-6	FHLMC GOLD POOL NO C60374		12/01/2022	Paydown		2,717	2,717	2,705	2,707	0	10	0	10	0	2,717	0	0	0	130	11/01/2031
31329N-J7-4	FHLMC POOL NO ZA4786 3.000% 12/01/46		12/01/2022	Paydown		4,423,984	4,423,984	4,558,308	4,554,185	0	(130,201)	0	(130,201)	0	4,423,984	0	0	0	63,338	12/01/2046
3132AE-JT-4	FHLMC POOL NO ZT2074 3.000% 05/01/47		05/11/2022	Nomura Securities Intl		479,537	500,638	517,378	516,874	0	122	0	122	0	516,996	0	(37,459)	(37,459)	6,759	05/01/2047
3132AE-JT-4	FHLMC POOL NO ZT2074 3.000% 05/01/47		12/01/2022	Paydown		454,664	454,664	469,867	469,408	0	(14,745)	0	(14,745)	0	454,664	0	0	0	5,958	05/01/2047
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42		12/01/2022	Paydown		141,313	141,313	145,243	144,810	0	(3,497)	0	(3,497)	0	141,313	0	0	0	1,848	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		05/05/2022	Various		3,425,145	3,380,917	3,420,168	3,415,663	0	(10)	0	(10)	0	3,415,653	0	9,492	9,492	42,817	08/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		12/01/2022	Paydown		448,598	448,598	457,930	456,903	0	(8,305)	0	(8,305)	0	448,598	0	0	0	6,126	08/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43		12/01/2022	Paydown		100,431	100,431	103,067	102,778	0	(2,348)	0	(2,348)	0	100,431	0	0	0	1,775	07/01/2043
3132L7-5E-5	FHLMC POOL NO V82645 3.000% 10/01/46		05/05/2022	Toronto Dominion Securities		379,624	400,989	399,486	399,539	0	(8)	0	(8)	0	399,531	0	(19,907)	(19,907)	5,280	10/01/2046
3132L7-5E-5	FHLMC POOL NO V82645 3.000% 10/01/46		12/01/2022	Paydown		155,726	155,726	155,142	155,162	0	563	0	563	0	155,726	0	0	0	1,841	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932 3.500% 10/01/45		05/05/2022	JP Morgan Securities, Inc		1,201,061	1,223,816	1,280,308	1,277,032	0	617	0	617	0	1,277,649	0	(76,589)	(76,589)	18,799	10/01/2045
3132L7-ED-7	FHLMC POOL NO V81932 3.500% 10/01/45		12/01/2022	Paydown		543,787	543,787	568,888	567,433	0	(23,646)	0	(23,646)	0	543,787	0	0	0	6,611	10/01/2045
3132L8-EV-5	FHLMC POOL NO V82848 3.000% 12/01/46		05/11/2022	Nomura Securities Intl		651,253	679,910	706,788	705,804	0	101	0	101	0	705,905	0	(54,652)	(54,652)	9,179	12/01/2046
3132L8-EV-5	FHLMC POOL NO V82848 3.000% 12/01/46		05/01/2022	Paydown		58,806	58,806	61,130	61,045	0	(2,240)	0	(2,240)	0	58,806	0	0	0	395	12/01/2046
3132QQ-F9-8	FHLMC POOL NO Q33791 3.500% 06/01/45		12/01/2022	Paydown		107,481	107,481	109,832	109,663	0	(2,182)	0	(2,182)	0	107,481	0	0	0	2,094	06/01/2045
3132QQ-KB-7	FHLMC POOL NO Q33889 3.500% 06/01/45		12/01/2022	Paydown		68,529	68,529	70,392	70,231	0	(1,702)	0	(1,702)	0	68,529	0	0	0	1,298	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656 3.500% 07/01/45		05/05/2022	JP Morgan Securities, Inc		421,597	429,584	449,520	448,209	0	173	0	173	0	448,382	0	(26,786)	(26,786)	6,599	07/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656 3.500% 07/01/45		12/01/2022	Paydown		111,178	111,178	116,338	115,999	0	(4,820)	0	(4,820)	0	111,178	0	0	0	968	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871 3.500% 07/01/45		12/01/2022	Paydown		41,276	41,276	42,675	42,582	0	(1,307)	0	(1,307)	0	41,276	0	0	0	666	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121 3.500% 09/01/45		12/01/2022	Paydown		50,565	50,565	52,556	52,424	0	(1,859)	0	(1,859)	0	50,565	0	0	0	640	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021 3.000% 11/01/45		05/05/2022	Toronto Dominion Securities		737,550	779,059	789,711	789,182	0	151	0	151	0	789,333	0	(51,783)	(51,783)	10,258	11/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021 3.000% 11/01/45		12/01/2022	Paydown		346,931	346,931	351,758	351,520	0	(4,589)	0	(4,589)	0	346,931	0	0	0	2,731	11/01/2045
3132WJ-FD-8	FHLMC POOL NO 044663 3.000% 11/01/46		12/01/2022	Paydown		1,847,564	1,847,564	1,855,791	1,855,358	0	(7,795)	0	(7,795)	0	1,847,564	0	0	0	24,652	11/01/2046
3132WJ-UT-6	FHLMC POOL NO 045093 3.000% 12/01/46		05/11/2022	Nomura Securities Intl		279,400	291,695	300,879	300,568	0	38	0	38	0	300,606	0	(21,206)	(21,206)	3,938	12/01/2046
3132WJ-UT-6	FHLMC POOL NO 045093 3.000% 12/01/46		12/01/2022	Paydown		2,332,923	2,332,923	2,406,373	2,403,893	0	(70,970)	0	(70,970)	0	2,332,923	0	0	0	28,445	12/01/2046
3132WJ-UZ-2	FHLMC POOL NO 045099 3.500% 12/01/46		12/01/2022	Paydown		224,176	224,176	229,430	229,255	0	(5,079)	0	(5,079)	0	224,176	0	0	0	3,694	12/01/2046
31335A-ES-3	FHLMC POOL NO G60145 3.500% 08/01/45		12/01/2022	Paydown		111,553	111,553	115,858	115,636	0	(4,083)	0	(4,083)	0	111,553	0	0	0	1,825	08/01/2045
31335A-UU-0	FHLMC POOL NO G60595 3.000% 05/01/46		12/01/2022	Paydown		1,086,193	1,086,193	1,117,421	1,116,163	0	(29,969)	0	(29,969)	0	1,086,193	0	0	0	15,661	05/01/2046
31335G-AL-9	FHLMC GOLD POOL NO C80011		12/01/2022	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204		12/01/2022	Paydown		964	964	994	971	0	(7)	0	(7)	0	964	0	0	0	34	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229		12/01/2022	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	10/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373		12/01/2022	Paydown		214	214	219	216	0	(2)	0	(2)	0	214	0	0	0	8	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387		12/01/2022	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427		12/01/2022	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	09/01/2026
31349U-HL-5	FHLMC POOL NO 782935 2.473% 12/01/34		12/01/2022	Paydown		22,602	22,602	24,207	23,899	0	(1,297)	0	(1,297)	0	22,602	0	0	0	233	12/01/2034
31356D-L9-5	FHLMC GOLD POOL NO D51252		12/01/2022	Paydown		402	402	401	401	0	1	0	1	0	402	0	0	0	15	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681		02/01/2022	Paydown		179	179	175	178	0	2	0	2	0	179	0	0	0	2	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433		07/01/2022	Paydown		586	586	572	581	0	5	0	5	0	586	0	0	0	21	06/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107		12/01/2022	Paydown		1,256	1,256	1,253	1,253	0	4	0	4	0	1,256	0	0	0	52	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543		12/01/2022	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	08/01/2024
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO		12/01/2022	Paydown		9,071	9,071	10,096	9,828	0	(757)	0	(757)	0	9,071	0	0	0	346	03/25/2031
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		12/01/2022	Paydown		4,100	4,100	3,223	3,213	0	886	0	886	0	4,100	0	0	0	0	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		12/01/2022	Paydown		0	0	704	854	0	(854)	0	(854)	0	0	0	0	0	159	11/25/2029
31365D-6P-5	FNMA POOL NO 125178 8.000% 01/01/23		12/01/2022	Paydown		37	37	36	37	0	0	0	0	0	37	0	0	0	2	01/01/2023
31365D-JE-6	FNMA POOL NO 124561 7.500% 11/01/22		11/01/2022	Paydown		65	65	67	65	0	0	0	0	0	65	0	0	0	2	11/01/2022
31365D-JK-2	FNMA POOL NO 124566 8.000% 11/01/22		06/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31368G-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		09/01/2022	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	11/01/2022
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		12/01/2022	Paydown		60	60	57	59	0	1	0	1	0	60	0	0	0	2	11/01/2023
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		12/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/01/2023
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		12/01/2022	Paydown		42	42	43	42	0	0	0	0	0	42	0	0	0	2	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		04/01/2022	Conversion		68,875	63,284	67,863	67,176	0	(26)	0	(26)	0	67,149	0	1,726	1,726	1,160	01/01/2036
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		03/01/2022	Paydown		3,969	3,969	4,256	4,213	0	(244)	0	(244)	0	3,969	0	0	0	40	01/01/2036
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		07/01/2022	Paydown		20	20	19	19	0	0	0	0	0	20	0	0	0	0	02/01/2023
3136A7-MN-9	FANNIEMAE-ACES CMBS 2.349% 05/25/22		05/01/2022	Paydown		2,963,802	2,963,802	2,766,524	2,949,396	0	14,406	0	14,406	0	2,963,802	0	0	0	16,215	05/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS 2.377% 05/25/22		05/01/2022	Paydown		4,135,139	4,135,139	3,923,859	4,116,021	0	19,118	0	19,118	0	4,135,139	0	0	0	17,289	05/25/2022
3136AM-KZ-1	FANNIE MAE CMBS 2.532% 09/25/24		12/01/2022	Paydown		5,024,089	5,002,523	5,183,669	5,062,700	0	(60,177)	0	(60,177)	0	5,002,523	0	0	0	75,332	09/25/2024
3136AR-TE-8	FANNIE MAE CMBS 2.702% 02/25/26		12/01/2022	Paydown		11,886,345	11,850,129	11,968,291	11,890,697	0	(40,568)	0	(40,568)	0	11,850,129	0	0	0	245,202	02/25/2026
3136AR-XR-4	FANNIE MAE CMBS 2.576% 03/25/26		12/01/2022	Paydown		2,990,772	2,990,772	3,020,426	3,001,308	0	(10,536)	0	(10,536)	0	2,990,772	0	0	0	66,836	03/25/2026
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI		05/09/2022	Southwest Securities Inc.		653,597	672,133	651,067	660,617	0	726	0	726	0	661,342	0	(7,745)	(7,745)	6,151	09/25/2026
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI		12/01/2022	Paydown		1,222,114	1,222,114	1,183,810	1,201,174	0	20,940	0	20,940	0	1,222,114	0	0	0	20,445	09/25/2026
3136AV-TE-9	FANNIE MAE CMO 2.500% 03/25/47		08/01/2022	Pruco Life NJ Core		10,665,268	11,890,236	10,001,587	10,158,029	0	29,150	0	29,150	0	10,187,178	0	478,090	478,090	174,225	03/25/2047
3136B1-LF-9	FANNIE MAE CMBS 3.069% 02/25/30		12/08/2022	Various		25,935,681	26,987,868	26,128,175	26,355,564	0	35,069	0	35,069	0	26,390,633	0	(466,476)	(466,476)	750,770	02/25/2030
3136B1-LF-9	FANNIE MAE CMBS 3.069% 02/25/30		12/01/2022	Paydown		2,612,132	2,612,132	2,528,923	2,550,932	0	61,200	0	61,200	0	2,612,132	0	0	0	54,688	02/25/2030
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		12/01/2022	Paydown		9,833	9,833	9,327	9,650	0	183	0	183	0	9,833	0	0	0	345	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		12/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/01/2024
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		12/01/2022	Paydown		1,120	1,120	1,146	1,129	0	(9)	0	(9)	0	1,120	0	0	0	45	09/01/2025
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		12/01/2022	Paydown		158	158	159	158	0	0	0	0	0	158	0	0	0	5	05/01/2029
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		12/01/2022	Paydown		183	183	186	185	0	(2)	0	(2)	0	183	0	0	0	6	05/01/2031
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		04/01/2022	Conversion		271,658	250,389	272,376	267,694	0	(201)	0	(201)	0	267,493	0	4,164	4,164	4,590	04/01/2033
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		03/01/2022	Paydown		9,972	9,972	10,848	10,661	0	(689)	0	(689)	0	9,972	0	0	0	78	04/01/2033
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		12/01/2022	Paydown		394	394	399	398	0	(4)	0	(4)	0	394	0	0	0	12	09/01/2031
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		05/06/2022	Various		453,762	419,054	414,634	415,219	0	18	0	18	0	415,237	0	38,525	38,525	8,178	06/01/2034
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		12/01/2022	Paydown		277,231	277,231	274,307	274,694	0	2,537	0	2,537	0	277,231	0	0	0	7,557	06/01/2034
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		05/05/2022	Various		510,976	477,260	457,909	461,546	0	82	0	82	0	461,629	0	49,347	49,347	8,462	06/01/2034
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2022	Paydown		348,099	348,099	333,984	336,637	0	11,461	0	11,461	0	348,099	0	0	0	8,004	06/01/2034
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/12/2022	Goldman Sachs & Co		387,120	380,813	393,576	391,194	0	(181)	0	(181)	0	391,013	0	(3,894)	(3,894)	19,675	07/01/2035
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/01/2022	Paydown		98,644	98,644	101,950	101,333	0	(2,689)	0	(2,689)	0	98,644	0	0	0	2,024	07/01/2035
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/12/2022	Goldman Sachs & Co		177,755	174,859	180,719	179,681	0	(59)	0	(59)	0	179,622	0	(1,867)	(1,867)	9,034	08/01/2035
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/01/2022	Paydown		53,148	53,148	54,929	54,614	0	(1,466)	0	(1,466)	0	53,148	0	0	0	1,183	08/01/2035
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		05/06/2022	Nomura Securities Intl		64,814	60,716	59,746	59,866	0	(4)	0	(4)	0	59,862	0	4,952	4,952	1,466	08/01/2035
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/01/2022	Paydown		25,006	25,006	24,606	24,656	0	350	0	350	0	25,006	0	0	0	625	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		04/01/2022	Conversion		268,021	246,053	240,902	241,552	0	21	0	21	0	241,573	0	26,449	26,449	4,511	11/01/2035
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		12/01/2022	Paydown		243,632	243,632	238,531	239,175	0	4,457	0	4,457	0	243,632	0	0	0	7,133	11/01/2035
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		12/01/2022	Paydown		2,462	2,462	2,336	2,418	0	44	0	44	0	2,462	0	0	0	88	01/01/2024
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		12/01/2022	Paydown		83	83	85	83	0	0	0	0	0	83	0	0	0	4	09/01/2024
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		12/01/2022	Paydown		146	146	149	147	0	(1)	0	(1)	0	146	0	0	0	6	09/01/2024
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		12/01/2022	Paydown		78	78	80	79	0	(1)	0	(1)	0	78	0	0	0	2	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		12/01/2022	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	01/01/2025
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		12/01/2022	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	10/01/2025
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		12/01/2022	Paydown		45	45	46	46	0	0	0	0	0	45	0	0	0	2	10/01/2025
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		12/01/2022	Paydown		262	262	268	264	0	(3)	0	(3)	0	262	0	0	0	12	01/01/2026
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		12/01/2022	Paydown		840	840	874	851	0	(11)	0	(11)	0	840	0	0	0	63	06/01/2025
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		03/01/2022	Paydown		416	416	432	421	0	(6)	0	(6)	0	416	0	0	0	7	06/01/2025
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		12/01/2022	Paydown		764	764	795	773	0	(9)	0	(9)	0	764	0	0	0	36	06/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		12/01/2022	Paydown		203	203	208	206	0	(2)	0	(2)	0	203	0	0	0	8	08/01/2026
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		12/01/2022	Paydown		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	07/01/2027
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		12/01/2022	Paydown		121	121	122	121	0	0	0	0	0	121	0	0	0	5	09/01/2027
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		12/01/2022	Paydown		1,240	1,240	1,272	1,248	0	(8)	0	(8)	0	1,240	0	0	0	54	07/01/2025
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		12/01/2022	Paydown		270	270	277	272	0	(2)	0	(2)	0	270	0	0	0	12	08/01/2025
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		12/01/2022	Paydown		67	67	66	66	0	0	0	0	0	67	0	0	0	2	09/01/2025
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		12/01/2022	Paydown		180	180	184	182	0	(3)	0	(3)	0	180	0	0	0	7	06/01/2028
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		12/01/2022	Paydown		1,042	1,042	1,069	1,051	0	(8)	0	(8)	0	1,042	0	0	0	44	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		12/01/2022	Paydown		1,737	1,737	1,807	1,761	0	(24)	0	(24)	0	1,737	0	0	0	101	12/01/2025
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		12/01/2022	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	09/01/2024
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		12/01/2022	Paydown		430	430	443	433	0	(3)	0	(3)	0	430	0	0	0	20	07/01/2025
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		05/05/2022	Various		190,950	178,363	171,256	172,565	0	27	0	27	0	172,592	0	18,359	18,359	3,166	05/01/2034
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		12/01/2022	Paydown		71,662	71,662	68,807	69,333	0	2,329	0	2,329	0	71,662	0	0	0	1,704	05/01/2034
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		12/01/2022	Paydown		119	119	122	120	0	(1)	0	(1)	0	119	0	0	0	5	05/01/2027
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		12/01/2022	Paydown		89	89	91	90	0	(1)	0	(1)	0	89	0	0	0	4	09/01/2027
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		12/01/2022	Paydown		204	204	209	206	0	(2)	0	(2)	0	204	0	0	0	9	08/01/2027
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		12/01/2022	Paydown		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	09/01/2027
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		12/01/2022	Paydown		130	130	134	132	0	(2)	0	(2)	0	130	0	0	0	6	10/01/2027
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		12/01/2022	Paydown		30	30	31	31	0	0	0	0	0	30	0	0	0	2	09/01/2027
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		12/01/2022	Paydown		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	2	09/01/2027
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		12/01/2022	Paydown		78	78	80	79	0	(1)	0	(1)	0	78	0	0	0	3	10/01/2027
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		12/01/2022	Paydown		58	58	59	59	0	(1)	0	(1)	0	58	0	0	0	2	11/01/2027
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		12/01/2022	Paydown		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	2	12/01/2027
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		12/01/2022	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	2	02/01/2028
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		12/01/2022	Paydown		427	427	398	409	0	19	0	19	0	427	0	0	0	14	09/01/2028
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		12/01/2022	Paydown		155	155	159	156	0	(1)	0	(1)	0	155	0	0	0	7	05/01/2026
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		12/01/2022	Paydown		335	335	344	339	0	(3)	0	(3)	0	335	0	0	0	16	05/01/2028
3137AX-HP-1	FREDDIE MAC CMBS 2.573% 09/25/22		08/11/2022	CREDIT SUISSE SECURITIES LLC		764,236	765,732	781,010	765,608	0	(1,037)	0	(1,037)	0	764,571	0	(335)	(335)	13,956	09/25/2022
3137AX-HP-1	FREDDIE MAC CMBS 2.573% 09/25/22		08/01/2022	Paydown		2,216,402	2,216,402	2,260,623	2,216,042	0	360	0	360	0	2,216,402	0	0	0	33,507	09/25/2022
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS		12/01/2022	Paydown		1,920,291	1,920,291	1,876,259	1,910,593	0	9,698	0	9,698	0	1,920,291	0	0	0	53,184	04/25/2023
3137B4-GY-6	FREDDIE MAC CMBS 3.310% 05/25/23		12/15/2022	WELLS FARGO SEC LLC		3,969,375	4,000,000	3,894,560	3,975,444	0	11,135	0	11,135	0	3,986,578	0	(17,203)	(17,203)	127,987	05/25/2023
3137B4-GY-6	FREDDIE MAC CMBS 3.310% 05/25/23		12/01/2022	Paydown		58,029	58,029	56,499	57,672	0	356	0	356	0	58,029	0	0	0	1,921	05/25/2023
3137BK-GK-0	FREDDIE MAC CMBS AGENCY		05/12/2022	Bank Of Montreal-Montreal		7,163,251	7,077,000	7,217,818	7,156,919	0	(3,981)	0	(3,981)	0	7,152,938	0	10,313	10,313	114,574	04/25/2030
3137BP-VN-6	FREDDIE MAC CMBS 3.080% 01/25/31		05/12/2022	Bank Of Montreal-Montreal		20,721,344	21,200,000	21,834,495	21,604,747	0	(16,978)	0	(16,978)	0	21,587,768	0	(866,424)	(866,424)	301,087	01/25/2031
3137FG-6T-7	FREDDIE MAC CMBS Agency		12/08/2022	Various		34,542,578	35,000,000	35,125,405	35,084,303	0	(10,110)	0	(10,110)	0	35,074,193	0	(531,615)	(531,615)	1,173,438	04/25/2033
3137FH-2A-0	FREDDIE MAC CMBS Agency		05/12/2022	Goldman Sachs & Co		3,794,678	3,750,000	3,753,435	3,751,047	0	(283)	0	(283)	0	3,750,764	0	43,914	43,914	63,979	06/25/2033
3137FL-6V-1	FREDDIE MAC CMBS 3.600% 01/25/29		08/11/2022	Merrill Lynch,Pierce,Fenner &		48,048,434	47,700,000	49,081,917	48,702,012	0	(90,801)	0	(90,801)	0	48,611,211	0	(562,777)	(562,777)	1,216,350	01/25/2029
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		12/01/2022	Paydown		32	32	31	31	0	1	0	1	0	32	0	0	0	1	08/01/2028
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		12/01/2022	Paydown		493	493	491	491	0	2	0	2	0	493	0	0	0	19	12/01/2028
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		12/01/2022	Paydown		350	350	351	350	0	0	0	0	0	350	0	0	0	13	04/01/2029
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		08/01/2022	Paydown		2,482	2,482	2,489	2,482	0	0	0	0	0	2,482	0	0	0	112	02/01/2029
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		12/01/2022	Paydown		159	159	158	158	0	1	0	1	0	159	0	0	0	6	01/01/2029
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		12/01/2022	Paydown		120	120	120	120	0	0	0	0	0	120	0	0	0	5	03/01/2029
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		12/01/2022	Paydown		86	86	82	83	0	3	0	3	0	86	0	0	0	3	04/01/2029
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		12/01/2022	Paydown		39	39	38	38	0	1	0	1	0	39	0	0	0	2	08/01/2029
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		12/01/2022	Paydown		805	805	807	805	0	0	0	0	0	805	0	0	0	31	02/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382P-5F-0	FNMA POOL NO 488746	7.000%		12/01/2022	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	2	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824	7.000%		03/01/2029	Paydown		259	259	259	259	0	0	0	0	0	259	0	0	0	10	03/01/2029
31382R-C6-8	FNMA POOL NO 489793	7.000%		05/01/2029	Paydown		228	228	229	229	0	0	0	0	0	228	0	0	0	9	05/01/2029
31382T-JA-8	FNMA POOL NO 491757	7.000%		04/01/2029	Paydown		1,740	1,740	1,745	1,740	0	(1)	0	(1)	0	1,740	0	0	0	50	04/01/2029
31382U-RV-0	FNMA POOL NO 492900	7.000%		10/01/2028	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533	7.000%		04/01/2029	Paydown		668	668	670	668	0	0	0	0	0	668	0	0	0	26	04/01/2029
31382V-N6-7	FNMA POOL NO 493713	7.000%		04/01/2029	Paydown		97	97	97	97	0	0	0	0	0	97	0	0	0	4	04/01/2029
31383B-HE-0	FNMA POOL NO 498029	6.500%		09/01/2029	Paydown		153	153	142	145	0	8	0	8	0	153	0	0	0	5	09/01/2029
31383E-AD-3	FNMA POOL NO 500504	7.000%		05/01/2029	Paydown		728	728	732	730	0	(1)	0	(1)	0	728	0	0	0	37	05/01/2029
31383E-RP-8	FNMA POOL NO 500994	6.500%		08/01/2029	Paydown		136	136	131	133	0	4	0	4	0	136	0	0	0	2	08/01/2029
31383E-XX-4	FNMA POOL NO 501194	7.000%		06/01/2029	Paydown		147	147	147	147	0	0	0	0	0	147	0	0	0	5	06/01/2029
31383E-YC-9	FNMA POOL NO 501207	7.000%		06/01/2029	Paydown		84	84	84	84	0	0	0	0	0	84	0	0	0	3	06/01/2029
31383H-NF-7	FNMA POOL NO 503590	6.500%		07/01/2029	Paydown		243	243	235	238	0	6	0	6	0	243	0	0	0	9	07/01/2029
31383H-TN-4	FNMA POOL NO 503757	6.500%		07/01/2029	Paydown		68	68	66	66	0	2	0	2	0	68	0	0	0	2	07/01/2029
31383J-6M-7	FNMA POOL NO 504976	7.500%		07/01/2029	Paydown		1,247	1,247	1,205	1,217	0	30	0	30	0	1,247	0	0	0	59	07/01/2029
31383K-EC-7	FNMA POOL NO 505131	6.500%		08/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/01/2029
31383K-KM-8	FNMA POOL NO 505300	7.500%		08/01/2029	Paydown		20	20	19	19	0	0	0	0	0	20	0	0	0	1	08/01/2029
31383M-HL-0	FNMA POOL NO 507035	7.500%		08/01/2029	Paydown		172	172	166	168	0	4	0	4	0	172	0	0	0	5	08/01/2029
31383M-VU-4	FNMA POOL NO 507427	7.500%		07/01/2029	Paydown		172	172	166	168	0	4	0	4	0	172	0	0	0	7	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681	6.500%		08/01/2029	Paydown		274	274	264	266	0	7	0	7	0	274	0	0	0	17	08/01/2029
31384C-Q5-6	FNMA POOL NO 519876	7.500%		02/01/2030	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	02/01/2030
31384D-4R-0	FNMA POOL NO 521132	7.000%		12/01/2029	Paydown		177	177	175	175	0	2	0	2	0	177	0	0	0	7	12/01/2029
31384D-LC-4	FNMA POOL NO 520623	7.500%		11/01/2029	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	11/01/2029
31384J-BE-8	FNMA POOL NO 524837	7.500%		01/01/2030	Paydown		44	44	42	43	0	1	0	1	0	44	0	0	0	2	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940	7.500%		01/01/2030	Paydown		289	289	280	283	0	7	0	7	0	289	0	0	0	12	01/01/2030
31384V-LV-2	FNMA POOL NO 535040	7.500%		12/01/2029	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/01/2029
31385X-AZ-0	FNMA POOL NO 555424	5.500%		05/01/2033	Conversion		1,769,526	1,633,536	1,776,555	1,747,380	0	(1,162)	0	(1,162)	0	1,746,218	0	23,307	23,307	29,948	05/01/2033
31385X-AZ-0	FNMA POOL NO 555424	5.500%		05/01/2033	Paydown		107,102	107,102	116,479	114,566	0	(7,464)	0	(7,464)	0	107,102	0	0	0	942	05/01/2033
31385X-EC-7	FNMA POOL NO 555531	5.500%		06/01/2033	Conversion		341,286	314,946	341,175	335,646	0	(210)	0	(210)	0	335,435	0	5,850	5,850	5,774	06/01/2033
31385X-EC-7	FNMA POOL NO 555531	5.500%		06/01/2033	Paydown		21,957	21,957	23,785	23,400	0	(1,443)	0	(1,443)	0	21,957	0	0	0	192	06/01/2033
31386F-6B-6	FNMA POOL NO 562566	6.000%		02/01/2031	Paydown		3,276	3,276	3,239	3,245	0	31	0	31	0	3,276	0	0	0	113	02/01/2031
31386S-L6-2	FNMA POOL NO 571949	6.500%		07/01/2031	Paydown		46	46	46	46	0	0	0	0	0	46	0	0	0	2	07/01/2031
31386U-5K-4	FNMA POOL NO 574250	6.500%		08/01/2031	Paydown		87	87	88	88	0	(1)	0	(1)	0	87	0	0	0	3	08/01/2031
31387B-DA-8	FNMA POOL NO 578897	6.500%		04/01/2031	Paydown		129	129	131	131	0	(1)	0	(1)	0	129	0	0	0	7	04/01/2031
31387C-XF-3	FNMA POOL NO 580378	6.500%		04/01/2031	Paydown		947	947	960	955	0	(9)	0	(9)	0	947	0	0	0	37	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287	6.500%		05/01/2031	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	05/01/2031
31387E-6X-0	FNMA POOL NO 582386	6.500%		05/01/2031	Paydown		121	121	123	122	0	(1)	0	(1)	0	121	0	0	0	4	05/01/2031
31387G-QB-1	FNMA POOL NO 583750	6.500%		06/01/2031	Paydown		556	556	564	562	0	(6)	0	(6)	0	556	0	0	0	20	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627	6.500%		06/01/2031	Paydown		62	62	63	63	0	(1)	0	(1)	0	62	0	0	0	2	06/01/2031
31387R-4Z-8	FNMA POOL NO 592240	6.500%		08/01/2031	Paydown		2,414	2,414	2,450	2,435	0	(21)	0	(21)	0	2,414	0	0	0	81	08/01/2031
31387R-B9-8	FNMA POOL NO 591464	6.500%		09/01/2031	Paydown		2,158	2,158	2,189	2,179	0	(21)	0	(21)	0	2,158	0	0	0	27	09/01/2031
31387V-3C-1	FNMA POOL NO 595795	6.500%		09/01/2031	Paydown		320	320	324	323	0	(3)	0	(3)	0	320	0	0	0	13	09/01/2031
31387V-3K-3	FNMA POOL NO 595802	6.500%		09/01/2031	Paydown		5,181	5,181	5,257	5,234	0	(53)	0	(53)	0	5,181	0	0	0	162	09/01/2031
31388C-GK-0	FNMA POOL NO 600602	6.500%		08/01/2031	Paydown		30	30	31	31	0	0	0	0	0	30	0	0	0	1	08/01/2031
31388G-3S-8	FNMA POOL NO 604809	6.500%		09/01/2031	Paydown		182	182	184	184	0	(2)	0	(2)	0	182	0	0	0	6	09/01/2031
31388G-C9-0	FNMA POOL NO 604096	6.500%		09/01/2031	Paydown		128	128	130	129	0	(1)	0	(1)	0	128	0	0	0	5	09/01/2031
31388G-CX-7	FNMA POOL NO 604086	6.500%		09/01/2031	Paydown		187	187	189	189	0	(2)	0	(2)	0	187	0	0	0	6	09/01/2031
31388H-BA-6	FNMA POOL NO 604933	6.000%		10/01/2031	Paydown		7,285	7,285	7,203	7,216	0	69	0	69	0	7,285	0	0	0	177	10/01/2031
31388N-QM-1	FNMA POOL NO 609860	6.000%		10/01/2031	Paydown		1,894	1,894	1,873	1,877	0	18	0	18	0	1,894	0	0	0	56	10/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31388N-QU-3	FNMA POOL NO 609867 6.000% 10/01/31		12/01/2022	Paydown		818	818	809	810	0	8	0	8	0	818	0	0	0	27	10/01/2031
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		12/01/2022	Paydown		645	645	655	652	0	(7)	0	(7)	0	645	0	0	0	23	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283 6.500% 11/01/31		12/01/2022	Paydown		115	115	116	116	0	(1)	0	(1)	0	115	0	0	0	4	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		12/01/2022	Paydown		988	988	1,002	997	0	(10)	0	(10)	0	988	0	0	0	35	11/01/2031
31389V-NZ-6	FNMA POOL NO 636808 6.500% 04/01/32		05/06/2022	BPN Paribas Securities		93,847	86,482	86,100	86,113	0	1	0	1	0	86,114	0	7,732	7,732	2,467	04/01/2032
31389V-NZ-6	FNMA POOL NO 636808 6.500% 04/01/32		12/01/2022	Paydown		71,730	71,730	71,413	71,424	0	306	0	306	0	71,730	0	0	0	2,825	04/01/2032
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		02/01/2022	Paydown		7,978	7,978	7,943	7,944	0	34	0	34	0	7,978	0	0	0	86	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016 6.500% 04/01/32		04/01/2022	Conversion		87,060	81,550	81,206	81,203	0	0	0	0	0	81,203	0	5,857	5,857	1,767	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016 6.500% 04/01/32		12/01/2022	Paydown		4,019	4,019	4,002	4,002	0	17	0	17	0	4,019	0	0	0	76	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235 3.500% 12/01/25		12/01/2022	Paydown		224,852	224,852	237,416	229,927	0	(5,075)	0	(5,075)	0	224,852	0	0	0	4,352	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969 3.500% 12/01/25		05/05/2022	Stephens Inc.		838,836	834,144	836,881	834,370	0	(85)	0	(85)	0	834,285	0	4,551	4,551	12,813	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969 3.500% 12/01/25		12/01/2022	Paydown		921,916	921,916	924,941	922,166	0	(250)	0	(250)	0	921,916	0	0	0	14,381	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620 4.000% 02/01/26		05/05/2022	JP Morgan Securities, Inc		273,253	269,880	275,657	272,406	0	(99)	0	(99)	0	272,307	0	946	946	4,738	02/01/2026
3138A7-G6-9	FNMA POOL NO AH5620 4.000% 02/01/26		12/01/2022	Paydown		391,425	391,425	400,078	395,227	0	(3,802)	0	(3,802)	0	391,425	0	0	0	6,792	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		05/05/2022	BPN Paribas Securities		411,806	408,487	426,709	424,637	0	183	0	183	0	424,820	0	(13,015)	(13,015)	7,171	04/01/2041
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		12/01/2022	Paydown		213,243	213,243	222,755	221,674	0	(8,431)	0	(8,431)	0	213,243	0	0	0	2,867	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759 4.000% 09/01/41		12/01/2022	Paydown		15,492	15,492	16,729	16,535	0	(1,043)	0	(1,043)	0	15,492	0	0	0	339	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709 4.000% 09/01/41		12/01/2022	Paydown		1,093,724	1,093,724	1,181,101	1,170,399	0	(76,675)	0	(76,675)	0	1,093,724	0	0	0	20,917	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164 4.000% 09/01/41		12/01/2022	Paydown		8,718	8,718	9,414	9,328	0	(610)	0	(610)	0	8,718	0	0	0	191	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155 4.000% 11/01/41		12/01/2022	Paydown		315,562	315,562	334,989	332,652	0	(17,090)	0	(17,090)	0	315,562	0	0	0	5,036	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41		12/01/2022	Paydown		114,823	114,823	118,663	118,347	0	(3,524)	0	(3,524)	0	114,823	0	0	0	1,580	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965 4.000% 06/01/42		12/01/2022	Paydown		211,614	211,614	224,112	222,915	0	(11,301)	0	(11,301)	0	211,614	0	0	0	3,931	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42		12/01/2022	Paydown		278,495	278,495	286,932	286,076	0	(7,581)	0	(7,581)	0	278,495	0	0	0	4,236	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		05/05/2022	JP Morgan Securities, Inc		392,981	398,902	402,454	401,987	0	25	0	25	0	402,013	0	(9,032)	(9,032)	6,128	03/01/2043
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		12/01/2022	Paydown		167,864	167,864	169,359	169,162	0	(1,298)	0	(1,298)	0	167,864	0	0	0	2,170	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43		12/01/2022	Paydown		243,788	243,788	257,997	256,766	0	(12,978)	0	(12,978)	0	243,788	0	0	0	4,496	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42		12/01/2022	Paydown		1,107,582	1,107,582	1,143,925	1,141,000	0	(33,418)	0	(33,418)	0	1,107,582	0	0	0	14,968	12/01/2042
3138LT-JW-9	FNMA POOL NO AO2976 3.500% 05/01/42		04/01/2022	Conversion		15,069,050	14,735,270	15,046,668	15,009,642	0	(808)	0	(808)	0	15,008,834	0	60,216	60,216	171,911	05/01/2042
3138LT-JW-9	FNMA POOL NO AO2976 3.500% 05/01/42		03/01/2022	Paydown		1,143,477	1,143,477	1,167,642	1,164,769	0	(21,292)	0	(21,292)	0	1,143,477	0	0	0	6,232	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258 3.000% 08/01/42		12/01/2022	Paydown		52,296	52,296	52,803	52,750	0	(454)	0	(454)	0	52,296	0	0	0	732	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		04/01/2022	Conversion		4,787,711	4,681,663	4,746,401	4,737,938	0	(237)	0	(237)	0	4,737,701	0	50,010	50,010	54,619	12/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		03/01/2022	Paydown		348,679	348,679	353,501	352,870	0	(4,191)	0	(4,191)	0	348,679	0	0	0	2,239	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		04/01/2022	Conversion		13,363,583	13,392,790	12,974,265	13,012,900	0	1,303	0	1,303	0	13,014,204	0	349,379	349,379	133,928	11/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		03/01/2022	Paydown		863,640	863,640	836,651	839,143	0	24,497	0	24,497	0	863,640	0	0	0	4,804	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43		12/01/2022	Paydown		1,133,501	1,133,501	1,174,944	1,170,636	0	(37,136)	0	(37,136)	0	1,133,501	0	0	0	15,357	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446 4.000% 09/01/44		12/01/2022	Paydown		36,768	36,768	39,336	39,201	0	(2,433)	0	(2,433)	0	36,768	0	0	0	595	09/01/2044
3138WH-SR-4	FNMA POOL NO AS7727 3.000% 08/01/46		12/01/2022	Paydown		1,468,757	1,468,757	1,511,213	1,509,785	0	(41,028)	0	(41,028)	0	1,468,757	0	0	0	19,959	08/01/2046
3138WK-NU-5	FNMA POOL NO AS9402 3.000% 02/01/47		12/01/2022	Paydown		300,955	300,955	302,883	302,569	0	(1,614)	0	(1,614)	0	300,955	0	0	0	4,410	02/01/2047
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43		12/01/2022	Paydown		233,888	233,888	226,908	227,509	0	6,379	0	6,379	0	233,888	0	0	0	2,932	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308 3.500% 01/01/42		12/01/2022	Paydown		324,525	324,525	339,142	338,005	0	(13,480)	0	(13,480)	0	324,525	0	0	0	5,073	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843 4.000% 11/01/44		12/01/2022	Paydown		15,597	15,597	16,675	16,617	0	(1,019)	0	(1,019)	0	15,597	0	0	0	339	11/01/2044
3138YR-3Y-2	FNMA POOL NO AZ0814 3.500% 07/01/45		05/11/2022	Nomura Securities Intl		785,417	797,093	836,948	835,750	0	290	0	290	0	836,039	0	(50,623)	(50,623)	12,554	07/01/2045
3138YR-3Y-2	FNMA POOL NO AZ0814 3.500% 07/01/45		05/01/2022	Paydown		100,317	100,317	105,333	105,183	0	(4,865)	0	(4,865)	0	100,317	0	0	0	808	07/01/2045
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		12/01/2022	Paydown		19,741	19,741	19,657	19,657	0	84	0	84	0	19,741	0	0	0	714	04/01/2032
313968-RF-8	FHLMC GOLD POOL NO D30486		08/01/2022	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547		06/01/2022	Paydown		66	66	65	66	0	0	0	0	0	66	0	0	0	2	02/01/2023
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		05/06/2022	Nomura Securities Intl		8,472	7,936	7,785	7,807	0	(1)	0	(1)	0	7,806	0	665	665	192	04/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2022	Paydown		6,312	6,312	6,263	6,270	0	43	0	43	0	6,312	0	0	0	180	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		12/01/2022	Paydown		4,409	4,409	4,727	4,660	0	(251)	0	(251)	0	4,409	0	0	0	62	07/01/2033
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		12/01/2022	Paydown		25,125	25,125	26,699	26,348	0	(1,224)	0	(1,224)	0	25,125	0	0	0	616	11/01/2033
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		04/01/2022	Conversion		881,095	810,748	872,441	860,356	0	(466)	0	(466)	0	859,891	0	21,205	21,205	14,864	07/01/2034
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		03/01/2022	Paydown		48,535	48,535	52,228	51,504	0	(2,970)	0	(2,970)	0	48,535	0	0	0	455	07/01/2034
31402D-KK-5	FNMA POOL NO 725798 3.386% 06/01/34		12/01/2022	Paydown		196,430	196,430	207,700	205,412	0	(8,981)	0	(8,981)	0	196,430	0	0	0	481	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		04/01/2022	Conversion		1,014,353	943,417	990,970	982,346	0	(319)	0	(319)	0	982,027	0	32,325	32,325	15,724	03/01/2035
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		03/01/2022	Paydown		60,623	60,623	63,679	63,124	0	(2,502)	0	(2,502)	0	60,623	0	0	0	506	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		05/05/2022	BPN Paribas Securities		486,112	461,795	495,042	489,091	0	152	0	152	0	489,243	0	(3,131)	(3,131)	10,134	04/01/2035
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		12/01/2022	Paydown		271,638	271,638	291,742	288,153	0	(16,515)	0	(16,515)	0	271,638	0	0	0	5,848	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/12/2022	Various		1,177,492	1,145,601	1,183,594	1,175,915	0	(358)	0	(358)	0	1,175,557	0	1,935	1,935	48,553	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/01/2022	Paydown		529,551	529,551	547,113	543,563	0	(14,013)	0	(14,013)	0	529,551	0	0	0	11,341	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		04/01/2022	Conversion		92,277	84,805	89,615	88,736	0	(30)	0	(30)	0	88,706	0	3,571	3,571	1,555	01/01/2035
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		03/01/2022	Paydown		5,853	5,853	6,185	6,124	0	(271)	0	(271)	0	5,853	0	0	0	50	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		05/06/2022	Nomura Securities Intl		164,014	153,643	150,547	151,002	0	(11)	0	(11)	0	150,990	0	13,024	13,024	3,709	02/01/2035
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2022	Paydown		234,622	234,622	242,146	241,126	0	(6,503)	0	(6,503)	0	234,622	0	0	0	5,590	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		04/01/2022	Conversion		447,211	410,727	441,916	436,390	0	(204)	0	(204)	0	436,187	0	11,024	11,024	7,530	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		12/01/2022	Paydown		119,297	119,297	128,370	126,763	0	(7,466)	0	(7,466)	0	119,297	0	0	0	2,649	02/01/2035
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/12/2022	Various		1,284,598	1,229,728	1,258,078	1,252,490	0	(256)	0	(256)	0	1,252,234	0	32,364	32,364	41,232	04/01/2035
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/01/2022	Paydown		306,368	306,368	313,433	312,040	0	(5,672)	0	(5,672)	0	306,368	0	0	0	6,275	04/01/2035
31402R-BE-8	FNMA POOL NO 735437 4.201% 09/01/34		12/01/2022	Paydown		54,371	54,371	58,289	57,634	0	(3,262)	0	(3,262)	0	54,371	0	0	0	663	09/01/2034
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/12/2022	Various		4,993,414	4,704,713	4,845,582	4,819,586	0	(138)	0	(138)	0	4,819,448	0	173,966	173,966	98,762	06/01/2035
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2022	Paydown		2,254,843	2,254,843	2,330,458	2,316,625	0	(61,782)	0	(61,782)	0	2,254,843	0	0	0	48,188	06/01/2035
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		04/01/2022	Conversion		469,245	436,430	449,399	446,989	0	(85)	0	(85)	0	446,903	0	22,342	22,342	7,274	06/01/2035
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		12/01/2022	Paydown		40,119	40,119	41,458	41,211	0	(1,092)	0	(1,092)	0	40,119	0	0	0	506	06/01/2035
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		05/05/2022	Various		658,955	613,558	627,922	625,142	0	(90)	0	(90)	0	625,052	0	33,903	33,903	10,398	06/01/2035
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		12/01/2022	Paydown		321,022	321,022	330,628	328,810	0	(7,788)	0	(7,788)	0	321,022	0	0	0	6,942	06/01/2035
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/12/2022	Various		5,554,492	5,322,608	5,441,449	5,418,182	0	(1,341)	0	(1,341)	0	5,416,841	0	137,652	137,652	187,333	07/01/2035
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2022	Paydown		1,504,030	1,504,030	1,537,890	1,531,268	0	(27,239)	0	(27,239)	0	1,504,030	0	0	0	33,657	07/01/2035
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		04/01/2022	Conversion		94,795	88,165	91,169	90,586	0	(20)	0	(20)	0	90,565	0	4,229	4,229	1,469	04/01/2035
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		03/01/2022	Paydown		5,750	5,750	5,946	5,908	0	(158)	0	(158)	0	5,750	0	0	0	48	04/01/2035
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/12/2022	Various		2,517,763	2,412,995	2,502,197	2,486,394	0	(342)	0	(342)	0	2,486,051	0	31,711	31,711	76,009	07/01/2035
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/01/2022	Paydown		2,297,152	2,297,152	2,376,416	2,362,266	0	(65,114)	0	(65,114)	0	2,297,152	0	0	0	53,273	07/01/2035
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		04/01/2022	Conversion		410,292	381,434	401,102	397,841	0	(116)	0	(116)	0	397,725	0	12,567	12,567	6,357	10/01/2035
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		03/01/2022	Paydown		24,366	24,366	25,622	25,414	0	(1,048)	0	(1,048)	0	24,366	0	0	0	199	10/01/2035
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		04/01/2022	Conversion		396,045	368,189	377,106	375,504	0	(55)	0	(55)	0	375,449	0	20,596	20,596	6,136	10/01/2035
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2022	Paydown		39,007	39,007	39,952	39,782	0	(775)	0	(775)	0	39,007	0	0	0	565	10/01/2035
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		04/01/2022	Conversion		580,856	535,798	576,861	569,723	0	(270)	0	(270)	0	569,454	0	11,402	11,402	9,823	02/01/2035
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		03/01/2022	Paydown		35,305	35,305	38,011	37,540	0	(2,235)	0	(2,235)	0	35,305	0	0	0	291	02/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		12/01/2022	Paydown		8,839	8,839	9,368	9,251	0	(412)	0	(412)	0	8,839	0	0	0	93	09/01/2033
31403C-3V-1	FNMA POOL NO 745212 3.882% 01/01/36		12/01/2022	Paydown		19,468	19,468	20,860	20,631	0	(1,163)	0	(1,163)	0	19,468	0	0	0	165	01/01/2036
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		04/01/2022	Conversion		503,408	468,000	483,119	480,712	0	(84)	0	(84)	0	480,627	0	22,781	22,781	7,800	02/01/2036
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/01/2022	Paydown		202,989	202,989	212,074	210,610	0	(7,621)	0	(7,621)	0	202,989	0	0	0	4,182	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/12/2022	Various		361,208	343,218	355,467	353,475	0	(51)	0	(51)	0	353,424	0	7,785	7,785	9,246	01/01/2036
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/01/2022	Paydown		116,990	116,990	120,047	119,531	0	(2,542)	0	(2,542)	0	116,990	0	0	0	2,317	01/01/2036
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		05/05/2022	Various		632,147	598,781	624,543	620,552	0	102	0	102	0	620,654	0	11,493	11,493	12,718	03/01/2036
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		12/01/2022	Paydown		244,699	244,699	253,890	252,422	0	(7,722)	0	(7,722)	0	244,699	0	0	0	4,962	03/01/2036
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		05/06/2022	Nomura Securities Intl		86,761	81,275	79,040	79,334	0	(12)	0	(12)	0	79,322	0	7,439	7,439	1,962	03/01/2036
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		12/01/2022	Paydown		85,296	85,296	82,950	83,259	0	2,037	0	2,037	0	85,296	0	0	0	2,169	03/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/12/2022	Various		3,348,384	3,120,214	3,193,290	3,180,574	0	(403)	0	(403)	0	3,180,171	0	168,213	168,213	56,680	03/01/2036
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/01/2022	Paydown		294,595	294,595	301,741	300,498	0	(5,903)	0	(5,903)	0	294,595	0	0	0	2,824	03/01/2036
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		04/01/2022	Conversion		1,076,474	990,166	1,072,009	1,058,536	0	(478)	0	(478)	0	1,058,057	0	18,417	18,417	18,153	12/01/2035
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		03/01/2022	Paydown		74,859	74,859	81,046	80,028	0	(5,169)	0	(5,169)	0	74,859	0	0	0	726	12/01/2035
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/12/2022	Various		2,802,119	2,601,840	2,710,931	2,694,509	0	(650)	0	(650)	0	2,693,859	0	108,261	108,261	68,478	04/01/2036
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/01/2022	Paydown		274,151	274,151	284,366	282,815	0	(8,664)	0	(8,664)	0	274,151	0	0	0	4,917	04/01/2036
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		12/01/2022	Paydown		7,233	7,233	7,483	7,443	0	(210)	0	(210)	0	7,233	0	0	0	169	05/01/2036
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		12/01/2022	Paydown		211,846	211,846	204,167	205,047	0	6,799	0	6,799	0	211,846	0	0	0	5,554	06/01/2036
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		04/01/2022	Conversion		446,001	414,811	417,210	416,624	0	(20)	0	(20)	0	416,605	0	29,396	29,396	6,914	12/01/2035
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		03/01/2022	Paydown		32,677	32,677	32,866	32,820	0	(143)	0	(143)	0	32,677	0	0	0	282	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		12/01/2022	Paydown		37,423	37,423	38,212	38,099	0	(676)	0	(676)	0	37,423	0	0	0	1,197	11/01/2036
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		05/06/2022	Nomura Securities Intl		25,772	24,142	24,919	24,812	0	8	0	8	0	24,821	0	951	951	583	11/01/2036
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/01/2022	Paydown		9,402	9,402	9,705	9,663	0	(261)	0	(261)	0	9,402	0	0	0	234	11/01/2036
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		12/01/2022	Paydown		867	867	846	850	0	17	0	17	0	867	0	0	0	22	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		12/01/2022	Paydown		2,293	2,293	2,237	2,248	0	45	0	45	0	2,293	0	0	0	59	12/01/2033
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		05/05/2022	Various		136,410	127,418	122,342	123,212	0	(13)	0	(13)	0	123,199	0	13,211	13,211	2,262	04/01/2034
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		12/01/2022	Paydown		135,138	135,138	129,754	130,677	0	4,461	0	4,461	0	135,138	0	0	0	2,131	04/01/2034
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		05/05/2022	Various		242,530	226,550	217,364	218,857	0	15	0	15	0	218,872	0	23,658	23,658	4,023	04/01/2034
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		12/01/2022	Paydown		266,545	266,545	255,737	257,493	0	9,051	0	9,051	0	266,545	0	0	0	5,154	04/01/2034
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		05/05/2022	Various		116,118	108,467	104,069	104,784	0	22	0	22	0	104,806	0	11,313	11,313	1,926	04/01/2034
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		12/01/2022	Paydown		77,190	77,190	74,061	74,570	0	2,621	0	2,621	0	77,190	0	0	0	1,985	04/01/2034
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		05/05/2022	Various		141,027	131,735	126,486	127,380	0	27	0	27	0	127,407	0	13,619	13,619	2,339	05/01/2034
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		12/01/2022	Paydown		42,200	42,200	40,518	40,805	0	1,395	0	1,395	0	42,200	0	0	0	1,083	05/01/2034
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		05/05/2022	Various		140,261	131,019	125,798	126,717	0	0	0	0	0	126,717	0	13,543	13,543	2,326	05/01/2034
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		12/01/2022	Paydown		71,474	71,474	68,626	69,127	0	2,347	0	2,347	0	71,474	0	0	0	1,345	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		05/05/2022	Various		218,527	204,129	195,996	197,461	0	(5)	0	(5)	0	197,457	0	21,070	21,070	3,625	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		12/01/2022	Paydown		175,798	175,798	168,794	170,056	0	5,743	0	5,743	0	175,798	0	0	0	3,912	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		04/01/2022	Conversion		108,668	101,069	109,679	107,546	0	(93)	0	(93)	0	107,453	0	1,216	1,216	1,685	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		03/01/2022	Paydown		1,738	1,738	1,886	1,850	0	(111)	0	(111)	0	1,738	0	0	0	14	05/01/2034
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		05/05/2022	Various		340,742	318,293	305,387	307,899	0	64	0	64	0	307,963	0	32,779	32,779	5,652	05/01/2034
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		12/01/2022	Paydown		90,864	90,864	87,179	87,896	0	2,967	0	2,967	0	90,864	0	0	0	2,378	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		05/05/2022	Various		273,078	255,040	244,878	246,857	0	66	0	66	0	246,923	0	26,156	26,156	4,517	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		12/01/2022	Paydown		116,781	116,781	112,128	113,034	0	3,747	0	3,747	0	116,781	0	0	0	2,738	05/01/2034
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		05/05/2022	Various		136,636	127,632	122,457	123,371	0	(9)	0	(9)	0	123,362	0	13,275	13,275	2,266	05/01/2034
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		12/01/2022	Paydown		102,405	102,405	98,253	98,986	0	3,419	0	3,419	0	102,405	0	0	0	1,766	05/01/2034
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		05/05/2022	Various		202,403	189,069	181,403	182,621	0	27	0	27	0	182,648	0	19,755	19,755	3,358	05/01/2034
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		12/01/2022	Paydown		81,985	81,985	78,661	79,189	0	2,796	0	2,796	0	81,985	0	0	0	1,224	05/01/2034
31404R-RC-3	FNMA POOL NO 776383 3.253% 06/01/34		12/01/2022	Paydown		13,298	13,298	14,262	14,083	0	(785)	0	(785)	0	13,298	0	0	0	146	06/01/2034
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		05/05/2022	Various		161,898	151,232	145,100	146,159	0	15	0	15	0	146,174	0	15,724	15,724	2,686	04/01/2034
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		12/01/2022	Paydown		83,081	83,081	79,712	80,294	0	2,787	0	2,787	0	83,081	0	0	0	1,541	04/01/2034
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		05/06/2022	Various		154,195	143,364	141,841	142,028	0	6	0	6	0	142,034	0	12,160	12,160	2,800	06/01/2034
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		12/01/2022	Paydown		105,752	105,752	104,628	104,767	0	985	0	985	0	105,752	0	0	0	2,968	06/01/2034
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		05/06/2022	Various		244,524	226,112	223,709	224,018	0	9	0	9	0	224,027	0	20,497	20,497	4,415	06/01/2034
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		12/01/2022	Paydown		110,500	110,500	109,326	109,477	0	1,023	0	1,023	0	110,500	0	0	0	3,037	06/01/2034
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		05/05/2022	Various		912,603	852,411	817,649	824,531	0	174	0	174	0	824,705	0	87,898	87,898	15,120	06/01/2034
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		12/01/2022	Paydown		387,180	387,180	371,391	374,517	0	12,664	0	12,664	0	387,180	0	0	0	9,823	06/01/2034
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		05/06/2022	Various		164,994	152,424	150,804	150,995	0	7	0	7	0	151,001	0	13,993	13,993	2,954	06/01/2034
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		12/01/2022	Paydown		126,438	126,438	125,095	125,253	0	1,186	0	1,186	0	126,438	0	0	0	2,627	06/01/2034
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		05/05/2022	Various		215,371	201,182	193,024	194,545	0	25	0	25	0	194,570	0	20,801	20,801	3,573	06/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		12/01/2022	Paydown		156,791	156,791	150,434	151,619	0	5,172	0	5,172	0	156,791	0	0	0	3,328	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		05/06/2022	Various		239,137	221,071	218,688	219,014	0	7	0	7	0	219,020	0	20,116	20,116	4,319	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		12/01/2022	Paydown		261,074	261,074	258,259	258,644	0	2,430	0	2,430	0	261,074	0	0	0	8,669	06/01/2034
31404U-YU-8	FNMA POOL NO 779323 3.375% 06/01/34		12/01/2022	Paydown		31,676	31,676	33,757	33,296	0	(1,620)	0	(1,620)	0	31,676	0	0	0	211	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		12/01/2022	Paydown		60,973	60,973	65,410	64,583	0	(3,610)	0	(3,610)	0	60,973	0	0	0	768	05/01/2034
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		05/05/2022	Various		262,766	245,455	235,503	237,384	0	62	0	62	0	237,446	0	25,320	25,320	4,359	05/01/2034
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		12/01/2022	Paydown		147,822	147,822	141,828	142,961	0	4,861	0	4,861	0	147,822	0	0	0	3,796	05/01/2034
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		05/05/2022	Various		213,586	199,517	191,427	192,724	0	17	0	17	0	192,741	0	20,845	20,845	3,544	05/01/2034
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		12/01/2022	Paydown		93,393	93,393	89,606	90,213	0	3,180	0	3,180	0	93,393	0	0	0	3,280	05/01/2034
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		05/05/2022	Various		201,990	188,675	181,172	182,753	0	29	0	29	0	182,782	0	19,208	19,208	3,349	05/01/2034
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		12/01/2022	Paydown		131,026	131,026	125,815	126,913	0	4,113	0	4,113	0	131,026	0	0	0	2,506	05/01/2034
31405N-RY-3	FNMA POOL NO 794403 3.872% 09/01/34		12/01/2022	Paydown		14,220	14,220	15,209	15,031	0	(811)	0	(811)	0	14,220	0	0	0	152	09/01/2034
31405U-Q7-7	FNMA POOL NO 799778 5.500% 11/01/34		04/01/2022	Conversion		85,880	81,376	89,436	87,840	0	(78)	0	(78)	0	87,761	0	(1,882)	(1,882)	1,492	11/01/2034
31405U-Q7-7	FNMA POOL NO 799778 5.500% 11/01/34		03/01/2022	Paydown		1,076	1,076	1,183	1,162	0	(85)	0	(85)	0	1,076	0	0	0	10	11/01/2034
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		04/01/2022	Conversion		143,656	134,944	148,309	145,056	0	(131)	0	(131)	0	144,925	0	(1,269)	(1,269)	2,474	12/01/2034
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		03/01/2022	Paydown		3,622	3,622	3,981	3,894	0	(271)	0	(271)	0	3,622	0	0	0	33	12/01/2034
31406G-2N-8	FNMA POOL NO 809981 2.335% 03/01/35		12/01/2022	Paydown		5,506	5,506	5,880	5,821	0	(315)	0	(315)	0	5,506	0	0	0	65	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		04/01/2022	Conversion		237,414	220,811	239,546	235,666	0	(172)	0	(172)	0	235,495	0	1,919	1,919	3,680	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		03/01/2022	Paydown		5,386	5,386	5,843	5,749	0	(362)	0	(362)	0	5,386	0	0	0	38	03/01/2035
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		12/01/2022	Paydown		110,958	110,958	121,540	119,639	0	(8,681)	0	(8,681)	0	110,958	0	0	0	730	02/01/2035
31406S-3U-5	FNMA POOL NO 819011 3.183% 05/01/35		12/01/2022	Paydown		46,255	46,255	49,472	48,941	0	(2,686)	0	(2,686)	0	46,255	0	0	0	779	05/01/2035
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		04/01/2022	Conversion		260,286	238,856	233,855	234,456	0	15	0	15	0	234,471	0	25,815	25,815	4,379	10/01/2035
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		12/01/2022	Paydown		288,012	288,012	281,981	282,706	0	5,306	0	5,306	0	288,012	0	0	0	5,404	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		05/06/2022	JP Morgan Securities, Inc		113,775	104,862	104,096	104,138	0	(2)	0	(2)	0	104,135	0	9,640	9,640	2,761	06/01/2036
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2022	Paydown		83,082	83,082	82,475	82,508	0	574	0	574	0	83,082	0	0	0	2,321	06/01/2036
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		12/01/2022	Paydown		40,369	40,369	43,392	42,955	0	(2,586)	0	(2,586)	0	40,369	0	0	0	819	09/01/2035
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		04/01/2022	Conversion		87,025	80,307	78,626	78,818	0	8	0	8	0	78,826	0	8,199	8,199	1,472	11/01/2035
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		12/01/2022	Paydown		32,971	32,971	32,281	32,360	0	612	0	612	0	32,971	0	0	0	980	11/01/2035
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		04/01/2022	Conversion		548,457	504,161	493,566	494,980	0	60	0	60	0	495,040	0	53,417	53,417	9,243	11/01/2035
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		12/01/2022	Paydown		154,246	154,246	151,005	151,437	0	2,809	0	2,809	0	154,246	0	0	0	4,480	11/01/2035
31407X-X4-8	FNMA POOL NO 844181 5.500% 11/01/35		12/01/2022	Paydown		5,501	5,501	6,193	6,114	0	(613)	0	(613)	0	5,501	0	0	0	145	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		04/01/2022	Conversion		260,480	239,312	234,302	234,922	0	26	0	26	0	234,948	0	25,531	25,531	4,387	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		12/01/2022	Paydown		71,592	71,592	70,093	70,278	0	1,313	0	1,313	0	71,592	0	0	0	1,923	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		04/01/2022	Conversion		667,431	613,343	600,549	602,006	0	44	0	44	0	602,050	0	65,381	65,381	11,245	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		12/01/2022	Paydown		483,666	483,666	473,577	474,726	0	8,940	0	8,940	0	483,666	0	0	0	10,899	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		04/01/2022	Conversion		139,747	128,668	125,954	126,272	0	14	0	14	0	126,285	0	13,462	13,462	2,359	12/01/2035
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		12/01/2022	Paydown		33,432	33,432	32,727	32,810	0	623	0	623	0	33,432	0	0	0	972	12/01/2035
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		04/01/2022	Conversion		332,768	308,850	338,007	331,119	0	(292)	0	(292)	0	330,827	0	1,941	1,941	5,662	01/01/2036
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		03/01/2022	Paydown		3,853	3,853	4,217	4,131	0	(278)	0	(278)	0	3,853	0	0	0	35	01/01/2036
31409B-BV-8	FNMA POOL NO 865952 5.500% 03/01/36		12/01/2022	Paydown		13,691	13,691	13,537	13,551	0	140	0	140	0	13,691	0	0	0	422	03/01/2036
31409B-CX-3	FNMA POOL NO 865986 6.000% 03/01/36		12/01/2022	Paydown		136,181	136,181	137,223	136,997	0	(816)	0	(816)	0	136,181	0	0	0	3,490	03/01/2036
31409J-BF-6	FNMA POOL NO 872238 5.500% 04/01/36		04/01/2022	Conversion		58,496	55,963	61,246	60,481	0	(40)	0	(40)	0	60,440	0	(1,944)	(1,944)	1,026	04/01/2036
31409J-BF-6	FNMA POOL NO 872238 5.500% 04/01/36		03/01/2022	Paydown		2,599	2,599	2,844	2,809	0	(210)	0	(210)	0	2,599	0	0	0	32	04/01/2036
31409J-R7-7	FNMA POOL NO 872710 6.000% 06/01/36		12/01/2022	Paydown		208,019	208,019	205,532	205,793	0	2,226	0	2,226	0	208,019	0	0	0	9,421	06/01/2036
31409T-U2-2	FNMA POOL NO 878201 6.000% 09/01/36		04/01/2022	Conversion		229,405	206,977	215,321	214,115	0	(43)	0	(43)	0	214,072	0	15,333	15,333	4,140	09/01/2036
31409T-U2-2	FNMA POOL NO 878201 6.000% 09/01/36		03/01/2022	Paydown		2,950	2,950	3,069	3,052	0	(102)	0	(102)	0	2,950	0	0	0	31	09/01/2036
31409V-R3-9	FNMA POOL NO 879906 4.069% 10/01/33		12/01/2022	Paydown		24,239	24,239	24,080	24,107	0	132	0	132	0	24,239	0	0	0	295	10/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31409W-XW-6	FNMA POOL NO 880993	6.000% 01/01/22		01/01/2022	Paydown		93	93	100	93	0	0	0	0	0	93	0	0	0	0	01/01/2022
3140FM-DF-0	FNMA POOL NO BE1901	3.000% 12/01/46		05/05/2022	Toronto Dominion Securities		1,646,462	1,739,125	1,743,609	1,743,227	0	67	0	67	0	1,743,294	0	(96,832)	(96,832)	22,898	12/01/2046
3140FM-DF-0	FNMA POOL NO BE1901	3.000% 12/01/46		12/01/2022	Paydown		617,467	617,467	619,059	618,924	0	(1,457)	0	(1,457)	0	617,467	0	0	0	5,677	12/01/2046
3140J9-Q3-8	FNMA POOL NO BM4973	3.500% 05/01/43		05/05/2022	JP Morgan Securities, Inc		3,265,611	3,314,815	3,375,414	3,372,803	0	661	0	661	0	3,373,465	0	(107,854)	(107,854)	50,919	05/01/2043
3140J9-Q3-8	FNMA POOL NO BM4973	3.500% 05/01/43		12/01/2022	Paydown		1,094,231	1,094,231	1,114,235	1,113,373	0	(19,142)	0	(19,142)	0	1,094,231	0	0	0	15,576	05/01/2043
3140JA-M9-6	FNMA POOL NO BM5783	3.500% 04/01/47		05/05/2022	JP Morgan Securities, Inc		1,072,931	1,093,259	1,111,708	1,111,250	0	276	0	276	0	1,111,526	0	(38,595)	(38,595)	16,794	04/01/2047
3140JA-M9-6	FNMA POOL NO BM5783	3.500% 04/01/47		12/01/2022	Paydown		523,816	523,816	532,655	532,436	0	(8,620)	0	(8,620)	0	523,816	0	0	0	7,269	04/01/2047
3140JA-QA-9	FNMA POOL NO BM5848	4.000% 10/01/48		05/05/2022	INTL FC STONE FINANCIAL INC		6,681,824	6,658,934	6,925,812	6,918,075	0	6,104	0	6,104	0	6,924,179	0	(242,355)	(242,355)	116,901	10/01/2048
3140JA-QA-9	FNMA POOL NO BM5848	4.000% 10/01/48		12/01/2022	Paydown		3,800,517	3,800,517	3,952,835	3,948,419	0	(147,902)	0	(147,902)	0	3,800,517	0	0	0	52,133	10/01/2048
3140Q8-KK-0	FNMA POOL NO CA1197	4.000% 02/01/48		05/05/2022	INTL FC STONE FINANCIAL INC		2,452,049	2,443,649	2,545,977	2,542,967	0	1,402	0	1,402	0	2,544,369	0	(92,320)	(92,320)	42,900	02/01/2048
3140Q8-KK-0	FNMA POOL NO CA1197	4.000% 02/01/48		12/01/2022	Paydown		1,500,010	1,500,010	1,562,740	1,560,841	0	(60,831)	0	(60,831)	0	1,500,010	0	0	0	21,242	02/01/2048
3140X4-NW-2	FNMA POOL NO FM1001	3.000% 12/01/47		05/11/2022	Various		4,562,695	4,763,467	4,919,024	4,914,517	0	1,704	0	1,704	0	4,916,221	0	(353,527)	(353,527)	64,307	12/01/2047
3140X4-NW-2	FNMA POOL NO FM1001	3.000% 12/01/47		05/01/2022	Paydown		858,277	858,277	886,305	885,493	0	(27,216)	0	(27,216)	0	858,277	0	0	0	7,055	12/01/2047
3140X4-SJ-6	FNMA POOL NO FM1001	3.500% 12/01/47		05/11/2022	Various		4,311,021	4,364,728	4,597,968	4,591,394	0	3,070	0	3,070	0	4,594,465	0	(283,444)	(283,444)	68,744	12/01/2047
3140X4-SJ-6	FNMA POOL NO FM1001	3.500% 12/01/47		05/01/2022	Paydown		456,517	456,517	480,912	480,225	0	(23,708)	0	(23,708)	0	456,517	0	0	0	3,647	12/01/2047
31410B-C5-1	FNMA POOL NO 883992	6.000% 04/01/36		12/01/2022	Paydown		9,498	9,498	9,496	9,492	0	6	0	6	0	9,498	0	0	0	312	04/01/2036
31410B-C6-9	FNMA POOL NO 883993	6.500% 04/01/36		12/01/2022	Paydown		3,108	3,108	3,174	3,165	0	(57)	0	(57)	0	3,108	0	0	0	111	04/01/2036
31410C-SC-7	FNMA POOL NO 885315	6.000% 06/01/36		05/06/2022	JP Morgan Securities, Inc		68,807	63,417	62,941	62,972	0	(1)	0	(1)	0	62,971	0	5,836	5,836	1,670	06/01/2036
31410C-SC-7	FNMA POOL NO 885315	6.000% 06/01/36		12/01/2022	Paydown		8,534	8,534	8,470	8,474	0	60	0	60	0	8,534	0	0	0	203	06/01/2036
31410F-5M-3	FNMA POOL NO 888352	5.500% 05/01/37		12/01/2022	Paydown		14,315	14,315	16,091	15,906	0	(1,591)	0	(1,591)	0	14,315	0	0	0	383	05/01/2037
31410F-VW-2	FNMA POOL NO 888129	5.500% 02/01/37		05/06/2022	Nomura Securities Intl		50,303	47,122	47,130	47,109	0	2	0	2	0	47,111	0	3,192	3,192	1,137	02/01/2037
31410F-VW-2	FNMA POOL NO 888129	5.500% 02/01/37		12/01/2022	Paydown		26,700	26,700	27,043	27,000	0	(300)	0	(300)	0	26,700	0	0	0	609	02/01/2037
31410F-VX-0	FNMA POOL NO 888130	5.000% 10/01/34		04/01/2022	Conversion		238,647	221,958	226,189	225,316	0	(31)	0	(31)	0	225,285	0	13,362	13,362	3,699	10/01/2034
31410F-VX-0	FNMA POOL NO 888130	5.000% 10/01/34		03/01/2022	Paydown		10,834	10,834	11,041	10,998	0	(164)	0	(164)	0	10,834	0	0	0	100	10/01/2034
31410G-ML-4	FNMA POOL NO 888763	3.160% 10/01/37		12/01/2022	Paydown		94,779	94,779	101,498	100,687	0	(5,909)	0	(5,909)	0	94,779	0	0	0	1,197	10/01/2037
31410G-YE-7	FNMA POOL NO 889109	5.000% 01/01/23		04/01/2022	Conversion		5,193	5,177	5,462	5,214	0	(7)	0	(7)	0	5,207	0	(14)	(14)	86	01/01/2023
31410G-YE-7	FNMA POOL NO 889109	5.000% 01/01/23		12/01/2022	Paydown		8,918	8,918	9,408	8,981	0	(63)	0	(63)	0	8,918	0	0	0	83	01/01/2023
31410K-JY-1	FNMA POOL NO 889579	6.000% 05/01/38		05/06/2022	JP Morgan Securities, Inc		237,741	219,116	218,859	218,801	0	12	0	12	0	218,813	0	18,928	18,928	5,770	05/01/2038
31410K-JY-1	FNMA POOL NO 889579	6.000% 05/01/38		12/01/2022	Paydown		366,086	366,086	366,476	366,304	0	(218)	0	(218)	0	366,086	0	0	0	9,412	05/01/2038
31410K-NW-0	FNMA POOL NO 889705	5.500% 06/01/38		04/01/2022	Conversion		2,023,229	1,849,875	1,810,276	1,813,283	0	97	0	97	0	1,813,381	0	209,849	209,849	33,914	06/01/2038
31410K-NW-0	FNMA POOL NO 889705	5.500% 06/01/38		12/01/2022	Paydown		170,930	170,930	167,271	167,549	0	3,381	0	3,381	0	170,930	0	0	0	2,670	06/01/2038
31410K-NY-6	FNMA POOL NO 889707	6.000% 12/01/35		04/01/2022	Conversion		1,343,659	1,216,459	1,223,111	1,221,441	0	(56)	0	(56)	0	1,221,385	0	122,273	122,273	24,329	12/01/2035
31410K-NY-6	FNMA POOL NO 889707	6.000% 12/01/35		03/01/2022	Paydown		81,822	81,822	82,270	82,158	0	(335)	0	(335)	0	81,822	0	0	0	585	12/01/2035
31410P-RR-6	FNMA POOL NO 893396	6.000% 08/01/36		04/01/2022	Conversion		72,204	68,487	75,824	74,867	0	(52)	0	(52)	0	74,815	0	(2,611)	(2,611)	1,370	08/01/2036
31410P-RR-6	FNMA POOL NO 893396	6.000% 08/01/36		03/01/2022	Paydown		909	909	1,007	994	0	(85)	0	(85)	0	909	0	0	0	9	08/01/2036
31410T-ME-2	FNMA POOL NO 896857	5.500% 03/01/22		02/01/2022	Paydown		4,870	4,870	5,305	4,877	0	(6)	0	(6)	0	4,870	0	0	0	30	03/01/2022
31410T-ME-2	FNMA POOL NO 896857	5.500% 03/01/22		03/01/2022	Maturity		899	899	979	900	0	(1)	0	(1)	0	899	0	0	0	12	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248	6.000% 11/01/36		04/01/2022	Conversion		136,219	124,310	129,516	128,820	0	(32)	0	(32)	0	128,789	0	7,430	7,430	2,486	11/01/2036
31410T-ZM-0	FNMA POOL NO 897248	6.000% 11/01/36		03/01/2022	Paydown		1,289	1,289	1,343	1,335	0	(47)	0	(47)	0	1,289	0	0	0	13	11/01/2036
31410U-NH-1	FNMA POOL NO 897792	6.000% 09/01/36		12/01/2022	Paydown		10,653	10,653	10,570	10,574	0	79	0	79	0	10,653	0	0	0	444	09/01/2036
31411J-WF-9	FNMA POOL NO 909746	5.500% 02/01/37		12/01/2022	Paydown		22,289	22,289	24,392	24,100	0	(1,812)	0	(1,812)	0	22,289	0	0	0	670	02/01/2037
31411S-7M-2	FNMA POOL NO 914500	6.000% 03/01/37		04/01/2022	Conversion		101,315	94,918	98,744	98,213	0	(24)	0	(24)	0	98,189	0	3,126	3,126	1,898	03/01/2037
31411S-7M-2	FNMA POOL NO 914500	6.000% 03/01/37		03/01/2022	Paydown		969	969	1,008	1,003	0	(34)	0	(34)	0	969	0	0	0	10	03/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31411Y-Z3-0	FNMA POOL NO 918862 6.000% 04/01/37		05/06/2022	JP Morgan Securities, Inc		31,617	29,140	28,712	28,745	0	(3)	0	(3)	0	28,742	0	2,875	2,875	767	04/01/2037
31411Y-Z3-0	FNMA POOL NO 918862 6.000% 04/01/37		12/01/2022	Paydown		2,743	2,743	2,703	2,706	0	37	0	37	0	2,743	0	0	0	79	04/01/2037
31412P-GM-7	FNMA POOL NO 930904 4.500% 04/01/24		12/01/2022	Paydown		72,199	72,199	77,438	73,766	0	(1,567)	0	(1,567)	0	72,199	0	0	0	1,652	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452 4.000% 02/01/25		04/01/2022	Conversion		220,576	214,395	227,711	218,838	0	(347)	0	(347)	0	218,491	0	2,084	2,084	2,859	02/01/2025
31412Q-5M-7	FNMA POOL NO 932452 4.000% 02/01/25		03/01/2022	Paydown		24,816	24,816	26,357	25,330	0	(514)	0	(514)	0	24,816	0	0	0	166	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274 4.500% 12/01/39		05/05/2022	BPN Paribas Securities		116,281	112,553	115,314	114,948	0	24	0	24	0	114,971	0	1,310	1,310	2,223	12/01/2039
31412Q-XB-0	FNMA POOL NO 932274 4.500% 12/01/39		12/01/2022	Paydown		58,794	58,794	60,236	60,045	0	(1,251)	0	(1,251)	0	58,794	0	0	0	1,076	12/01/2039
31412S-BG-9	FNMA POOL NO 933039 6.000% 10/01/37		12/01/2022	Paydown		259	259	297	294	0	(34)	0	(34)	0	259	0	0	0	9	10/01/2037
31412T-MH-3	FNMA POOL NO 934260 6.000% 06/01/38		04/01/2022	Conversion		377,400	345,163	359,617	357,692	0	(89)	0	(89)	0	357,603	0	19,797	19,797	6,903	06/01/2038
31412T-MH-3	FNMA POOL NO 934260 6.000% 06/01/38		03/01/2022	Paydown		3,266	3,266	3,403	3,385	0	(119)	0	(119)	0	3,266	0	0	0	33	06/01/2038
31412T-TW-3	FNMA POOL NO 934465 5.000% 09/01/23		12/01/2022	Paydown		10,037	10,037	9,731	9,918	0	119	0	119	0	10,037	0	0	0	278	09/01/2023
31412V-JX-7	FNMA POOL NO 935978 4.000% 05/01/25		12/01/2022	Paydown		247,426	247,426	262,794	253,727	0	(6,301)	0	(6,301)	0	247,426	0	0	0	4,642	05/01/2025
31412X-4T-8	FNMA POOL NO 938334 6.000% 07/01/22		07/01/2022	Paydown		31,284	31,284	33,644	31,450	0	(166)	0	(166)	0	31,284	0	0	0	504	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410 6.000% 07/01/22		04/01/2022	Conversion		800	800	860	804	0	(3)	0	(3)	0	802	0	(2)	(2)	16	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410 6.000% 07/01/22		03/01/2022	Paydown		8,953	8,953	9,629	9,008	0	(54)	0	(54)	0	8,953	0	0	0	74	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458 6.000% 07/01/22		07/01/2022	Paydown		28,376	28,376	30,517	28,528	0	(152)	0	(152)	0	28,376	0	0	0	469	07/01/2022
31413A-JU-8	FNMA POOL NO 939575 5.500% 07/01/22		04/01/2022	Conversion		1,751	1,750	1,907	1,762	0	(7)	0	(7)	0	1,755	0	(5)	(5)	32	07/01/2022
31413A-JU-8	FNMA POOL NO 939575 5.500% 07/01/22		03/01/2022	Paydown		2,168	2,168	2,361	2,183	0	(15)	0	(15)	0	2,168	0	0	0	20	07/01/2022
31413D-5W-3	FNMA POOL NO 942861 6.000% 08/01/37		04/01/2022	Conversion		258,911	238,007	263,827	260,282	0	(188)	0	(188)	0	260,093	0	(1,182)	(1,182)	4,760	08/01/2037
31413D-5W-3	FNMA POOL NO 942861 6.000% 08/01/37		03/01/2022	Paydown		146,907	146,907	162,843	160,655	0	(13,749)	0	(13,749)	0	146,907	0	0	0	2,185	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047 6.000% 07/01/22		07/01/2022	Paydown		29,321	29,321	31,533	29,470	0	(148)	0	(148)	0	29,321	0	0	0	481	07/01/2022
31413D-D2-0	FNMA POOL NO 942121 6.000% 07/01/22		07/01/2022	Paydown		17,027	17,027	18,312	17,116	0	(89)	0	(89)	0	17,027	0	0	0	312	07/01/2022
31413J-ZJ-6	FNMA POOL NO 947245 6.000% 10/01/37		04/01/2022	Conversion		41,582	39,988	44,326	43,993	0	(19)	0	(19)	0	43,975	0	(2,393)	(2,393)	800	10/01/2037
31413J-ZJ-6	FNMA POOL NO 947245 6.000% 10/01/37		03/01/2022	Paydown		583	583	647	642	0	(58)	0	(58)	0	583	0	0	0	6	10/01/2037
31413M-HH-3	FNMA POOL NO 949432 4.500% 05/01/23		12/01/2022	Paydown		41,886	41,886	44,994	42,462	0	(576)	0	(576)	0	41,886	0	0	0	918	05/01/2023
31413T-ZB-1	FNMA POOL NO 955338 5.500% 02/01/23		04/01/2022	Conversion		33,232	33,090	36,022	33,421	0	(92)	0	(92)	0	33,329	0	(98)	(98)	607	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338 5.500% 02/01/23		03/01/2022	Paydown		9,845	9,845	10,717	9,943	0	(99)	0	(99)	0	9,845	0	0	0	91	02/01/2023
31414A-MH-2	FNMA POOL NO 960360 5.500% 11/01/22		04/01/2022	Conversion		6,513	6,509	7,090	6,579	0	(22)	0	(22)	0	6,557	0	(44)	(44)	119	11/01/2022
31414A-MH-2	FNMA POOL NO 960360 5.500% 11/01/22		03/01/2022	Paydown		4,449	4,449	4,845	4,497	0	(48)	0	(48)	0	4,449	0	0	0	41	11/01/2022
31414C-GW-2	FNMA POOL NO 962013 5.500% 03/01/38		04/01/2022	Conversion		519,200	480,444	527,846	520,593	0	(360)	0	(360)	0	520,233	0	(1,033)	(1,033)	8,808	03/01/2038
31414C-GW-2	FNMA POOL NO 962013 5.500% 03/01/38		03/01/2022	Paydown		4,638	4,638	5,096	5,026	0	(388)	0	(388)	0	4,638	0	0	0	43	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465 5.500% 06/01/38		04/01/2022	Conversion		58,677	53,668	52,444	52,539	0	3	0	3	0	52,542	0	6,135	6,135	984	06/01/2038
31414D-Z6-6	FNMA POOL NO 963465 5.500% 06/01/38		03/01/2022	Paydown		3,972	3,972	3,882	3,889	0	84	0	84	0	3,972	0	0	0	29	06/01/2038
31414F-YS-4	FNMA POOL NO 965221 5.000% 09/01/23		12/01/2022	Paydown		6,864	6,864	6,654	6,778	0	85	0	85	0	6,864	0	0	0	187	09/01/2023
31414H-H5-9	FNMA POOL NO 966552 6.000% 01/01/38		04/01/2022	Conversion		928,111	834,280	868,825	864,357	0	(205)	0	(205)	0	864,152	0	63,959	63,959	16,686	01/01/2038
31414H-H5-9	FNMA POOL NO 966552 6.000% 01/01/38		03/01/2022	Paydown		8,297	8,297	8,641	8,596	0	(299)	0	(299)	0	8,297	0	0	0	83	01/01/2038
31414H-YA-9	FNMA POOL NO 967005 5.500% 12/01/22		04/01/2022	Conversion		4,627	4,625	5,038	4,674	0	(9)	0	(9)	0	4,665	0	(38)	(38)	85	12/01/2022
31414H-YA-9	FNMA POOL NO 967005 5.500% 12/01/22		03/01/2022	Paydown		13,006	13,006	14,166	13,143	0	(137)	0	(137)	0	13,006	0	0	0	109	12/01/2022
31414L-3M-8	FNMA POOL NO 969804 5.500% 02/01/23		12/01/2022	Paydown		60,897	60,897	66,294	61,768	0	(871)	0	(871)	0	60,897	0	0	0	1,738	02/01/2023
31414M-2D-7	FNMA POOL NO 970672 5.500% 11/01/38		12/01/2022	Paydown		3,716	3,716	3,631	3,637	0	79	0	79	0	3,716	0	0	0	113	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		12/12/2022	Goldman Sachs & Co		48,157	45,538	47,972	47,686	0	6	0	6	0	47,692	0	465	465	3,294	02/01/2038
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		12/01/2022	Paydown		33,292	33,292	35,071	34,862	0	(1,570)	0	(1,570)	0	33,292	0	0	0	633	02/01/2038
31414S-AC-7	FNMA POOL NO 974403 4.500% 04/01/23		12/01/2022	Paydown		16,980	16,980	18,551	17,295	0	(315)	0	(315)	0	16,980	0	0	0	376	04/01/2023
31414S-W4-1	FNMA POOL NO 975067 5.500% 08/01/23		12/01/2022	Paydown		17,235	17,235	17,499	17,239	0	(4)	0	(4)	0	17,235	0	0	0	515	08/01/2023
31415A-T3-5	FNMA POOL NO 981270 5.000% 04/01/23		12/01/2022	Paydown		45,476	45,476	49,238	46,247	0	(770)	0	(770)	0	45,476	0	0	0	1,083	04/01/2023
31415A-U6-6	FNMA POOL NO 981305 6.000% 06/01/38		04/01/2022	Conversion		352,825	322,445	335,948	334,104	0	(84)	0	(84)	0	334,020	0	18,805	18,805	6,449	06/01/2038
31415A-U6-6	FNMA POOL NO 981305 6.000% 06/01/38		03/01/2022	Paydown		3,368	3,368	3,509	3,489	0	(122)	0	(122)	0	3,368	0	0	0	34	06/01/2038
31415A-WK-3	FNMA POOL NO 981350 4.500% 04/01/23		12/01/2022	Paydown		30,771	30,771	33,054	31,191	0	(420)	0	(420)	0	30,771	0	0	0	696	04/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31415A-WL-1	FNMA POOL NO 981351 4.500% 04/01/23		04/01/2022	Conversion		16,148	16,096	17,290	16,320	0	(38)	0	(38)	0	16,282	0	(135)	(135)	241	04/01/2023
31415A-WL-1	FNMA POOL NO 981351 4.500% 04/01/23		03/01/2022	Paydown		10,554	10,554	11,337	10,701	0	(147)	0	(147)	0	10,554	0	0	0	77	04/01/2023
31415B-E7-0	FNMA POOL NO 981758 5.000% 07/01/23		12/01/2022	Paydown		34,514	34,514	33,463	34,177	0	337	0	337	0	34,514	0	0	0	874	07/01/2023
31415L-U4-7	FNMA POOL NO 983603 5.000% 05/01/23		12/01/2022	Paydown		34,379	34,379	37,223	35,047	0	(668)	0	(668)	0	34,379	0	0	0	571	05/01/2023
31415S-KF-8	FNMA POOL NO 987794 5.000% 09/01/23		12/01/2022	Paydown		19,767	19,767	19,165	19,542	0	225	0	225	0	19,767	0	0	0	540	09/01/2023
31415T-A2-6	FNMA POOL NO 988425 5.000% 10/01/23		12/01/2022	Paydown		19,541	19,541	18,945	19,329	0	211	0	211	0	19,541	0	0	0	534	10/01/2023
31415T-R3-6	FNMA POOL NO 988906 5.500% 08/01/23		12/01/2022	Paydown		70,169	70,169	76,387	71,629	0	(1,460)	0	(1,460)	0	70,169	0	0	0	1,897	08/01/2023
31415T-R8-5	FNMA POOL NO 988911 5.500% 08/01/23		12/01/2022	Paydown		118,393	118,393	128,884	120,943	0	(2,550)	0	(2,550)	0	118,393	0	0	0	3,272	08/01/2023
31415X-5A-5	FNMA POOL NO 992841 4.500% 01/01/24		12/01/2022	Paydown		10,282	10,282	11,196	10,558	0	(276)	0	(276)	0	10,282	0	0	0	253	01/01/2024
31415X-XF-3	FNMA POOL NO 992678 6.000% 12/01/38		03/01/2022	Paydown		20,926	20,926	21,802	21,710	0	(784)	0	(784)	0	20,926	0	0	0	313	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530 4.500% 02/01/24		04/01/2022	Conversion		56,186	55,000	58,991	56,210	0	(139)	0	(139)	0	56,071	0	115	115	825	02/01/2024
31416L-4Q-6	FNMA POOL NO AA3530 4.500% 02/01/24		03/01/2022	Paydown		8,233	8,233	8,830	8,414	0	(181)	0	(181)	0	8,233	0	0	0	61	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119 5.000% 02/01/39		12/01/2022	Paydown		130,252	130,252	143,144	141,373	0	(11,122)	0	(11,122)	0	130,252	0	0	0	4,226	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947 4.500% 04/01/24		12/01/2022	Paydown		4,397	4,397	4,788	4,546	0	(149)	0	(149)	0	4,397	0	0	0	108	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948 4.500% 04/01/24		12/01/2022	Paydown		12,687	12,687	13,815	13,068	0	(382)	0	(382)	0	12,687	0	0	0	312	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393 4.500% 07/01/39		12/01/2022	Paydown		77,177	77,177	78,169	78,002	0	(826)	0	(826)	0	77,177	0	0	0	1,672	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266 4.000% 02/01/41		05/05/2022	Various		3,844,345	3,714,595	3,735,490	3,731,603	0	(34)	0	(34)	0	3,731,569	0	112,775	112,775	52,922	02/01/2041
31416X-QU-7	FNMA POOL NO AB2266 4.000% 02/01/41		12/01/2022	Paydown		494,904	494,904	497,688	497,170	0	(2,266)	0	(2,266)	0	494,904	0	0	0	6,015	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267 4.000% 02/01/41		05/05/2022	BPN Paribas Securities		537,269	532,939	537,685	536,916	0	34	0	34	0	536,951	0	319	319	9,356	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267 4.000% 02/01/41		12/01/2022	Paydown		377,191	377,191	380,674	380,116	0	(2,925)	0	(2,925)	0	377,191	0	0	0	5,589	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017 3.500% 08/01/42		12/01/2022	Paydown		199,277	199,277	211,597	210,417	0	(11,141)	0	(11,141)	0	199,277	0	0	0	2,780	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314 3.000% 09/01/42		12/01/2022	Paydown		244,413	244,413	258,696	257,101	0	(12,688)	0	(12,688)	0	244,413	0	0	0	3,600	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315 3.000% 09/01/42		12/01/2022	Paydown		152,748	152,748	160,671	159,830	0	(7,082)	0	(7,082)	0	152,748	0	0	0	2,219	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931 3.000% 04/01/43		12/01/2022	Paydown		124,394	124,394	121,751	121,986	0	2,408	0	2,408	0	124,394	0	0	0	1,505	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374 3.500% 05/01/43		12/01/2022	Paydown		211,809	211,809	216,944	216,291	0	(4,482)	0	(4,482)	0	211,809	0	0	0	3,132	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676 3.500% 06/01/43		12/01/2022	Paydown		54,583	54,583	56,067	55,881	0	(1,298)	0	(1,298)	0	54,583	0	0	0	779	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576 4.500% 09/01/39		12/01/2022	Paydown		166,923	166,923	180,670	178,403	0	(11,480)	0	(11,480)	0	166,923	0	0	0	4,295	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435 4.500% 11/01/39		12/01/2022	Paydown		7,514	7,514	8,133	8,074	0	(560)	0	(560)	0	7,514	0	0	0	184	11/01/2039
31417W-3N-9	FNMA POOL NO AC9804 4.000% 01/01/25		04/01/2022	Conversion		68,480	66,561	70,751	68,202	0	(123)	0	(123)	0	68,079	0	401	401	887	01/01/2025
31417W-3N-9	FNMA POOL NO AC9804 4.000% 01/01/25		03/01/2022	Paydown		8,150	8,150	8,663	8,351	0	(201)	0	(201)	0	8,150	0	0	0	53	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42		12/01/2022	Paydown		142,621	142,621	147,590	147,033	0	(4,412)	0	(4,412)	0	142,621	0	0	0	1,933	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771 3.000% 10/01/46		05/05/2022	Toronto Dominion Securities		439,706	464,453	481,217	480,485	0	220	0	220	0	480,705	0	(40,999)	(40,999)	6,115	10/01/2046
31418C-CH-5	FNMA POOL NO MA2771 3.000% 10/01/46		12/01/2022	Paydown		252,870	252,870	261,997	261,599	0	(8,729)	0	(8,729)	0	252,870	0	0	0	2,853	10/01/2046
31418Q-TE-3	FNMA POOL NO AD3248 4.000% 05/01/25		12/01/2022	Paydown		125,970	125,970	133,794	128,871	0	(2,901)	0	(2,901)	0	125,970	0	0	0	2,852	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382 4.000% 06/01/25		12/01/2022	Paydown		123,812	123,812	131,502	126,707	0	(2,895)	0	(2,895)	0	123,812	0	0	0	2,288	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799 4.500% 04/01/40		12/01/2022	Paydown		348,847	348,847	378,261	374,020	0	(25,172)	0	(25,172)	0	348,847	0	0	0	6,215	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623 4.000% 04/01/25		12/01/2022	Paydown		24,043	24,043	25,536	24,718	0	(675)	0	(675)	0	24,043	0	0	0	501	04/01/2025
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		12/01/2022	Paydown		96,540	96,540	104,680	103,872	0	(7,333)	0	(7,333)	0	96,540	0	0	0	867	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		12/01/2022	Paydown		21,540	21,540	23,356	23,165	0	(1,624)	0	(1,624)	0	21,540	0	0	0	529	08/01/2040
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		04/01/2022	Conversion		3,207,317	3,077,059	3,097,252	3,093,766	0	(97)	0	(97)	0	3,093,670	0	113,647	113,647	41,027	02/01/2041
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		03/01/2022	Paydown		165,047	165,047	166,130	165,943	0	(896)	0	(896)	0	165,047	0	0	0	1,115	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		12/01/2022	Paydown		424,413	424,413	460,198	454,449	0	(30,036)	0	(30,036)	0	424,413	0	0	0	8,868	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		12/01/2022	Paydown		142,686	142,686	154,240	152,684	0	(9,998)	0	(9,998)	0	142,686	0	0	0	769	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		12/01/2022	Paydown		502,862	502,862	545,262	540,528	0	(37,666)	0	(37,666)	0	502,862	0	0	0	10,892	11/01/2040
343136-5J-2	FLORIDA ST TPK AUTH CORPORATE MUNI		11/14/2022	Morgan Stanley & Co, Inc		3,659,448	3,700,000	3,729,896	3,708,648	0	(3,067)	0	(3,067)	0	3,705,582	0	(46,134)	(46,134)	203,500	07/01/2037
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI		11/16/2022	RBC Capital Markets		8,043,360	8,000,000	7,864,960	7,889,472	0	3,678	0	3,678	0	7,893,150	0	150,210	150,210	322,667	05/15/2043
353187-EF-0	FRANKLIN CNTY OHIO CORPORATE MUNI		08/16/2022	Various		4,495,764	4,600,000	4,607,752	4,605,585	0	(515)	0	(515)	0	4,605,070	0	(109,306)	(109,306)	139,533	05/15/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1		12/25/2022	Paydown		2,385,778	2,385,778	2,517,069	2,506,804	0	(121,026)	0	(121,026)	0	2,385,778	0	0	0	63,288	11/25/2055
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS		12/25/2022	Paydown		1,786,926	1,786,926	1,883,430	1,876,269	0	(89,344)	0	(89,344)	0	1,786,926	0	0	0	42,687	10/25/2052
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO		12/25/2022	Paydown		3,870,703	3,870,703	4,024,221	4,003,623	0	(132,919)	0	(132,919)	0	3,870,703	0	0	0	95,391	11/25/2052
35563P-KG-3	FREDDIE MAC CMO 3.500% 08/25/58		12/01/2022	Paydown		6,139,517	6,139,517	6,233,592	6,169,405	0	(29,887)	0	(29,887)	0	6,139,517	0	0	0	93,585	08/25/2058
35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59		04/01/2022	Conversion		29,594,058	30,541,419	31,807,266	31,774,631	0	3,294	0	3,294	0	31,777,925	0	(2,183,868)	(2,183,868)	254,512	08/25/2059
35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59		12/01/2022	Paydown		2,616,620	2,616,620	2,725,071	2,722,275	0	(105,655)	0	(105,655)	0	2,616,620	0	0	0	18,622	08/25/2059
362848-UM-3	GAINESVILLE FLA UTILS SYS REV CORPORATE		12/13/2022	Janney Montgomery Scott Inc.		1,503,360	1,500,000	1,598,460	1,560,854	0	(9,362)	0	(9,362)	0	1,551,493	0	(48,133)	(48,133)	72,333	10/01/2039
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE		12/14/2022	BOK FINANCIAL SECURITIES		488,755	480,000	499,029	489,046	0	(3,389)	0	(3,389)	0	485,657	0	3,098	3,098	28,000	01/01/2039
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE		12/07/2022	Various		10,204,150	10,500,000	10,213,360	10,250,430	0	4,099	0	4,099	0	10,254,529	0	(50,379)	(50,379)	330,667	12/01/2045
41423P-AX-5	HARRIS CNTY TX TOLL ROAD AUTH CORPORATE		06/16/2022	Various		15,397,281	16,500,000	16,904,311	16,785,497	0	(19,413)	0	(19,413)	0	16,766,085	0	(1,368,804)	(1,368,804)	552,180	08/15/2048
44244C-NF-0	HOUSTON TEX UTIL SYS REV CORPORATE MUNI		06/14/2022	Oppenheimer & Co. Inc.		2,686,689	2,905,000	2,983,656	2,959,730	0	(3,846)	0	(3,846)	0	2,955,884	0	(269,195)	(269,195)	68,106	11/15/2047
45203H-RF-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		11/16/2022	SIEBERT BRANFORD SHANKK		15,062,850	15,000,000	14,720,550	14,754,209	0	4,847	0	4,847	0	14,759,056	0	303,794	303,794	678,333	10/01/2049
45204E-A3-2	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		12/07/2022	Various		10,855,320	12,000,000	12,505,239	12,352,838	0	(26,414)	0	(26,414)	0	12,326,424	0	(1,471,104)	(1,471,104)	479,778	07/15/2047
45204F-CQ-6	ILLINOIS FIN AUTH ED REV MUNI		11/17/2022	Oppenheimer & Co. Inc.		1,249,390	1,220,000	1,271,359	1,269,071	0	(1,251)	0	(1,251)	0	1,267,820	0	(18,431)	(18,431)	51,511	05/01/2044
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI		12/13/2022	Various		8,297,181	7,250,000	7,254,890	7,253,353	0	(145)	0	(145)	0	7,253,208	0	1,043,973	1,043,973	305,430	12/01/2034
452252-JD-2	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE		11/14/2022	Janney Montgomery Scott Inc.		4,034,560	4,000,000	4,351,960	4,084,646	0	(36,412)	0	(36,412)	0	4,048,234	0	(13,674)	(13,674)	275,000	01/01/2039
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE		11/14/2022	Morgan Stanley & Co, Inc		2,523,825	2,500,000	2,686,675	2,558,205	0	(25,039)	0	(25,039)	0	2,533,166	0	(9,341)	(9,341)	171,875	01/01/2038
452252-LX-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE		08/01/2022	PURC INDV LIFE		4,056,407	3,750,000	4,488,825	4,419,041	0	(85,577)	0	(85,577)	0	4,333,464	0	(277,057)	(277,057)	203,646	01/01/2041
45471A-NY-4	INDIANA ST FIN AUTH REV CORPORATE MUNI		08/01/2022	PURCTAX		1,512,366	1,500,000	1,665,630	1,645,581	0	(24,606)	0	(24,606)	0	1,620,975	0	(108,609)	(108,609)	40,167	12/01/2040
462466-FY-4	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI		12/07/2022	Stifel, Nicolaus & Co		2,967,960	3,000,000	3,213,960	3,098,835	0	(21,448)	0	(21,448)	0	3,077,387	0	(109,427)	(109,427)	158,000	08/15/2037
46613P-2M-7	JEA CORPORATE MUNI 4.000% 10/01/40		12/13/2022	Southwest Securities Inc.		1,264,507	1,275,000	1,268,778	1,269,887	0	192	0	192	0	1,270,079	0	(5,572)	(5,572)	61,483	10/01/2040
46613P-3W-4	JEA CORPORATE MUNI 4.000% 10/01/39		12/16/2022	Merrill Lynch,Pierce,Fenner &		3,153,632	3,200,000	3,398,899	3,336,594	0	(21,339)	0	(21,339)	0	3,315,254	0	(161,622)	(161,622)	156,089	10/01/2039
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE		05/13/2022	Various		110,000	110,000	141,880	131,025	0	(688)	0	(688)	0	130,337	0	(20,337)	(20,337)	0	05/15/2039
544445-JN-0	LOS ANGELES DEPARTMENT OF AIRP CORPORATE		06/16/2022	JP Morgan Securities, Inc		4,573,650	5,000,000	5,113,200	5,085,809	0	(4,799)	0	(4,799)	0	5,081,010	0	(507,360)	(507,360)	120,000	05/15/2044
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN		12/02/2022	GREUSD		4,097,232	3,725,000	3,725,000	3,725,000	0	0	0	0	0	3,725,000	0	372,232	372,232	304,004	07/01/2039
546475-QQ-0	LOUISIANA ST GAS & FUELS TAX CORPORATE M		11/16/2022	Morgan Stanley & Co, Inc		9,147,785	8,970,000	8,993,775	8,980,787	0	(3,847)	0	(3,847)	0	8,976,939	0	170,846	170,846	375,743	05/01/2039
546475-RG-1	LOUISIANA ST GAS & FUELS TAX CORPORATE M		08/01/2022	PLAZLBVA		10,553,493	10,000,000	11,198,100	11,049,141	0	(182,470)	0	(182,470)	0	10,866,670	0	(313,177)	(313,177)	301,111	05/01/2041
560427-C8-7	MAINE HEALTH & HIGHER EDL FACS CORPORATE		12/14/2022	Various		6,771,442	6,650,000	6,650,000	6,650,000	0	0	0	0	0	6,650,000	0	121,442	121,442	375,006	07/01/2044
56682H-CC-1	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE		11/15/2022	Mesirow Financial Inc		2,052,560	2,000,000	2,335,480	2,178,552	0	(29,486)	0	(29,486)	0	2,149,066	0	(96,506)	(96,506)	137,778	01/01/2038
57584F-EC-0	MASSACHUSETTS ST DEV FIN AGY CORPORATE M		08/16/2022	Suntrust Capital Markets Inc		1,985,140	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(14,860)	(14,860)	63,778	05/01/2045
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE		07/29/2022	Various		1,865,000	1,865,000	1,887,603	1,875,004	0	(900)	0	(900)	0	1,874,104	0	(9,104)	(9,104)	48,415	08/01/2040
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE		12/13/2022	Various		10,236,121	10,700,000	10,904,267	10,806,065	0	(14,252)	0	(14,252)	0	10,791,813	0	(555,692)	(555,692)	360,644	06/01/2046
591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE		11/16/2022	RBC Capital Markets		10,072,300	10,000,000	10,090,300	10,017,305	0	(10,388)	0	(10,388)	0	10,006,918	0	65,382	65,382	552,222	07/01/2038
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE		12/13/2022	GREUSD		11,373,624	10,000,000	10,264,700	10,188,896	0	(9,351)	0	(9,351)	0	10,179,545	0	1,194,079	1,194,079	977,865	07/01/2043
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS CORPORATE		05/18/2022	Raymond James & Associates Inc		2,773,861	3,240,000	3,276,806	3,275,022	0	(229)	0	(229)	0	3,274,794	0	(500,932)	(500,932)	90,387	08/15/2057
645790-FA-9	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE		12/07/2022	Morgan Stanley & Co, Inc		1,951,100	2,000,000	2,112,041	2,073,047	0	(12,976)	0	(12,976)	0	2,060,071	0	(108,971)	(108,971)	115,111	07/01/2041
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE		11/15/2022	Barclays Capital Inc		2,019,000	2,000,000	2,125,921	2,079,912	0	(14,576)	0	(14,576)	0	2,065,336	0	(46,336)	(46,336)	137,778	07/01/2043
645790-KF-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE		12/07/2022	Merrill Lynch,Pierce,Fenner &		2,688,785	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	(61,215)	(61,215)	158,278	07/01/2040
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL CORPORATE		05/18/2022	Raymond James & Associates Inc		389,428	350,000	432,835	412,773	0	(1,517)	0	(1,517)	0	411,256	0	(21,828)	(21,828)	15,476	08/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE		07/29/2022	Call 100.0000		145,000	145,000	179,285	163,823	0	(1,132)	0	(1,132)	0	162,692	0	(17,692)	(17,692)	4,181	08/01/2036
64971W-D2-3	NEW YORK CITY TRANSITIONAL FIN CORPORATE		11/22/2022	WELLS FARGO SEC LLC		7,010,010	7,000,000	7,238,070	7,115,900	0	(24,281)	0	(24,281)	0	7,091,618	0	(81,608)	(81,608)	368,667	02/01/2036
64971X-AK-4	NEW YORK CITY TRANSITIONAL FIN CORPORATE		12/13/2022	Samuel A Ramirez & Co., Inc		2,935,459	2,995,000	3,092,158	3,056,541	0	(9,724)	0	(9,724)	0	3,046,818	0	(111,358)	(111,358)	164,392	08/01/2043
64971X-CW-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE		12/13/2022	Samuel A Ramirez & Co., Inc		1,525,061	1,550,000	1,645,958	1,615,198	0	(10,404)	0	(10,404)	0	1,604,794	0	(79,733)	(79,733)	85,078	08/01/2042
64971X-LV-8	NEW YORK CITY TRANSITIONAL FIN CORPORATE		05/18/2022	Market Axess		2,034,925	2,300,000	2,305,428	2,304,382	0	(188)	0	(188)	0	2,304,194	0	(269,269)	(269,269)	33,374	05/01/2030
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI		08/01/2022	PURCTR1		2,423,975	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	423,975	423,975	72,514	06/15/2041
64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPORATE		06/14/2022	Various		11,887,182	12,900,000	13,325,988	13,178,235	0	(19,179)	0	(19,179)	0	13,159,056	0	(1,271,874)	(1,271,874)	258,989	06/15/2048
64990F-GN-8	NY ST DORM AUTH CORPORATE MUNI		06/14/2022	WELLS FARGO SEC LLC		4,162,310	4,570,000	4,732,418	4,673,807	0	(7,755)	0	(7,755)	0	4,666,052	0	(503,742)	(503,742)	152,841	02/15/2045
64990F-WZ-3	NY ST DORM AUTH CORP 4.000% 02/15/46		06/14/2022	WELLS FARGO SEC LLC		9,712,392	10,680,000	10,923,482	10,873,528	0	(14,444)	0	(14,444)	0	10,859,083	0	(1,146,691)	(1,146,691)	357,187	02/15/2046
64990G-B4-3	DORMITORY AUTHORITY OF STATE O CORPORATE		12/08/2022	Morgan Stanley & Co, Inc		4,330,000	4,000,000	4,778,840	4,661,247	0	(66,254)	0	(66,254)	0	4,594,993	0	(264,993)	(264,993)	289,444	07/01/2050
650035-7N-2	NEW YORK ST URBAN DEV CORP CORPORATE MUN		06/13/2022	Citigroup Capital Markets Inc		1,895,260	2,000,000	2,076,300	2,049,142	0	(3,583)	0	(3,583)	0	2,045,559	0	(150,299)	(150,299)	60,000	03/15/2045
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE		11/15/2022	Stifel, Nicolaus & Co		2,258,165	2,275,000	2,404,220	2,353,431	0	(13,608)	0	(13,608)	0	2,339,823	0	(81,658)	(81,658)	102,628	10/01/2039
658262-FX-3	NORTH CAROLINA STATE EDUCATION Corp Muni		10/25/2022	Paydown		9,653,327	9,653,327	9,400,681	9,526,350	0	126,977	0	126,977	0	9,653,327	0	0	0	174,848	07/25/2041
66285W-WC-6	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE		12/07/2022	Merrill Lynch,Pierce,Fenner & Merrill		11,610,000	12,000,000	12,241,920	12,158,960	0	(23,193)	0	(23,193)	0	12,135,767	0	(525,767)	(525,767)	690,667	01/01/2043
663903-KK-7	NORTHEAST OHIO REGIONAL SEWER CORPORATE		11/17/2022	Merrill Lynch,Pierce,Fenner &		4,236,729	4,145,000	4,152,611	4,152,601	0	(9)	0	(9)	0	4,152,592	0	84,137	84,137	168,563	11/15/2049
663903-KL-5	NORTHEAST OHIO REGIONAL SEWER CORPORATE		01/05/2022	Taxable Exchange		11,136,464	11,125,000	11,137,592	11,136,212	0	252	0	252	0	11,136,464	0	0	0	35,847	11/15/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec		12/01/2022	Redemption 100.0000		165,248	165,248	165,248	165,248	0	0	0	0	0	165,248	0	0	0	3,553	09/01/2027
677561-LG-5	OHIO ST HOSP FAC REV CLEVELAND CORPORATE		12/07/2022	Toronto Dominion Securities		2,052,523	2,080,000	2,117,460	2,108,817	0	(4,139)	0	(4,139)	0	2,104,678	0	(52,155)	(52,155)	119,716	01/01/2043
67766W-ZD-7	OHIO ST WTR DEV AUTH CORPORATE MUNI		12/13/2022	Toronto Dominion Securities		1,627,425	1,500,000	1,870,335	1,814,634	0	(32,824)	0	(32,824)	0	1,781,809	0	(154,384)	(154,384)	77,917	12/01/2050
679111-WT-7	OKLAHOMA TURNPIKE AUTHORITY CORPORATE MU		12/07/2022	BOK FINANCIAL SECURITIES		6,844,390	7,000,000	7,029,235	7,017,351	0	(4,149)	0	(4,149)	0	7,013,202	0	(168,812)	(168,812)	402,889	01/01/2047
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI		11/22/2022	Barclays Capital Inc		4,272,993	4,250,000	4,316,355	4,278,586	0	(12,202)	0	(12,202)	0	4,266,384	0	6,608	6,608	223,833	02/01/2034
682001-DT-6	OMAHA PUB PWR DIST NEB CORPORATE MUNI		12/13/2022	Various		5,272,021	5,375,000	5,484,808	5,428,391	0	(18,002)	0	(18,002)	0	5,410,389	0	(138,368)	(138,368)	280,931	02/01/2039
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG		12/02/2022	GREUSD		4,395,050	4,000,000	4,253,710	4,166,177	0	(9,452)	0	(9,452)	0	4,156,725	0	238,325	238,325	246,324	11/15/2034
70917S-D4-2	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE		12/08/2022	Morgan Stanley & Co, Inc		7,102,978	7,025,000	7,161,529	7,115,394	0	(15,696)	0	(15,696)	0	7,099,698	0	3,280	3,280	372,325	08/15/2041
709224-DM-8	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE		11/29/2022	Suntrust Capital Markets Inc		3,034,080	3,000,000	3,124,620	3,064,929	0	(19,602)	0	(19,602)	0	3,045,327	0	(11,247)	(11,247)	150,000	12/01/2043
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE		11/22/2022	JP Morgan Securities, Inc		5,575,955	5,500,000	5,842,972	5,715,942	0	(40,881)	0	(40,881)	0	5,675,060	0	(99,105)	(99,105)	270,417	12/01/2046
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE		12/14/2022	RBC Capital Markets		1,222,284	1,200,000	1,254,888	1,218,281	0	(6,845)	0	(6,845)	0	1,211,436	0	10,848	10,848	70,000	07/01/2044
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI		08/01/2022	PURCTR1		3,603,278	3,305,000	3,955,688	3,894,210	0	(9,839)	0	(9,839)	0	3,884,371	0	(281,093)	(281,093)	164,383	08/01/2046
73358W-SC-9	PORT AUTH N Y & N J CORPORATE MUNI		12/07/2022	Loop Capital Markets LLC		22,704,236	22,605,000	22,735,064	22,664,073	0	(23,678)	0	(23,678)	0	22,640,396	0	63,840	63,840	889,130	12/15/2037
76116E-GJ-3	RESOLUTION FUNDING STRIP CORP ZERO COUPO		12/05/2022	BREAN MURRAY CARRET &		17,423,950	20,347,000	8,446,447	16,089,353	0	793,375	0	793,375	0	16,882,728	0	541,222	541,222	0	07/15/2026
76116E-GN-4	RESOLUTION FUNDING STRIP CORP ZERO COUPO		12/05/2022	BREAN MURRAY CARRET &		1,634,986	2,057,000	730,090	1,442,641	0	74,706	0	74,706	0	1,517,347	0	117,639	117,639	0	07/15/2028
76116E-GP-9	RESOLUTION FUNDING STRIP CORP ZERO COUPO		12/05/2022	BREAN MURRAY CARRET &		12,592,619	16,275,000	5,287,389	11,399,795	0	549,400	0	549,400	0	11,949,195	0	643,423	643,423	0	01/15/2029
76116E-GR-5	RESOLUTION FUNDING STRIP CORP ZERO COUPO		12/05/2022	BREAN MURRAY CARRET &		14,047,650	19,000,000	7,028,290	12,794,188	0	599,275	0	599,275	0	13,393,464	0	654,186	654,186	0	01/15/2030
76116E-HH-6	RESOLUTION FUNDING STRIP CORP ZERO COUPO		12/05/2022	BREAN MURRAY CARRET &		10,776,118	12,875,000	5,097,341	9,788,177	0	483,641	0	483,641	0	10,271,818	0	504,300	504,300	0	04/15/2027
76116E-HP-8	RESOLUTION FUNDING STRIP CORP ZERO COUPO		12/05/2022	BREAN MURRAY CARRET &		20,071,983	27,456,000	9,328,858	17,839,144	0	884,734	0	884,734	0	18,723,878	0	1,348,106	1,348,106	0	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS		12/05/2022	BREAN MURRAY CARRET &		15,504,720	21,000,000	7,486,920	13,998,188	0	672,892	0	672,892	0	14,671,080	0	833,640	833,640	0	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS		12/05/2022	BREAN MURRAY CARRET &		16,060,220	22,000,000	7,943,100	14,644,904	0	684,592	0	684,592	0	15,329,496	0	730,724	730,724	0	04/15/2030
786005-C8-9	SACRAMENTO CALIF MUN UTIL DIST CORPORATE		12/08/2022	Jefferies & Co, Inc		5,195,892	5,200,000	5,787,912	5,703,891	0	(49,824)	0	(49,824)	0	5,654,068	0	(458,176)	(458,176)	275,600	08/15/2045
79574C-CB-7	SALT RIVER PROJECT AGRICULTURA CORPORATE		08/01/2022	HARTPARFDG		1,649,003	1,600,000	1,611,856	1,606,449	0	(737)	0	(737)	0	1,605,712	0	43,290	43,290	69,511	01/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
796253-6V-9	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI		12/16/2022	PURC INDV LIFE		6,428,069	6,765,000	6,914,581	6,863,995	0	(17,532)	0	(17,532)	0	6,846,463	0	(418,394)	(418,394)	374,330	02/01/2047
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI		08/01/2022	PURCTAX		3,987,291	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	587,291	587,291	194,952	02/01/2041
798025-MM-1	SAN JACINTO TEX JR COLLEGE DIS CORPORATE		12/19/2022	Citigroup Capital Markets Inc		2,366,025	2,500,000	2,560,452	2,536,587	0	(8,295)	0	(8,295)	0	2,528,291	0	(162,266)	(162,266)	135,000	02/15/2046
837151-JA-8	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK		04/15/2022	Tax Free Exchange		4,052,280	4,000,000	4,028,842	4,011,959	0	(1,822)	0	(1,822)	0	4,010,137	0	42,143	42,143	76,306	12/01/2043
837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK		04/15/2022	Tax Free Exchange		25,418,250	25,000,000	25,237,226	25,098,909	0	(14,930)	0	(14,930)	0	25,083,980	0	334,270	334,270	511,806	12/01/2053
87638Q-KX-6	TARRANT CNTY TEX CULTURAL ED F CORP SINK		12/15/2022	WELLS FARGO SEC LLC		3,749,053	3,720,000	3,797,068	3,751,932	0	(15,783)	0	(15,783)	0	3,736,149	0	12,904	12,904	195,300	12/01/2044
880591-EB-4	Tenn Valley Authority CORPORATE		12/01/2022	Various		18,729,567	19,000,000	18,740,080	18,781,331	0	3,188	0	3,188	0	18,784,519	0	(54,952)	(54,952)	1,270,073	01/15/2048
880591-ED-0	Tenn Valley Authority CORPORATE		12/02/2022	Various		12,969,064	12,000,000	11,949,240	11,962,378	0	1,381	0	1,381	0	11,963,759	0	1,005,304	1,005,304	635,861	06/15/2038
880591-EH-1	Tenn Valley Authority CORPORATE		11/21/2022	Toronto Dominion Securities		15,474,360	15,000,000	15,888,300	15,673,590	0	(21,812)	0	(21,812)	0	15,651,778	0	(177,418)	(177,418)	929,688	09/15/2039
882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI		12/16/2022	PURC INDV LIFE		5,513,827	5,600,000	5,705,728	5,670,662	0	(9,983)	0	(9,983)	0	5,660,679	0	(146,852)	(146,852)	263,822	04/15/2048
882854-Q5-4	TEXAS ST WTR DEV BRD CORPORATE MUNI		08/16/2022	Suntrust Capital Markets Inc		5,072,350	5,000,000	5,060,432	5,043,989	0	(3,668)	0	(3,668)	0	5,040,321	0	32,029	32,029	168,333	10/15/2043
882854-XX-5	TEXAS ST WTR DEV BRD CORPORATE MUNI		12/13/2022	Merrill Lynch,Pierce,Fenner &		1,496,250	1,500,000	1,629,674	1,582,848	0	(15,677)	0	(15,677)	0	1,567,171	0	(70,921)	(70,921)	70,000	10/15/2041
882854-XX-5	TEXAS ST WTR DEV BRD CORPORATE MUNI		04/18/2022	HARTPARUA		5,185,930	5,000,000	5,432,247	5,276,158	0	(16,116)	0	(16,116)	0	5,260,042	0	(74,113)	(74,113)	102,222	10/15/2041
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		295,000	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	12,238	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		230,297	230,297	230,297	230,297	0	0	0	0	0	230,297	0	0	0	8,538	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		405,000	405,000	405,000	405,000	0	0	0	0	0	405,000	0	0	0	14,244	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur		05/15/2022	Various		167,772	167,772	167,772	167,772	0	0	0	0	0	167,772	0	0	0	3,624	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Various		114,714	114,714	114,714	114,714	0	0	0	0	0	114,714	0	0	0	3,746	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Various		56,250	56,250	56,250	56,250	0	0	0	0	0	56,250	0	0	0	1,851	05/15/2027
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,691	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	6,158	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	4,347	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,631	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,305	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,284	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,175	11/15/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2022	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	5,220	11/15/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se		11/15/2022	Redemption 100.0000		530,000	530,000	530,000	530,000	0	0	0	0	0	530,000	0	0	0	18,440	11/15/2026
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI		11/22/2022	Barclays Capital Inc		5,088,850	5,000,000	5,568,142	5,362,139	0	(65,672)	0	(65,672)	0	5,296,466	0	(207,616)	(207,616)	308,333	09/01/2041
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI		12/14/2022	BOK FINANCIAL SECURITIES		488,755	480,000	508,344	489,395	0	(3,520)	0	(3,520)	0	485,875	0	2,880	2,880	28,000	07/01/2039
91412G-X9-1	UNIVERSITY OF CALIFORNIA CORPORATE MUNI		06/13/2022	Citigroup Capital Markets Inc		3,374,201	3,525,000	3,610,593	3,582,520	0	(4,483)	0	(4,483)	0	3,578,037	0	(203,837)	(203,837)	82,250	05/15/2045
914353-H2-6	UNIVERSITY OF ILLINOIS CORP SINK FUND MU		12/15/2022	Barclays Capital Inc		3,921,099	3,900,000	3,966,147	3,930,061	0	(12,650)	0	(12,650)	0	3,917,411	0	3,688	3,688	237,250	04/01/2044
914460-MX-5	UNIVERSITY OF MINNESOTA CORPORATE MUNI		06/13/2022	RBC Capital Markets		1,916,480	2,000,000	2,073,450	2,030,615	0	(6,867)	0	(6,867)	0	2,023,748	0	(107,268)	(107,268)	76,444	01/01/2044
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN		12/02/2022	GREUSD		2,741,785	2,600,000	2,617,160	2,612,692	0	(610)	0	(610)	0	2,612,082	0	129,703	129,703	195,337	07/01/2039
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		08/11/2022	Stifel, Nicolaus & Co		11,621,264	11,550,000	11,395,115	11,423,051	0	3,172	0	3,172	0	11,426,223	0	195,041	195,041	462,000	08/15/2042
91514A-GY-5	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		06/15/2022	Jefferies & Co, Inc		7,750,320	8,000,000	8,294,000	8,185,829	0	(13,966)	0	(13,966)	0	8,171,863	0	(421,543)	(421,543)	268,444	08/15/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
915217-WY-5	UNIVERSITY VA CORPORATE MUNI		06/14/2022	Various		14,642,550	15,000,000	15,470,400	15,321,044	0	(20,127)	0	(20,127)	0	15,300,917	0	(658,367)	(658,367)	525,000	08/01/2048
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI		12/19/2022	Citigroup Capital Markets Inc		4,060,238	4,125,000	4,381,104	4,291,095	0	(30,872)	0	(30,872)	0	4,260,223	0	(199,985)	(199,985)	174,167	12/01/2041
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan		12/15/2022	Various		1,420,105	1,420,105	1,420,105	1,420,105	0	0	0	0	0	1,420,105	0	0	0	26,134	10/15/2035
93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE		12/15/2022	Janney Montgomery Scott Inc.		3,059,100	3,000,000	3,202,202	3,110,761	0	(31,591)	0	(31,591)	0	3,079,170	0	(20,070)	(20,070)	182,500	10/01/2038
93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORPORATE		08/16/2022	JP Morgan Securities, Inc		976,150	1,000,000	977,660	980,415	0	325	0	325	0	980,739	0	(4,589)	(4,589)	35,222	10/01/2045
93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORPORATE		11/15/2022	Various		7,243,900	7,000,000	7,674,493	7,466,489	0	(46,095)	0	(46,095)	0	7,420,395	0	(176,495)	(176,495)	309,722	10/01/2047
93978H-TS-4	WASHINGTON ST HLTH CARE FACS A CORPORATE		12/07/2022	WELLS FARGO SEC LLC		1,910,980	2,000,000	2,042,781	2,030,225	0	(4,237)	0	(4,237)	0	2,025,988	0	(115,008)	(115,008)	105,333	08/15/2041
940157-M5-6	WASHINGTON SUBN SAN DIST MD CORPORATE MU		08/01/2022	PURC INDV LIFE		3,599,558	3,500,000	3,597,475	3,549,499	0	(6,188)	0	(6,188)	0	3,543,312	0	56,246	56,246	93,722	06/01/2040
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE		11/16/2022	Morgan Stanley & Co, Inc		6,603,220	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	103,220	103,220	358,944	01/01/2040
97712D-J6-4	WISCONSIN ST HEALTH & EDL FACS CORPORATE		12/07/2022	Morgan Stanley & Co, Inc		5,838,000	6,000,000	6,055,404	6,039,681	0	(5,195)	0	(5,195)	0	6,034,486	0	(196,486)	(196,486)	256,000	11/15/2043
982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE		11/22/2022	Fifth Third Bank		5,428,500	5,500,000	5,440,930	5,454,632	0	1,861	0	1,861	0	5,456,493	0	(27,993)	(27,993)	288,292	09/01/2039
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,209,287,207	1,238,104,105	1,171,980,239	1,212,229,047	0	1,099,306	0	1,099,306	0	1,213,328,353	0	(4,110,470)	(4,110,470)	36,935,761	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note		10/15/2022	Various		1,010,699	1,010,699	1,014,766	1,015,376	0	(4,677)	0	(4,677)	0	1,010,699	0	0	0	44,067	10/15/2023
00023*-BE-2	AAA Cooper Transportation Senior Note		01/15/2022	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	3,850	01/15/2026
00023*-BF-9	AAA Cooper Transportation Senior Unsecur		01/15/2022	Various		1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	14,464	01/15/2028
00037B-AB-8	ABB FINANCE USA INC CORPORATE		04/01/2022	Conversion		20,811,659	20,775,000	20,613,428	20,766,820	0	5,322	0	5,322	0	20,772,141	0	39,518	39,518	237,253	05/08/2022
00037B-AB-8	ABB FINANCE USA INC CORPORATE		05/08/2022	Maturity		7,394,000	7,394,000	7,343,438	7,385,695	0	8,305	0	8,305	0	7,394,000	0	0	0	106,289	05/08/2022
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2		12/27/2022	Various		54,221	43,870	32,068	34,375	0	0	2,307	(2,307)	0	32,068	0	22,154	22,154	0	06/25/2029
00111@-AA-2	Aes Hawaii, Inc. Senior Note		06/30/2022	Various		400,115	400,115	363,235	395,837	0	4,278	0	4,278	0	400,115	0	0	0	10,371	06/30/2022
00115A-AE-9	AEP TRANSMISSION CO LLC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		4,207,228	4,300,000	4,296,040	4,297,750	0	190	0	190	0	4,297,941	0	(90,712)	(90,712)	61,466	12/01/2026
00124#-AG-2	Ag Processing Inc Senior Note		12/01/2022	PARCC Custody PPC		2,491,896	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(8,104)	(8,104)	154,292	04/03/2023
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2022	Various		655,761	655,761	422,530	521,631	0	134,130	0	134,130	0	655,761	0	0	0	21,037	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2022	Various		99,566	99,566	71,075	86,115	0	13,451	0	13,451	0	99,566	0	0	0	3,496	09/30/2028
00138C-AK-4	AIG GLOBAL FUNDING CORPORATE		07/01/2022	Maturity		9,795,000	9,795,000	9,806,770	9,797,350	0	(2,350)	0	(2,350)	0	9,795,000	0	0	0	225,285	07/01/2022
00141U-AC-7	AIG CLO CLO 5.363% 04/20/32		04/01/2022	Conversion		3,471,420	3,500,000	3,497,200	3,497,540	0	829	0	829	0	3,498,369	0	(26,950)	(26,950)	20,678	04/20/2032
00142M-AC-4	AIG CLO CLO 5.458% 10/25/33		04/01/2022	Conversion		19,796,270	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(203,730)	(203,730)	96,874	10/25/2033
00173*-AC-5	ALS Testing Services Group Inc Senior No		07/19/2022	Various		10,440,000	10,440,000	10,440,000	10,440,000	0	0	0	0	0	10,440,000	0	0	0	500,076	07/19/2022
00173*-AE-1	ALS Testing Services Group Inc Senior No		07/19/2022	Maturity		4,500,000	4,500,000	4,764,038	4,520,590	0	(20,590)	0	(20,590)	0	4,500,000	0	0	0	187,650	07/19/2022
00176@-AA-4	AMF Florence, LLC Debt in a Project		03/31/2022	Redemption 100.0000		126,290	126,290	126,290	126,290	0	0	0	0	0	126,290	0	0	0	1,013	12/31/2035
00176@-AA-4	AMF Florence, LLC Debt in a Project		04/01/2022	Empower PICA GWLA		12,065,736	12,920,970	12,920,970	12,920,970	0	0	0	0	0	12,920,970	0	(855,234)	(855,234)	104,843	12/31/2035
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL		12/31/2022	Redemption 100.0000		174,816	174,816	174,816	174,816	0	0	0	0	0	174,816	0	0	0	3,934	06/30/2039
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL		12/31/2022	Redemption 100.0000		191,636	191,636	191,636	191,636	0	0	0	0	0	191,636	0	0	0	4,308	08/31/2039
00195#-AA-9	Amazon (Toledo OH) CTL		12/31/2022	Redemption 100.0000		879,694	879,694	879,694	879,694	0	0	0	0	0	879,694	0	0	0	17,177	10/31/2040
001957-BD-0	AT&T CORP SENIOR NOTES		12/07/2022	Goldman Sachs & Co		4,876,600	4,000,000	3,630,664	3,869,317	0	8,168	0	8,168	0	3,877,486	0	999,114	999,114	373,333	11/15/2031
001957-BD-0	AT&T CORP SENIOR NOTES		04/18/2022	HARTPARUA		5,176,278	4,000,000	3,630,664	3,869,317	0	2,687	0	2,687	0	3,872,005	0	1,304,273	1,304,273	149,722	11/15/2031
00206R-GP-1	AT&T INC CORPORATE 6.500% 03/15/29		04/01/2022	Conversion		278,643	250,000	292,875	285,683	0	(1,055)	0	(1,055)	0	284,627	0	(5,985)	(5,985)	8,847	03/15/2029
00206R-HZ-8	AT&T INC CORP 7.625% 04/15/31		12/07/2022	Goldman Sachs & Co		5,989,148	5,250,000	5,655,524	5,591,971	0	(25,832)	0	(25,832)	0	5,566,139	0	423,009	423,009	460,359	04/15/2031
00206R-JA-1	AT&T INC CORPORATE 7.700% 05/01/32		12/07/2022	UBS International		8,096,340	7,000,000	7,627,196	7,538,776	0	(35,223)	0	(35,223)	0	7,503,553	0	592,787	592,787	595,894	05/01/2032
00206R-KF-8	AT&T INC CORPORATE 3.500% 02/01/61		05/26/2022	Tender (Corp Action)		5,927,152	7,697,000	7,646,277	7,646,476	0	136	0	136	0	7,646,612	0	(1,719,460)	(1,719,460)	220,754	02/01/2061
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		10/15/2022	Paydown		3,136,294	3,136,294	3,136,026	3,136,156	0	138	0	138	0	3,136,294	0	0	0	24,003	08/15/2028
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL		12/31/2022	Redemption 100.0000		178,696	178,696	178,696	178,696	0	0	0	0	0	178,696	0	0	0	4,013	09/30/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
002474-B*-4	AZZ Inc Sr. Unsecured 2.770% 01/19/28		04/01/2022	Empower PICA GWLA		8,836,452	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	(663,548)	(663,548)	184,205	01/19/2028
002824-BH-2	ABBOTT LABORATORIES CORPORATE		12/13/2022	GREUSD		10,414,068	10,000,000	10,859,350	10,795,052	0	(17,676)	0	(17,676)	0	10,777,376	0	(363,308)	(363,308)	509,056	11/30/2046
002824-BP-4	ABBOTT LABORATORIES CORPORATE		04/01/2022	Conversion		12,695,438	13,925,000	13,837,273	13,854,174	0	2,785	0	2,785	0	13,856,960	0	(1,161,522)	(1,161,522)	107,203	01/30/2028
002824-BQ-2	ABBOTT LABORATORIES CORPORATE		05/13/2022	US Bank NA		1,856,564	2,220,000	2,188,187	2,192,703	0	1,128	0	1,128	0	2,193,831	0	(337,267)	(337,267)	11,828	06/30/2030
00287Y-AL-3	ABBVIE INC CORPORATE 2.900% 11/06/22		04/01/2022	Conversion		8,185,586	8,131,000	8,008,466	8,114,008	0	4,961	0	4,961	0	8,118,969	0	66,617	66,617	94,975	11/06/2022
00287Y-AY-5	ABBVIE INC CORPORATE 3.200% 05/14/26		04/01/2022	Conversion		5,013,505	5,000,000	5,102,650	5,068,543	0	(3,998)	0	(3,998)	0	5,064,545	0	(51,040)	(51,040)	60,889	05/14/2026
00287Y-BP-3	ABBVIE INC CORP FLOATER		11/21/2022	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	136,681	11/21/2022
00287Y-CX-5	ABBVIE INC CORPORATE 3.800% 03/15/25		04/01/2022	Conversion		10,206,082	10,000,000	10,962,800	10,703,945	0	(58,386)	0	(58,386)	0	10,645,559	0	(439,477)	(439,477)	206,889	03/15/2025
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE		04/01/2022	Conversion		6,039,010	6,000,000	6,006,740	6,000,795	0	(109)	0	(109)	0	6,003,726	0	35,285	35,285	89,100	03/13/2023
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		1,002,381	1,000,000	993,160	999,051	0	289	0	289	0	999,341	0	3,041	3,041	18,300	03/13/2023
00440E-AU-1	CHUBB INA HOLDINGS INC CORPORATE		04/01/2022	Conversion		1,815,749	1,805,000	1,802,726	1,804,662	0	101	0	101	0	1,804,763	0	10,986	10,986	21,334	11/03/2022
00440E-AU-1	CHUBB INA HOLDINGS INC CORPORATE		11/03/2022	Various		12,465,000	12,465,000	12,169,716	12,399,763	0	65,237	0	65,237	0	12,465,000	0	0	0	358,369	11/03/2022
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE		04/01/2022	Conversion		24,253,638	23,912,000	24,791,945	24,492,734	0	(34,130)	0	(34,130)	0	24,458,604	0	(204,966)	(204,966)	329,321	05/03/2026
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		9,918,705	10,000,000	10,083,200	10,051,720	0	(4,305)	0	(4,305)	0	10,047,415	0	(128,710)	(128,710)	180,528	05/03/2026
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		12/27/2022	Paydown		340,865	340,865	33,357	41,891	0	298,974	0	298,974	0	340,865	0	0	0	1,308	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		12/27/2022	Paydown		54,996	43,358	12,409	822	0	54,174	0	54,174	0	54,996	0	0	0	828	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER		12/27/2022	Paydown		60,113	60,113	53,821	57,283	0	2,830	0	2,830	0	60,113	0	0	0	824	12/25/2033
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER		12/27/2022	Low Book Value		72,739	66,980	18,925	36,431	0	3,450	0	3,450	0	39,880	0	32,859	32,859	0	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		12/27/2022	Low Book Value		110,894	101,736	520	394	0	538	0	538	0	932	0	109,962	109,962	0	06/25/2037
00724P-AD-1	ADOBE INC CORPORATE 2.300% 02/01/30		04/20/2022	Goldman Sachs & Co		2,317,139	2,552,000	2,643,211	2,635,629	0	(3,114)	0	(3,114)	0	2,632,515	0	(315,375)	(315,375)	42,555	02/01/2030
008016-A#-4	The Aerospace Corporation Senior Secured		12/08/2022	Various		729,713	729,713	729,713	729,713	0	0	0	0	0	729,713	0	0	0	18,387	04/08/2033
008016-A#-4	The Aerospace Corporation Senior Secured		12/01/2022	PARCC Custody PPC		1,797,527	1,839,375	1,839,375	1,839,375	0	0	0	0	0	1,839,375	0	(41,848)	(41,848)	85,852	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured		12/03/2022	Redemption 100.0000		1,035,627	1,035,627	1,035,627	1,035,627	0	0	0	0	0	1,035,627	0	0	0	36,327	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured		12/02/2022	Redemption 100.0000		244,127	244,127	244,127	244,127	0	0	0	0	0	244,127	0	0	0	5,047	04/04/2033
008016-B*-7	The Aerospace Corporation Senior Secured		12/01/2022	PARCC Custody PPC		537,308	569,525	569,525	569,525	0	0	0	0	0	569,525	0	(32,217)	(32,217)	22,150	04/04/2033
008016-C*-6	The Aerospace Corporation Senior Note		12/02/2022	Redemption 100.0000		211,186	211,186	219,598	219,384	0	(8,199)	0	(8,199)	0	211,186	0	0	0	3,990	04/04/2033
008016-D@-3	The Aerospace Corporation Sr. Secured		12/08/2022	Redemption 100.0000		199,360	199,360	199,360	199,360	0	0	0	0	0	199,360	0	0	0	5,059	09/08/2042
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In		09/22/2022	Various		450,819	450,819	450,819	450,819	0	0	0	0	0	450,819	0	0	0	19,705	03/22/2035
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In		12/01/2022	PAR Term Custody		1,159,587	1,153,677	1,153,677	1,153,677	0	0	0	0	0	1,153,677	0	5,910	5,910	79,051	03/22/2035
00802#-AB-2	Aerostar Airport Holdings, LLC Senior No		03/22/2022	Various		167,894	167,894	184,892	184,599	0	(16,705)	0	(16,705)	0	167,894	0	0	0	5,666	03/22/2035
00802#-AB-2	Aerostar Airport Holdings, LLC Senior No		04/01/2022	Various		10,701,009	10,034,230	11,050,076	11,032,600	0	(8,653)	0	(8,653)	0	11,023,947	0	(322,938)	(322,938)	355,588	03/22/2035
008117-AP-8	AETNA INC CORPORATE 2.750% 11/15/22		04/01/2022	Conversion		5,023,387	5,000,000	4,647,350	4,960,026	0	11,297	0	11,297	0	4,971,323	0	52,064	52,064	51,944	11/15/2022
00817Y-AZ-1	AETNA INC CORPORATE 3.875% 08/15/47		04/12/2022	Various		4,426,088	4,839,000	5,117,134	5,110,505	0	(2,017)	0	(2,017)	0	5,108,488	0	(682,400)	(682,400)	124,487	08/15/2047
010392-EB-0	ALABAMA POWER SENIOR NOTES		12/01/2022	Maturity		300,000	300,000	297,813	299,816	0	184	0	184	0	300,000	0	0	0	17,625	12/01/2022
010392-EC-8	ALABAMA POWER DEBENTURES		06/27/2022	MILLENIUM ADVISORS, LLC		216,272	200,000	231,498	221,568	0	(752)	0	(752)	0	220,816	0	(4,544)	(4,544)	9,943	02/15/2033
010392-FK-9	ALABAMA POWER CORPORATE		04/01/2022	Conversion		12,955,719	12,765,000	12,728,875	12,756,747	0	841	0	841	0	12,757,588	0	198,131	198,131	151,053	12/01/2023
01400E-AA-1	ALCON FINANCE CORP CORPORATE		04/01/2022	Conversion		17,956,763	18,500,000	18,884,280	18,798,914	0	(15,853)	0	(15,853)	0	18,783,062	0	(826,299)	(826,299)	265,681	09/23/2026
01400E-AB-9	ALCON FINANCE CORP CORPORATE		04/26/2022	Merrill Lynch,Pierce,Fenner &		457,805	500,000	530,710	528,997	0	(1,165)	0	(1,165)	0	527,832	0	(70,027)	(70,027)	8,958	09/23/2029
01449*-AA-5	Alexander & Baldwin, LLC Senior Note		07/25/2022	Various		2,475,897	2,475,897	2,475,897	2,475,897	0	0	0	0	0	2,475,897	0	0	0	136,917	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note		01/25/2022	Redemption 100.0000		4,009,500	4,009,500	4,009,500	4,009,500	0	0	0	0	0	4,009,500	0	0	0	111,264	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note		07/25/2022	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	111,200	07/25/2026
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure		12/31/2022	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	23,280	12/31/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec		07/10/2022	Redemption 100.0000		590,516	590,516	590,516	590,516	0	0	0	0	0	590,516	0	0	0	15,991	01/10/2033
018522-M@-8	Allete Sr. Unsecured 2.650% 09/10/25		04/01/2022	Empower PICA GWNY		4,202,336	4,342,405	4,342,885	4,343,059	0	(16)	0	(16)	0	4,343,042	0	(140,706)	(140,706)	67,126	09/10/2025
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not		09/19/2022	Maturity		2,366,700	2,366,700	2,366,700	2,366,700	0	0	0	0	0	2,366,700	0	0	0	81,651	09/19/2022
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE		04/13/2022	Various		17,109,012	16,975,000	18,155,281	17,792,879	0	(125,644)	0	(125,644)	0	17,667,235	0	(558,224)	(558,224)	814,065	07/15/2026
020002-AS-0	ALLSTATE CORP BOND 5.550% 05/09/35		11/15/2022	Pierpont Securities		1,019,570	1,000,000	989,700	993,313	0	363	0	363	0	993,676	0	25,894	25,894	56,733	05/09/2035
020002-AS-0	ALLSTATE CORP BOND 5.550% 05/09/35		12/13/2022	GREUSD		2,083,072	2,000,000	1,943,200	1,962,718	0	1,858	0	1,858	0	1,964,576	0	118,496	118,496	121,792	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE		12/12/2022	Pierpont Securities		5,344,900	5,000,000	4,748,450	4,824,127	0	7,520	0	7,520	0	4,831,647	0	513,253	513,253	357,826	04/01/2036
02008Q-AC-4	ALLY AUTO ASSET BACKED		10/15/2022	Paydown		4,635,136	4,635,136	4,634,748	4,634,949	0	187	0	187	0	4,635,136	0	0	0	43,732	01/16/2024
02112#-AF-4	Alsco Inc. Senior Unsecured Note		10/11/2022	Various		16,694,000	16,694,000	16,694,000	16,694,000	0	0	0	0	0	16,694,000	0	0	0	553,035	01/15/2025
02112#-AF-4	Alsco Inc. Senior Unsecured Note		07/15/2022	Various		5,008,200	5,008,200	5,008,200	5,008,200	0	0	0	0	0	5,008,200	0	0	0	83,887	01/15/2025
02112#-AG-2	Alsco Inc. Senior Unsecured Note		10/17/2022	Various		11,411,765	11,411,765	11,411,765	11,411,765	0	0	0	0	0	11,411,765	0	0	0	231,801	04/17/2025
02112#-AH-0	Alsco Inc. Senior Unsecured Note		03/15/2022	Redemption 100.0000		4,716,595	4,716,595	4,859,792	4,828,897	0	(112,302)	0	(112,302)	0	4,716,595	0	0	0	83,720	03/15/2024
021338-AA-2	Alta Realty Investments LLC Senior Secur		10/31/2022	Redemption 100.0000		267,819	267,819	267,819	267,819	0	0	0	0	0	267,819	0	0	0	11,669	01/31/2031
02154#-AB-2	Alticor, Inc. Sr. Unsecured		04/01/2022	Empower PICA GWLA		45,625,045	49,000,000	49,000,000	49,000,000	0	0	0	0	0	49,000,000	0	(3,374,955)	(3,374,955)	710,105	01/14/2026
023135-BZ-8	Amazon.com, Inc. CORPORATE		04/11/2022	Various		10,189,264	10,900,000	10,898,038	10,898,033	0	20	0	20	0	10,898,053	0	(708,789)	(708,789)	68,816	05/12/2031
023135-CB-0	Amazon.com, Inc. CORPORATE		04/11/2022	RBC Capital Markets		8,572,000	10,000,000	9,928,400	9,929,089	0	494	0	494	0	9,929,583	0	(1,357,583)	(1,357,583)	130,028	05/12/2051
02343U-AH-8	AMCOR FINANCE (USA) INC CORPORATE		04/01/2022	Conversion		4,223,020	4,000,000	4,736,480	4,628,211	0	(24,338)	0	(24,338)	0	4,603,873	0	(380,853)	(380,853)	68,000	05/15/2028
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB		12/07/2022	JP Morgan Securities, Inc		2,266,820	2,000,000	2,452,970	2,221,710	0	(21,738)	0	(21,738)	0	2,199,972	0	66,848	66,848	187,250	10/01/2029
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE		04/01/2022	Conversion		4,021,494	4,000,000	4,422,973	4,287,262	0	(24,373)	0	(24,373)	0	4,262,889	0	(241,395)	(241,395)	75,833	03/01/2025
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		2,791,551	2,800,000	2,824,864	2,809,697	0	(1,245)	0	(1,245)	0	2,808,452	0	(16,902)	(16,902)	64,711	03/01/2025
02361D-AS-9	AMEREN ILLINOIS CO CORPORATE		04/01/2022	Conversion		1,028,785	1,000,000	1,135,600	1,128,568	0	(5,010)	0	(5,010)	0	1,123,559	0	(94,774)	(94,774)	14,356	05/15/2028
02361D-AS-9	AMEREN ILLINOIS CO CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		996,191	1,000,000	1,176,710	1,150,739	0	(8,965)	0	(8,965)	0	1,141,774	0	(145,583)	(145,583)	19,211	05/15/2028
02361D-AV-2	AMEREN ILLINOIS CO CORPORATE		05/13/2022	Various		2,100,820	2,500,000	2,489,425	2,490,498	0	329	0	329	0	2,490,827	0	(390,007)	(390,007)	17,308	11/15/2030
024010-AD-1	American Assets Trust, L.P. Senior Unsec		04/01/2022	Various		14,945,341	14,831,120	16,198,892	16,120,610	0	(59,088)	0	(59,088)	0	16,061,522	0	(1,116,181)	(1,116,181)	266,874	03/01/2027
02507*-AD-6	American Century Companies Inc Senior Un		04/01/2022	Empower PICA GWLA		2,901,181	2,936,381	3,199,870	3,186,552	0	(10,015)	0	(10,015)	0	3,176,536	0	(275,356)	(275,356)	50,192	10/26/2027
025816-BR-9	AMERICAN EXPRESS CO CORPORATE		06/09/2022	JANE STREET EXECUTION SERVICES		5,919,120	6,000,000	5,771,640	5,888,716	0	16,937	0	16,937	0	5,905,653	0	13,467	13,467	111,500	10/30/2024
025816-CF-4	AMERICAN EXPRESS CO CORPORATE		04/01/2022	Conversion		25,075,783	25,000,000	25,730,750	25,481,833	0	(26,597)	0	(26,597)	0	25,455,236	0	(379,453)	(379,453)	284,288	05/20/2026
025816-CN-7	AMERICAN EXPRESS CO CORPORATE		04/27/2022	Tax Free Exchange		7,540,812	6,960,000	6,950,862	6,950,891	0	609	0	609	0	6,951,500	0	589,312	589,312	111,012	05/03/2027
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		04/15/2022	Paydown		22,200,000	22,200,000	22,198,699	22,199,849	0	151	0	151	0	22,200,000	0	0	0	197,580	11/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		03/15/2022	Paydown		18,500,000	18,500,000	18,846,875	18,526,505	0	(26,505)	0	(26,505)	0	18,500,000	0	0	0	132,737	10/15/2024
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE		04/08/2022	Tender (Corp Action)		17,576,248	16,451,000	19,541,513	19,517,519	0	(26,767)	0	(26,767)	0	19,490,753	0	(1,914,504)	(1,914,504)	538,770	07/16/2044
026874-DB-0	AMERICAN INTL GROUP INC CORPORATE		04/08/2022	Tender (Corp Action)		22,104,643	20,753,000	25,946,940	25,936,582	0	(25,506)	0	(25,506)	0	25,911,076	0	(3,806,433)	(3,806,433)	663,303	01/15/2055
026874-DC-8	AMERICAN INTL GROUP INC CORPORATE		04/08/2022	Tender (Corp Action)		4,980,300	5,000,000	5,645,950	5,636,118	0	(11,675)	0	(11,675)	0	5,624,443	0	(644,143)	(644,143)	141,545	01/15/2035
03040W-AU-9	AMERICAN WATER CAPITAL CORP. CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		9,620,696	10,166,000	11,300,932	11,252,338	0	(53,697)	0	(53,697)	0	11,198,641	0	(1,577,946)	(1,577,946)	161,724	06/01/2029
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2		12/27/2022	Paydown		187,759	187,759	189,637	188,144	0	(385)	0	(385)	0	187,759	0	0	0	2,608	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/27/2022	Paydown		51,794	51,794	52,099	51,991	0	(197)	0	(197)	0	51,794	0	0	0	962	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/27/2022	Paydown		626,155	626,155	417,454	432,974	0	193,181	0	193,181	0	626,155	0	0	0	10,653	02/25/2033
03085*-AB-8	AmeriTex Pipe & Products, LLC Sr. Secure		08/16/2022	Call 100.0000		1,149,324	1,149,324	1,149,324	1,149,324	0	0	0	0	0	1,149,324	0	0	0	62,491	11/04/2024
03085*-AB-8	AmeriTex Pipe & Products, LLC Sr. Secure		06/30/2022	Redemption 100.0000		29,470	29,470	29,470	29,470	0	0	0	0	0	29,470	0	0	0	887	11/04/2024
03085*-AC-6	AmeriTex Pipe & Products, LLC Revolver		04/14/2022	Call 100.0000		5,649,611	5,649,611	5,649,611	5,649,611	0	0	0	0	0	5,649,611	0	0	0	72,994	11/04/2024
031100-H@-2	Ametek Inc Senior Unsecured Note		04/01/2022	Various		13,394,925	13,651,063	15,104,003	14,512,450	0	(29,744)	0	(29,744)	551,938	14,171,118	(863,526)	(776,193)	(1,639,719)	76,727	10/31/2026
031100-P*-5	Ametek Inc Senior Unsecured Note		04/01/2022	Empower PICA GWNY		2,448,784	2,400,172	2,649,913	2,631,131	0	(14,209)	0	(14,209)	0	2,616,923	0	(168,139)	(168,139)	30,098	12/13/2025
031162-BZ-2	AMGEN INC CORPORATE 4.400% 05/01/45		03/14/2022	Morgan Stanley & Co, Inc		5,083,250	5,000,000	5,879,800	5,838,278	0	(5,102)	0	(5,102)	0	5,833,176	0	(749,926)	(749,926)	82,500	05/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
031162-CF-5	AMGEN INC CORPORATE 4.663% 06/15/51		12/16/2022	PURC INDV LIFE		2,845,270	3,038,000	2,981,609	2,985,297	0	864	0	864	0	2,986,161	0	(140,891)	(140,891)	143,236	06/15/2051
031162-CR-9	AMGEN INC CORPORATE 3.150% 02/21/40		04/25/2022	HSBC Securities (USA) Inc		1,831,896	2,200,000	2,191,266	2,191,812	0	99	0	99	0	2,191,911	0	(360,015)	(360,015)	47,355	02/21/2040
031162-CS-7	AMGEN INC CORPORATE 3.375% 02/21/50		02/07/2022	Various		7,789,530	8,000,000	8,555,260	8,545,208	0	(590)	0	(590)	0	8,544,618	0	(755,088)	(755,088)	117,000	02/21/2050
031162-CZ-1	AMGEN INC CORPORATE 2.000% 01/15/32		02/17/2022	Various		8,197,350	9,100,000	9,038,848	9,040,853	0	682	0	682	0	9,041,534	0	(844,184)	(844,184)	96,872	01/15/2032
031162-DC-1	AMGEN INC CORPORATE 3.000% 01/15/52		05/03/2022	Various		16,374,200	20,000,000	20,039,300	20,039,038	0	(72)	0	(72)	0	20,038,966	0	(3,664,766)	(3,664,766)	361,667	01/15/2052
032654-AU-9	ANALOG DEVICES INC CORPORATE		04/01/2022	Conversion		3,675,215	4,000,000	3,971,200	3,971,813	0	1,018	0	1,018	0	3,972,830	0	(297,615)	(297,615)	33,244	10/01/2028
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES		08/01/2022	HARTPARUA		27,661,408	25,000,000	24,677,250	24,741,506	0	3,245	0	3,245	0	24,744,751	0	2,916,657	2,916,657	1,223,264	05/01/2042
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE		12/12/2022	Credit Suisse First Boston Cor		1,879,257	1,921,000	1,828,830	1,833,391	0	1,755	0	1,755	0	1,835,145	0	44,112	44,112	128,904	02/01/2046
035242-AB-2	ANHEUSER-BUSCH INBEV NV CORPORATE		12/02/2022	Tender (Corp Action)		14,265,403	16,517,000	15,066,825	15,295,589	0	32,196	0	32,196	0	15,327,786	0	(1,557,893)	(1,557,893)	1,403,945	01/17/2043
036752-AC-7	ELEVANCE HEALTH INC CORPORATE		04/01/2022	Conversion		20,167,904	20,000,000	19,993,600	19,996,846	0	(7)	0	(7)	0	19,996,840	0	171,064	171,064	223,333	12/01/2024
036752-AG-8	ELEVANCE HEALTH INC CORPORATE		04/01/2022	Conversion		1,038,040	1,000,000	1,164,130	1,137,078	0	(5,518)	0	(5,518)	0	1,131,560	0	(93,521)	(93,521)	23,923	03/01/2028
036752-AH-6	ELEVANCE HEALTH INC CORPORATE		06/28/2022	WELLS FARGO SEC LLC		2,115,495	2,250,000	2,863,887	2,859,211	0	(7,849)	0	(7,849)	0	2,851,361	0	(735,866)	(735,866)	84,744	03/01/2048
036752-AK-9	ELEVANCE HEALTH INC CORPORATE		06/27/2022	Various		13,380,127	16,050,000	16,266,981	16,268,335	0	(2,933)	0	(2,933)	0	16,265,402	0	(2,885,275)	(2,885,275)	409,128	09/15/2049
036752-AL-7	ELEVANCE HEALTH INC CORPORATE		04/01/2022	Conversion		4,642,958	4,800,000	4,999,680	4,999,137	0	(6,087)	0	(6,087)	0	4,993,050	0	(350,092)	(350,092)	75,133	09/15/2029
036752-AS-2	ELEVANCE HEALTH INC CORPORATE		06/27/2022	Jefferies & Co, Inc		1,015,056	1,260,000	1,419,962	1,418,885	0	(1,760)	0	(1,760)	0	1,417,125	0	(402,069)	(402,069)	35,784	03/15/2051
037389-BE-2	AON CORP CORPORATE 2.800% 05/15/30		02/01/2022	Various		1,102,390	1,100,000	1,195,403	1,185,365	0	(867)	0	(867)	0	1,184,498	0	(82,108)	(82,108)	6,654	05/15/2030
037735-CM-7	APPALACHIAN PWR CO CORPORATE		12/07/2022	MILLENIUM ADVISORS, LLC		1,044,936	900,000	1,141,281	1,099,802	0	(7,707)	0	(7,707)	0	1,092,095	0	(47,159)	(47,159)	74,900	04/01/2038
037833-CJ-7	APPLE INC CORPORATE 3.350% 02/09/27		02/16/2022	Various		3,155,906	3,000,000	3,302,340	3,263,820	0	(6,035)	0	(6,035)	0	3,257,785	0	(101,879)	(101,879)	51,236	02/09/2027
037833-CR-9	APPLE INC CORPORATE 3.200% 05/11/27		01/11/2022	Toronto Dominion Securities		10,607,521	9,956,000	11,325,414	11,044,044	0	(6,928)	0	(6,928)	0	11,037,117	0	(429,596)	(429,596)	54,869	05/11/2027
037833-DL-1	APPLE INC CORPORATE 1.700% 09/11/22		09/11/2022	Maturity		23,000,000	23,000,000	22,996,090	22,998,880	0	1,120	0	1,120	0	23,000,000	0	0	0	391,000	09/11/2022
037833-DP-2	APPLE INC CORPORATE 2.200% 09/11/29		04/01/2022	Various		15,881,524	16,435,000	16,883,664	16,869,605	0	(8,440)	0	(8,440)	0	16,861,165	0	(979,641)	(979,641)	181,567	09/11/2029
037833-EC-0	APPLE INC CORPORATE 1.200% 02/08/28		02/14/2022	WELLS FARGO SEC LLC		7,970,263	8,545,000	8,505,180	8,509,950	0	710	0	710	0	8,510,660	0	(540,397)	(540,397)	53,549	02/08/2028
037833-ED-8	APPLE INC CORPORATE 1.650% 02/08/31		05/13/2022	Toronto Dominion Securities		4,272,310	5,060,000	5,058,583	5,058,673	0	36	0	36	0	5,058,709	0	(786,399)	(786,399)	64,705	02/08/2031
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not		07/01/2022	Various		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	510,400	07/01/2022
038336-C#-8	AptarGroup Inc Senior Note		05/02/2022	Call 100.0000		2,514,887	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	68,376	09/05/2022
038336-E*-0	AptarGroup Inc Senior Note		04/01/2022	Empower PICA GWNY		2,275,088	2,298,037	2,464,659	2,452,211	0	(9,442)	0	(9,442)	0	2,442,769	0	(167,681)	(167,681)	24,196	12/16/2025
03881V-AG-4	ARBOR MULTIFAMILY MORTGAGE SEC CMBS		04/01/2022	Conversion		6,382,063	7,000,000	7,069,993	7,066,299	0	(1,800)	0	(1,800)	0	7,064,499	0	(682,436)	(682,436)	52,535	06/15/2054
03882K-AE-2	ARBOR MULTIFAMILY MORTGAGE SEC CMBS		04/01/2022	Conversion		23,416,583	25,000,000	25,249,900	25,241,758	0	(9,417)	0	(9,417)	0	25,232,341	0	(1,815,759)	(1,815,759)	180,650	10/15/2054
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE		12/16/2022	PLAX FLEX PUBLIC BONDS		3,120,404	3,225,000	3,452,911	3,379,727	0	(30,052)	0	(30,052)	0	3,349,675	0	(229,271)	(229,271)	130,792	12/15/2026
039482-AB-0	ARCHER DANIELS MIDLAND CO CORPORATE		04/26/2022	Various		8,713,320	9,000,000	10,108,440	10,002,668	0	(36,359)	0	(36,359)	0	9,966,309	0	(1,252,989)	(1,252,989)	167,240	03/27/2030
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE		12/13/2022	GREUSD		1,044,597	1,000,000	934,910	956,641	0	2,028	0	2,028	0	958,669	0	85,928	85,928	67,038	09/15/2035
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE		11/15/2022	Mesirow Financial Inc		3,546,643	3,490,000	3,515,756	3,510,697	0	(595)	0	(595)	0	3,510,102	0	36,541	36,541	243,674	03/01/2041
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate		12/13/2022	GREUSD		3,064,389	3,460,000	3,114,104	3,167,535	0	7,902	0	7,902	0	3,175,437	0	(111,048)	(111,048)	161,341	04/16/2043
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE		04/01/2022	Various		20,553,468	20,917,000	21,407,475	21,282,181	0	(20,502)	0	(20,502)	0	21,261,679	0	(708,211)	(708,211)	334,091	08/11/2026
039688-AH-5	Arctic Slope Regional Corporat Senior Un		10/20/2022	Call 100.0000		707,489	707,489	752,556	748,125	0	(10,788)	0	(10,788)	0	737,337	0	(29,848)	(29,848)	20,331	12/23/2024
039688-AJ-1	Arctic Slope Regional Corporat Senior Un		04/01/2022	Various		3,416,410	3,451,660	3,571,615	3,564,454	0	(5,442)	0	(5,442)	0	3,559,012	0	(142,601)	(142,601)	34,708	12/21/2026
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER		12/27/2022	Paydown		34,500	34,500	33,232	27,067	0	7,433	0	7,433	0	34,500	0	0	0	551	01/25/2034
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		04/15/2022	Paydown		390,207	390,207	390,197	390,170	0	37	0	37	0	390,207	0	0	0	2,292	08/16/2027
040555-CV-4	ARIZONA PUB SVC CO CORPORATE		04/01/2022	Conversion		9,036,106	9,365,000	9,412,275	9,397,488	0	(1,614)	0	(1,614)	0	9,395,874	0	(359,768)	(359,768)	130,017	09/15/2026
040850-A*-0	Arkansas Electric Cooperative First Mtge		12/30/2022	Redemption 100.0000		500,000	500,000	588,297	546,802	0	(46,802)	0	(46,802)	0	500,000	0	0	0	23,550	12/30/2030
043178-AC-2	Arthur J. Gallagher & Co Senior Note		04/01/2022	Empower PICA GWNY		7,192,509	7,048,881	7,048,881	7,048,881	0	0	0	0	0	7,048,881	0	143,628	143,628	248,314	02/10/2023
04317@-AE-8	Arthur J. Gallagher & Co Senior Note		04/01/2022	Various		6,164,728	6,145,379	6,145,379	6,145,379	0	0	0	0	0	6,145,379	0	19,349	19,349	67,399	06/14/2022
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure		04/01/2022	Empower PICA GWLA		18,346,116	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	(653,884)	(653,884)	219,133	12/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04352E-AA-3	ASCENSION HEALTH CORPORATE		05/18/2022	Merrill Lynch,Pierce,Fenner &		1,356,390	1,500,000	1,503,675	1,502,906	0	(114)	0	(114)	0	1,502,792	0	(146,402)	(146,402)	19,518	11/15/2029
04362*-AA-2	Ascension St. Thomas (Nash,TN) CTL		12/15/2022	Redemption 100.0000		16,164	16,164	16,164	16,164	0	0	0	0	0	16,164	0	0	0	301	02/15/2037
04472*-AJ-0	Ashley Furniture Industries, L Series D		12/30/2022	Redemption 100.0000		2,425,820	2,425,820	2,425,820	2,425,820	0	0	0	0	0	2,425,820	0	0	0	76,738	06/30/2025
04472*-AK-7	Ashley Furniture Industries, L Senior No		10/17/2022	Redemption 100.0000		336,016	336,016	336,016	336,016	0	0	0	0	0	336,016	0	0	0	7,531	10/17/2034
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		10/25/2022	Paydown		105,274	105,274	92,013	95,505	0	9,769	0	9,769	0	105,274	0	0	0	983	11/25/2033
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1		12/27/2022	Paydown		177,475	177,475	50,368	43,368	0	134,107	0	134,107	0	177,475	0	0	0	2,761	03/25/2032
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		12/27/2022	Paydown		209,856	209,856	145,970	92,181	0	117,674	0	117,674	0	209,856	0	0	0	884	11/25/2036
04560*-AL-8	Associated Electric Co., Inc. Sr. Secure		10/31/2022	Redemption 100.0000		908,635	908,635	908,635	908,635	0	0	0	0	0	908,635	0	0	0	18,818	05/02/2050
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS		04/01/2022	Conversion		8,703,022	8,674,144	8,934,299	8,724,567	0	(13,620)	0	(13,620)	0	8,710,947	0	(61,474)	(61,474)	123,913	05/15/2049
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS		03/01/2022	Paydown		1,606,575	1,606,575	1,654,759	1,615,914	0	(9,339)	0	(9,339)	0	1,606,575	0	0	0	12,612	05/15/2049
04636N-AB-9	ASTRAZENECA PLC CORPORATE		01/18/2022	Mizuho Securities USA, Inc.		1,701,459	1,740,000	1,737,825	1,737,924	0	4	0	4	0	1,737,928	0	(36,469)	(36,469)	5,655	05/28/2031
04636N-AE-3	ASTRAZENECA PLC CORPORATE		04/01/2022	Conversion		22,736,289	24,617,000	24,788,996	24,779,084	0	(6,287)	0	(6,287)	0	24,772,797	0	(2,036,508)	(2,036,508)	147,189	05/28/2028
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/31/2022	Various		3,715,243	3,715,243	3,716,957	3,716,176	0	(933)	0	(933)	0	3,715,243	0	0	0	79,089	03/31/2027
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/01/2022	PARCC Custody PPC		1,618,018	1,723,991	1,723,991	1,723,991	0	0	0	0	0	1,723,991	0	(105,973)	(105,973)	61,819	03/31/2027
052769-AG-1	AUTODESK INC CORPORATE		06/27/2022	Goldman Sachs & Co		1,221,368	1,403,000	1,465,714	1,464,082	0	(3,568)	0	(3,568)	0	1,460,514	0	(239,146)	(239,146)	38,208	01/15/2030
052769-AH-9	AUTODESK INC CORPORATE		06/27/2022	Various		33,234,575	40,950,000	40,827,150	40,828,859	0	7,314	0	7,314	0	40,836,173	0	(7,601,598)	(7,601,598)	715,260	12/15/2031
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE		06/09/2022	JANE STREET EXECUTION SERVICES		6,930,360	6,900,000	6,892,479	6,896,678	0	347	0	347	0	6,897,025	0	33,335	33,335	173,363	09/15/2025
053015-AG-8	AUTOMATIC DATA PROCESSING INC CORPORATE		04/01/2022	Conversion		7,796,579	8,385,000	8,397,992	8,397,058	0	(493)	0	(493)	0	8,396,565	0	(599,986)	(599,986)	53,850	05/15/2028
053015-AG-8	AUTOMATIC DATA PROCESSING INC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		2,299,161	2,550,000	2,542,299	2,542,937	0	413	0	413	0	2,543,350	0	(244,189)	(244,189)	21,916	05/15/2028
05329W-AR-3	AUTONATION, INC CORPORATE		04/01/2022	Conversion		22,041,086	24,565,000	24,567,834	24,567,508	0	(195)	0	(195)	0	24,567,313	0	(2,526,227)	(2,526,227)	322,006	08/01/2028
05491U-AZ-1	BARCLAYS COMMERCIAL MORTGAGE S CMBS		04/01/2022	Conversion		9,037,723	9,000,000	8,999,748	8,991,670	0	(700)	0	(700)	0	8,990,969	0	46,753	46,753	105,060	12/15/2051
05492T-AC-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS		04/01/2022	Conversion		6,083,505	6,500,000	6,859,453	6,805,186	0	(9,180)	0	(9,180)	0	6,796,006	0	(712,500)	(712,500)	51,783	02/15/2053
05492V-AD-7	BARCLAYS COMMERCIAL MORTGAGE S CMBS		04/01/2022	Conversion		8,429,786	9,000,000	9,269,919	9,209,888	0	(10,028)	0	(10,028)	0	9,199,860	0	(770,074)	(770,074)	60,210	04/15/2053
05508R-AE-6	B&G FOODS HLDG CORP CORPORATE		04/01/2022	Conversion		8,679,007	8,869,000	9,077,680	9,032,850	0	(47,488)	0	(47,488)	0	8,985,361	0	(306,355)	(306,355)	232,811	04/01/2025
05523#-AA-1	Karlin Parmer 8.1 LLC CTL		12/15/2022	Redemption 100.0000		83,256	83,256	83,256	83,256	0	0	0	0	0	83,256	0	0	0	2,588	09/30/2042
05526D-BJ-3	BAT CAPITAL CORP CORPORATE		04/01/2022	Conversion		4,852,559	5,000,000	5,364,050	5,288,234	0	(15,291)	0	(15,291)	0	5,272,944	0	(420,385)	(420,385)	91,538	09/06/2026
05531F-BE-2	BB&T CORP CORPORATE 3.700% 06/05/25		04/01/2022	Conversion		10,719,714	10,545,000	10,466,023	10,501,694	0	2,760	0	2,760	0	10,504,454	0	215,260	215,260	125,720	06/05/2025
05531F-BG-7	BB&T CORP CORPORATE 3.050% 06/20/22		05/19/2022	Call 100.0000		32,949,000	32,949,000	33,668,571	33,062,407	0	(112,667)	0	(112,667)	0	32,949,739	0	(739)	(739)	418,727	06/20/2022
05565E-AH-8	BMW US CAP CORP LLC CORPORATE		02/16/2022	Barclays Capital Inc		7,134,470	7,000,000	7,472,780	7,406,153	0	(12,827)	0	(12,827)	0	7,393,325	0	(258,855)	(258,855)	69,144	04/11/2026
05565E-AY-1	BMW US CAP CORP LLC CORPORATE		04/01/2022	Conversion		2,042,835	2,000,000	2,264,060	2,245,398	0	(9,682)	0	(9,682)	0	2,235,716	0	(192,881)	(192,881)	35,208	04/12/2028
05565E-BE-4	BMW US CAP CORP LLC CORPORATE		04/01/2022	Conversion		1,340,375	1,303,000	1,476,873	1,473,236	0	(6,331)	0	(6,331)	0	1,466,904	0	(126,530)	(126,530)	32,454	08/14/2028
055778-AN-0	BTMU Capital Corp Equipment Note		10/15/2022	Redemption 100.0000		390,909	390,909	435,023	403,040	0	(12,131)	0	(12,131)	0	390,909	0	0	0	14,161	10/15/2024
05825#-AL-2	Baldwin Richardson Foods Senior Secured		01/01/2022	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2021
05825#-AM-0	Baldwin Richardson Foods Senior Secured		12/26/2022	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,938	06/26/2024
05825#-AN-8	Baldwin Richardson Foods Senior Secured		11/09/2022	Redemption 100.0000		1,529,412	1,529,412	1,529,412	1,529,412	0	0	0	0	0	1,529,412	0	0	0	57,831	11/12/2024
058498-AX-4	BALL CORP CORPORATE 3.125% 09/15/31		05/11/2022	Citigroup Capital Markets Inc		2,858,188	3,475,000	3,475,000	3,475,000	0	0	0	0	0	3,475,000	0	(616,813)	(616,813)	72,094	09/15/2031
059165-EL-0	BALTIMORE GAS & ELEC CO CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		740,436	945,000	936,703	937,068	0	69	0	69	0	937,137	0	(196,701)	(196,701)	20,328	09/15/2049
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		12/27/2022	Low Book Value		7,479	5,781	559	0	0	0	0	0	0	0	0	7,479	7,479	0	06/25/2046
060077-H8-6	Bangor Hydro Elec Co 1st Mortgage Bond,		04/10/2022	Maturity		3,000,000	3,000,000	3,953,960	3,028,861	0	(28,861)	0	(28,861)	0	3,000,000	0	0	0	134,700	04/10/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
060352-AD-3	BANK_17-BNK6 CMBS 3.125% 07/15/60		06/01/2022	Paydown		126,646	126,646	127,912	126,991	0	(346)	0	(346)	0	126,646	0	0	0	1,979	07/15/2060
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		12/01/2022	Paydown		64,872	64,872	30,890	36,326	0	28,546	0	28,546	0	64,872	0	0	0	1,241	09/20/2034
06051G-EM-7	BANK OF AMERICA CORP CORPORATE		01/24/2022	Maturity		930,000	930,000	1,052,481	931,298	0	(1,298)	0	(1,298)	0	930,000	0	0	0	26,505	01/24/2022
06051G-GK-9	BANK OF AMERICA CORP CORP FLOATER		04/22/2022	Call 100.0000		2,100,000	2,100,000	2,129,820	2,088,707	0	9,747	0	9,747	0	2,098,454	0	1,546	1,546	0	04/24/2023
06051G-JB-6	BANK OF AMERICA CORP CORP FLOATER		05/13/2022	Daiwa Securities Co. Ltd Tokyo		345,100	400,000	400,380	400,244	0	94	0	94	0	400,338	0	(55,238)	(55,238)	5,702	04/29/2031
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS		04/01/2022	Paydown		5,081,355	5,036,481	5,086,501	5,052,758	0	(16,276)	0	(16,276)	0	5,036,481	0	0	0	97,900	09/15/2048
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS		08/01/2022	Paydown		734,650	715,967	723,091	718,874	0	(2,907)	0	(2,907)	0	715,967	0	0	0	11,646	07/15/2049
06406F-AC-7	BANK OF NEW YORK MELLON CORP/T CORPORATE		04/01/2022	Conversion		11,501,801	11,467,000	11,643,645	11,588,515	0	(7,262)	0	(7,262)	0	11,581,254	0	(79,453)	(79,453)	131,106	05/04/2026
06406F-AD-5	BANK OF NEW YORK MELLON CORP/T CORPORATE		12/12/2022	Toronto Dominion Securities		7,855,440	8,000,000	7,585,920	7,846,359	0	88,944	0	88,944	0	7,935,303	0	(79,863)	(79,863)	233,689	08/16/2023
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		04/01/2022	Conversion		9,794,507	9,953,000	9,524,580	9,679,626	0	13,525	0	13,525	0	9,693,151	0	101,356	101,356	151,728	08/17/2026
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE		04/01/2022	Conversion		16,629,121	16,340,000	16,311,509	16,332,721	0	611	0	611	0	16,333,331	0	295,789	295,789	392,637	02/04/2024
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE		04/01/2022	Conversion		2,011,386	2,000,000	1,897,760	1,945,607	0	4,090	0	4,090	0	1,949,697	0	61,689	61,689	36,167	02/24/2025
06406R-AC-1	BANK OF NEW YORK MELLON CORP/T CORP FLOA		05/13/2022	Call 100.0000		9,000,000	9,000,000	8,939,160	8,871,300	0	73,760	0	73,760	0	8,945,060	0	54,940	54,940	0	05/16/2023
06406R-AD-9	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/12/2022	Various		2,782,439	2,609,000	2,974,991	2,900,045	0	(1,576)	0	(1,576)	0	2,898,469	0	(116,030)	(116,030)	13,010	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON CORP/T CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		12,120,256	12,400,000	12,092,480	12,182,318	0	11,929	0	11,929	0	12,194,247	0	(73,991)	(73,991)	337,280	01/29/2028
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		08/23/2022	Maturity		21,600,000	21,600,000	21,593,088	21,598,270	0	1,730	0	1,730	0	21,600,000	0	0	0	421,200	08/23/2022
06406R-AU-1	BANK OF NEW YORK MELLON CORP/T CORPORATE		04/01/2022	Conversion		18,236,295	19,875,000	20,108,746	20,093,094	0	(8,318)	0	(8,318)	0	20,084,777	0	(1,848,482)	(1,848,482)	234,111	07/14/2028
06406R-AW-7	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/28/2022	JANE STREET EXECUTION SERVICES		4,683,200	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(316,800)	(316,800)	46,000	07/28/2031
06406R-AZ-0	BANK OF NEW YORK MELLON CORP/T CORPORATE		04/01/2022	Conversion		38,253,727	41,650,000	41,676,717	41,675,686	0	(1,461)	0	(1,461)	0	41,674,225	0	(3,420,499)	(3,420,499)	342,918	01/25/2029
06539W-BA-3	BANK BANK_20-BNK25 CMBS		04/01/2022	Conversion		6,510,379	7,000,000	7,407,857	7,345,794	0	(10,497)	0	(10,497)	0	7,335,297	0	(824,917)	(824,917)	55,977	01/15/2063
06539X-AB-0	BANK BANK_20-BN27 CMBS		04/01/2022	Conversion		4,159,528	4,339,000	4,468,957	4,442,661	0	(4,411)	0	(4,411)	0	4,438,250	0	(278,722)	(278,722)	32,731	04/15/2063
06540A-BA-2	BANK_18-BN10 CMBS 3.428% 02/15/61		12/01/2022	Paydown		76,532	76,532	77,295	76,979	0	(446)	0	(446)	0	76,532	0	0	0	2,623	02/15/2061
06540A-AC-5	BANK BANK_19-BN20 CMBS		04/01/2022	Conversion		14,490,740	15,150,000	15,734,494	15,722,164	0	(18,038)	0	(18,038)	0	15,704,126	0	(1,213,386)	(1,213,386)	139,279	09/15/2062
06540A-AC-5	BANK BANK_19-BN20 CMBS		12/01/2022	Paydown		1,472,919	1,472,919	1,487,604	1,484,188	0	(11,269)	0	(11,269)	0	1,472,919	0	0	0	21,035	09/15/2062
06541F-AX-7	BANK 2017-BNK4 CMBS 3.100% 05/15/50		10/01/2022	Paydown		9,939,701	9,939,701	10,119,858	9,938,391	0	1,309	0	1,309	0	9,939,701	0	0	0	125,984	05/15/2050
06541F-AZ-2	BANK 2017-BNK4 CMBS 3.362% 05/15/50		12/08/2022	Barclays Capital Inc		6,496,690	6,962,585	7,031,689	6,996,730	0	(7,475)	0	(7,475)	0	6,989,255	0	(492,565)	(492,565)	241,235	05/15/2050
06541F-AZ-2	BANK 2017-BNK4 CMBS 3.362% 05/15/50		10/01/2022	Paydown		117,590	117,590	118,757	118,167	0	(577)	0	(577)	0	117,590	0	0	0	3,294	05/15/2050
06541W-AV-4	BANK BANK_17-BNK5 CMBS		09/01/2022	Paydown		244,270	244,270	246,705	244,950	0	(680)	0	(680)	0	244,270	0	0	0	4,113	06/15/2060
06541X-AC-4	BANK BANK_17-BNK7 CMBS		06/01/2022	Paydown		103,048	103,048	104,073	103,381	0	(333)	0	(333)	0	103,048	0	0	0	1,368	09/15/2060
06650A-AD-9	BANK BANK_17-BNK8 CMBS		10/01/2022	Paydown		9,722,211	9,658,333	9,730,084	9,697,566	0	(39,233)	0	(39,233)	0	9,658,333	0	0	0	260,500	11/15/2050
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP		04/19/2022	JP Morgan Securities, Inc		12,899,992	11,045,000	14,954,650	14,724,655	0	(31,201)	0	(31,201)	0	14,693,454	0	(1,793,462)	(1,793,462)	280,011	05/01/2043
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG		10/03/2022	Redemption 100.0000		4,291,667	4,291,667	4,291,667	4,291,667	0	0	0	0	0	4,291,667	0	0	0	191,579	10/01/2038
070101-F#-2	Basin Electric Power Coop 1ST MTG OBLIG		06/15/2022	Redemption 100.0000		63,162	63,162	63,162	63,162	0	0	0	0	0	63,162	0	0	0	1,295	06/15/2034
070101-F@-4	Basin Electric Power Coop 1ST MTG OBLIG		04/01/2022	Empower PICA GWNY PLAZIA - Core Pub Bonds		6,419,282	6,383,436	6,383,436	6,383,436	0	0	0	0	0	6,383,436	0	35,846	35,846	70,296	06/15/2027
07274N-AY-9	BAYER US FINANCE II LLC CORPORATE		12/16/2022			1,984,710	2,000,000	1,956,665	1,975,438	0	5,999	0	5,999	0	1,981,437	0	3,273	3,273	147,889	08/15/2025
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		05/18/2022	Various		1,437,009	1,720,000	1,720,000	1,720,000	0	0	0	0	0	1,720,000	0	(282,991)	(282,991)	14,873	11/15/2030
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP		04/01/2022	Conversion		9,589,293	9,383,000	9,979,595	9,801,031	0	(20,601)	0	(20,601)	0	9,780,430	0	(191,138)	(191,138)	149,555	10/30/2026
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE		05/13/2022	Various		3,265,159	3,261,000	3,340,217	3,305,589	0	(3,192)	0	(3,192)	0	3,302,396	0	(37,238)	(37,238)	72,693	09/16/2025
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS		11/01/2022	Paydown		55,484	55,484	56,036	55,749	0	(265)	0	(265)	0	55,484	0	0	0	1,578	02/15/2050
07373O-AB-9	BEAM INC DEBENTURES 7.875% 01/15/23		04/01/2022	Conversion		1,125,935	1,088,000	1,127,810	1,091,402	0	(945)	0	(945)	0	1,090,458	0	35,478	35,478	60,928	01/15/2023
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/27/2022	Paydown		12,447	12,447	12,497	12,453	0	(7)	0	(7)	0	12,447	0	0	0	156	10/25/2032
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2022	Various		176,763	176,763	188,942	188,385	0	(11,622)	0	(11,622)	0	176,763	0	0	0	4,308	10/08/2025
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		04/01/2022	Various		15,037,718	14,751,073	16,250,573	16,140,705	0	(86,279)	0	(86,279)	0	16,054,426	0	(1,016,707)	(1,016,707)	182,336	10/08/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
075887-AV-1	BECTON DICKINSON & CO CORPORATE		08/23/2022	Various		13,140,551	11,550,000	13,120,467	12,746,527	0	(28,614)	0	(28,614)	0	12,717,913	0	302,187	302,187	655,600	05/15/2039
075887-CK-3	BECTON DICKINSON & CO CORPORATE		06/28/2022	Credit Suisse First Boston Cor		2,106,806	2,600,000	2,978,588	2,976,081	0	(4,294)	0	(4,294)	0	2,971,787	0	(864,981)	(864,981)	60,008	05/20/2050
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		01/28/2022	Redemption 100.0000		2,985	2,985	2,985	2,985	0	0	0	0	0	2,985	0	0	0	16	01/28/2022
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		12/01/2022	Paydown		4,159,698	4,159,698	4,422,279	4,269,388	0	(109,689)	0	(109,689)	0	4,159,698	0	0	0	106,592	04/10/2051
08161N-AE-7	BENCHMARK MORTGAGE TRUST BMARK CMBS		04/01/2022	Conversion		6,575,010	7,000,000	7,475,228	7,403,711	0	(12,094)	0	(12,094)	0	7,391,617	0	(816,608)	(816,608)	57,937	02/15/2053
08162P-AW-1	BENCHMARK MORTGAGE TRUST BMARK CMBS		12/01/2022	Paydown		1,740,368	1,740,368	1,757,632	1,750,442	0	(10,074)	0	(10,074)	0	1,740,368	0	0	0	59,207	01/15/2051
08163E-BA-2	BENCHMARK MORTGAGE TRUST BMARK CMBS		04/01/2022	Conversion		17,266,251	18,200,000	18,745,856	18,700,242	0	(19,334)	0	(19,334)	0	18,680,908	0	(1,414,657)	(1,414,657)	145,054	06/15/2054
08163G-AS-9	BENCHMARK MORTGAGE TRUST BMARK CMBS		04/01/2022	Conversion		13,953,227	15,000,000	15,449,916	15,426,863	0	(15,791)	0	(15,791)	0	15,411,072	0	(1,457,846)	(1,457,846)	103,655	08/15/2054
08163J-AC-8	BENCHMARK MORTGAGE TRUST BMARK CMBS		04/01/2022	Conversion		46,569,189	49,500,000	50,984,847	50,932,197	0	(52,294)	0	(52,294)	0	50,879,903	0	(4,310,714)	(4,310,714)	376,860	09/15/2054
08163K-BE-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		04/01/2022	Conversion		3,438,465	3,600,000	3,707,784	3,706,042	0	(3,493)	0	(3,493)	0	3,702,548	0	(264,083)	(264,083)	29,172	11/15/2054
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE		06/27/2022	MILLENIUM ADVISORS, LLC		247,388	225,000	293,809	281,045	0	(1,081)	0	(1,081)	0	279,964	0	(32,576)	(32,576)	12,363	01/15/2040
08888@-AA-6	BIF II Safe Harbor Holdings LL Senior Se		04/01/2022	Various		7,868,033	7,787,792	7,965,471	7,955,037	0	(7,891)	0	(7,891)	0	7,947,146	0	(79,113)	(79,113)	90,752	12/31/2026
09068#-AA-4	Biotrial, USA, Inc. Debt		05/06/2022	Various		7,519,033	7,519,033	7,525,059	7,520,037	0	(634)	0	(634)	0	7,519,403	0	(370)	(370)	203,641	07/25/2022
09068#-AA-4	Biotrial, USA, Inc. Debt		04/25/2022	Various		181,603	181,603	181,748	181,627	0	(24)	0	(24)	0	181,603	0	0	0	2,793	07/25/2022
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		12/31/2022	Various		2,070,479	2,070,479	2,070,479	2,070,479	0	0	0	0	0	2,070,479	0	0	0	64,039	03/31/2032
09172#-AE-9	Bissell, Inc Senior Unsecured		12/01/2022	PARCC Custody PPC		2,490,564	2,625,000	2,625,000	2,625,000	0	0	0	0	0	2,625,000	0	(134,436)	(134,436)	107,363	09/01/2027
09247X-AJ-0	BLACKROCK INC CORPORATE		04/01/2022	Conversion		40,520,002	40,365,000	41,673,268	40,437,813	0	(45,140)	0	(45,140)	0	40,392,673	0	127,328	127,328	454,106	06/01/2022
09247X-AJ-0	BLACKROCK INC CORPORATE		06/01/2022	Maturity		2,500,000	2,500,000	2,482,850	2,498,965	0	1,035	0	1,035	0	2,500,000	0	0	0	42,188	06/01/2022
09247X-AN-1	BLACKROCK INC CORPORATE		05/13/2022	Various		12,312,052	11,889,000	12,977,718	12,751,043	0	(10,405)	0	(10,405)	0	12,740,639	0	(428,587)	(428,587)	171,814	03/15/2027
09247X-AP-6	BLACKROCK INC CORPORATE		05/13/2022	Various		4,151,368	4,100,000	4,491,392	4,483,743	0	(12,711)	0	(12,711)	0	4,471,032	0	(319,664)	(319,664)	56,306	04/30/2029
09247X-AR-2	BLACKROCK INC CORPORATE		05/13/2022	Market Axess		281,179	335,000	333,807	333,970	0	38	0	38	0	334,008	0	(52,829)	(52,829)	5,110	01/28/2031
09247X-AS-0	BLACKROCK INC CORPORATE		04/04/2022	WELLS FARGO SEC LLC		13,868,855	15,500,000	15,473,510	15,473,561	0	356	0	356	0	15,473,917	0	(1,605,062)	(1,605,062)	100,800	02/25/2032
097023-AX-3	BOEING CO CORPORATE 6.875% 03/15/39		04/18/2022	HARTPARUA		4,642,207	4,000,000	3,916,520	3,933,012	0	822	0	822	0	3,933,834	0	708,373	708,373	163,472	03/15/2039
097023-BN-4	BOEING CO CORPORATE 2.200% 10/30/22		10/30/2022	Maturity		1,500,000	1,500,000	1,449,390	1,488,317	0	11,683	0	11,683	0	1,500,000	0	0	0	33,000	10/30/2022
097023-CU-7	BOEING CO CORPORATE 5.040% 05/01/27		04/01/2022	Conversion		1,425,267	1,355,000	1,383,740	1,377,704	0	(947)	0	(947)	0	1,376,758	0	48,510	48,510	28,455	05/01/2027
09778P-AB-1	BON SECOURS HEALTH SYSTEM INC CORPORATE		05/18/2022	JP Morgan Securities, Inc		1,479,658	1,785,000	1,785,000	1,785,000	0	0	0	0	0	1,785,000	0	(305,342)	(305,342)	17,555	06/01/2031
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE		03/17/2022	Various		13,981,345	12,421,000	14,437,229	14,391,133	0	(9,347)	0	(9,347)	0	14,381,787	0	(1,049,582)	(1,049,582)	516,471	03/01/2049
10240*-AA-7	Bowie Acquisitions LLC Sr. Secured		12/31/2022	Various		5,302,783	5,302,783	5,302,783	5,302,783	0	0	0	0	0	5,302,783	0	0	0	155,221	09/30/2038
10334#-AL-6	Boyd Watterson GSA REIT Sr. Unsecured		04/01/2022	Empower PICA GWNY		2,430,088	2,553,374	2,598,596	2,596,456	0	(1,719)	0	(1,719)	0	2,594,738	0	(164,650)	(164,650)	21,965	12/23/2027
10373Q-AB-6	BP CAPITAL MARKETS PLC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		1,670,000	1,670,000	1,670,000	1,670,000	0	0	0	0	0	1,670,000	0	0	0	41,558	09/21/2025
10373Q-AE-0	BP CAPITAL MARKETS PLC CORPORATE		05/13/2022	MILLENIUM ADVISORS, LLC		239,326	238,000	253,337	249,335	0	(578)	0	(578)	0	248,757	0	(9,431)	(9,431)	5,346	11/06/2028
10373Q-AT-7	BP CAPITAL MARKETS PLC CORPORATE		04/01/2022	Conversion		8,901,054	8,933,000	9,039,516	9,001,500	0	(3,959)	0	(3,959)	0	8,997,541	0	(96,487)	(96,487)	113,770	05/04/2026
10373Q-AV-2	BP CAPITAL MARKETS PLC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		1,120,625	1,160,000	1,127,439	1,138,034	0	1,496	0	1,496	0	1,139,530	0	(18,905)	(18,905)	29,262	01/16/2027
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE		04/01/2022	Conversion		3,043,016	3,000,000	3,060,810	3,041,021	0	(1,804)	0	(1,804)	0	3,039,217	0	3,799	3,799	49,933	04/14/2027
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		3,456,515	3,500,000	3,662,820	3,612,553	0	(7,847)	0	(7,847)	0	3,604,705	0	(148,190)	(148,190)	74,302	04/14/2027
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not		01/17/2022	Redemption 100.0000		1,768,571	1,768,571	1,768,571	1,768,571	0	0	0	0	0	1,768,571	0	0	0	21,002	01/17/2024
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		12/30/2022	Various		2,109,259	3,189,673	2,109,259	3,189,673	0	0	1,080,413	(1,080,413)	0	2,109,259	0	0	0	0	06/30/2024
109696-AB-0	BRINKS CO CORPORATE 5.500% 07/15/25		04/01/2022	Conversion		1,007,825	1,000,000	1,041,450	1,040,407	0	(6,032)	0	(6,032)	0	1,034,375	0	(26,550)	(26,550)	39,111	07/15/2025
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		1,646,759	1,650,000	1,526,399	1,641,040	0	5,719	0	5,719	0	1,646,759	0	0	0	26,217	08/01/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE		06/27/2022	Barclays Capital Inc		1,229,250	1,500,000	1,194,570	1,247,530	0	3,738	0	3,738	0	1,251,268	0	(22,018)	(22,018)	44,417	08/01/2042
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE		04/01/2022	Conversion		4,861,003	4,800,000	4,747,824	4,788,940	0	1,503	0	1,503	0	4,790,443	0	70,560	70,560	65,000	11/01/2023
110122-CJ-5	BRISTOL MYERS SQUIBB CO CORP FLOATER		05/16/2022	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	30,963	05/16/2022
110122-CN-6	BRISTOL MYERS SQUIBB CO CORPORATE		04/01/2022	Conversion		30,780,588	30,325,000	30,256,316	30,272,161	0	2,122	0	2,122	0	30,274,283	0	506,304	506,304	285,729	06/15/2026
110122-CN-6	BRISTOL MYERS SQUIBB CO CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		2,201,440	2,215,000	2,208,975	2,210,363	0	351	0	351	0	2,210,715	0	(9,274)	(9,274)	29,927	06/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
110122-CP-1	BRISTOL MYERS SQUIBB CO CORPORATE		05/13/2022	SUMRIDGE PARTNERS LLC		1,248,978	1,290,000	1,279,630	1,281,075	0	369	0	369	0	1,281,444	0	(32,466)	(32,466)	35,454	07/26/2029
110122-CX-4	BRISTOL MYERS SQUIBB CO CORPORATE		04/01/2022	Conversion		473,781	470,000	491,296	476,435	0	(2,583)	0	(2,583)	0	473,852	0	(70)	(70)	10,474	08/15/2022
110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE		03/11/2022	Various		45,454,793	40,000,000	52,001,243	51,568,031	0	(59,967)	0	(59,967)	0	51,508,064	0	(6,500,870)	(6,500,870)	1,287,568	02/20/2048
110122-DS-4	BRISTOL MYERS SQUIBB CO CORPORATE		02/01/2022	WELLS FARGO SEC LLC		4,396,750	5,000,000	4,985,400	4,985,693	0	9	0	9	0	4,985,702	0	(588,952)	(588,952)	28,333	11/13/2050
11134L-AH-2	BROADCOM CORPORATION/BROADCOM CORPORATE		05/13/2022	Various		19,984,810	20,000,000	22,196,100	21,836,845	0	(104,279)	0	(104,279)	0	21,732,566	0	(1,747,756)	(1,747,756)	575,868	01/15/2027
11135F-AL-5	BROADCOM INC CORPORATE		04/01/2022	Conversion		14,521,390	14,313,000	15,750,455	15,618,153	0	(46,344)	0	(46,344)	0	15,571,809	0	(1,050,420)	(1,050,420)	320,277	09/15/2028
11135F-AS-0	BROADCOM INC CORP 4.300% 11/15/32		04/04/2022	RBC Capital Markets		3,550,610	3,500,000	3,921,085	3,919,372	0	(8,900)	0	(8,900)	0	3,910,472	0	(359,862)	(359,862)	58,946	11/15/2032
11135F-BA-8	BROADCOM INC CORPORATE		04/04/2022	RBC Capital Markets		12,350,998	11,700,000	13,282,074	13,147,438	0	(48,647)	0	(48,647)	0	13,098,791	0	(747,793)	(747,793)	263,018	04/15/2029
11135F-BC-4	BROADCOM INC CORPORATE		04/01/2022	Conversion		3,732,611	3,600,000	4,110,552	3,974,835	0	(28,624)	0	(28,624)	0	3,946,211	0	(213,600)	(213,600)	78,020	04/15/2025
11135F-BC-4	BROADCOM INC CORPORATE		04/15/2022	Call 104.3600		1,461,040	1,400,000	1,598,548	1,545,769	0	(12,861)	0	(12,861)	0	1,532,908	0	(132,908)	(132,908)	93,940	04/15/2025
114474-B*-9	Brookshire Grocery Company Senior Note		12/01/2022	Redemption 100.0000		538,102	538,102	538,102	538,102	0	0	0	0	0	538,102	0	0	0	17,770	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note		12/01/2022	Redemption 100.0000		68,715	68,715	68,715	68,715	0	0	0	0	0	68,715	0	0	0	2,118	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note		12/01/2022	Various		449,363	449,363	454,565	454,293	0	(4,930)	0	(4,930)	0	449,363	0	0	0	12,861	11/29/2027
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES		04/01/2022	Conversion		364,761	275,000	189,700	207,860	0	590	0	590	0	208,450	0	156,311	156,311	11,079	09/15/2035
117043-AE-9	BRUNSWICK CORP DEBENTURES		04/01/2022	Various		1,668,729	1,589,000	1,676,395	1,607,832	0	(2,647)	0	(2,647)	0	1,605,185	0	63,544	63,544	68,360	09/01/2023
117043-AE-9	BRUNSWICK CORP DEBENTURES		08/01/2022	PLAZIA - Core Pub Bonds		564,047	552,000	582,360	558,542	0	(2,217)	0	(2,217)	0	556,325	0	7,721	7,721	37,431	09/01/2023
11823*-AA-0	Buckeye Power Generating LLC Tranche B T		01/01/2022	Redemption 100.0000		252,509	252,509	288,907	285,499	0	(32,990)	0	(32,990)	0	252,509	0	0	0	5,143	01/01/2026
11823*-AA-0	Buckeye Power Generating LLC Tranche B T		04/01/2022	Empower PICA GWNY		5,074,729	4,697,087	5,374,139	5,310,752	0	(38,124)	0	(38,124)	0	5,272,627	0	(197,898)	(197,898)	189,259	01/01/2026
12015U-A@-0	Bulab Holdings, Inc. Senior Note		09/27/2022	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,780	09/27/2024
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES		06/23/2022	Various		22,687,724	21,358,000	24,236,017	23,012,920	0	(191,473)	0	(191,473)	0	22,821,447	0	(133,723)	(133,723)	754,868	12/15/2025
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES		06/23/2022	Various		4,334,265	4,000,000	4,776,557	4,510,586	0	(37,421)	0	(37,421)	0	4,473,165	0	(138,900)	(138,900)	152,491	12/01/2027
12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES		05/16/2022	PLAX FLEX PUBLIC BONDS		5,029,836	5,000,000	5,072,550	5,031,111	0	(1,274)	0	(1,274)	0	5,029,836	0	0	0	226,875	03/15/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES		06/23/2022	Various		2,446,257	1,990,000	2,623,600	2,454,123	0	(21,694)	0	(21,694)	0	2,432,429	0	13,828	13,828	135,793	08/15/2030
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES		05/16/2022	PLAX FLEX PUBLIC BONDS		1,955,335	1,903,000	2,141,750	1,961,590	0	(6,255)	0	(6,255)	0	1,955,335	0	0	0	104,898	03/15/2025
124698-AA-5	C and J Clark America Inc. Senior Secure		06/21/2022	Various		27,001,954	27,001,954	27,102,280	27,082,807	0	(28,082)	0	(28,082)	0	27,054,725	0	(52,770)	(52,770)	1,058,327	05/31/2024
124857-AT-0	CBS CORP CORPORATE 3.375% 02/15/28		04/01/2022	Conversion		2,944,512	3,000,000	3,214,440	3,192,522	0	(7,703)	0	(7,703)	0	3,184,819	0	(240,307)	(240,307)	63,563	02/15/2028
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/27/2022	Paydown		29,710	29,905	26,292	23,742	0	5,968	0	5,968	0	29,710	0	0	0	465	01/25/2033
1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE		09/29/2022	Citigroup Capital Markets Inc		3,234,000	4,200,000	4,299,750	4,295,272	0	(10,075)	0	(10,075)	0	4,285,197	0	(1,051,197)	(1,051,197)	209,242	02/01/2031
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu		07/11/2022	Redemption 100.0000		1,520,833	1,520,833	1,536,645	1,522,318	0	(1,486)	0	(1,486)	0	1,520,833	0	0	0	24,109	07/11/2022
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/27/2022	Low Book Value		25,596	21,090	221	221	0	0	0	0	0	221	0	25,376	25,376	34	01/25/2033
12513G-BA-6	CDW LLC FINANCE CORPORATE		11/15/2022	Barclays Capital Inc		2,995,800	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(4,200)	(4,200)	158,583	12/01/2024
12514@-AA-0	CED California Holdings, LLC Senior Note		12/31/2022	Various		454,404	454,404	454,404	454,404	0	0	0	0	0	454,404	0	0	0	17,318	06/30/2037
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		04/01/2022	Conversion		2,910,076	3,036,951	3,169,655	3,133,910	0	2,943	0	2,943	0	3,136,853	0	(226,777)	(226,777)	24,893	08/10/2049
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		01/01/2022	Paydown		463,049	463,049	483,282	477,832	0	(14,783)	0	(14,783)	0	463,049	0	0	0	949	08/10/2049
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS		11/22/2022	Various		28,810,282	31,110,779	31,420,176	31,253,569	0	(34,049)	0	(34,049)	0	31,219,519	0	(2,409,237)	(2,409,237)	993,637	11/10/2049
12515D-AQ-7	CD COMMERCIAL MORTGAGE TRUST C CMBS		07/01/2022	Paydown		780,992	780,992	788,801	784,991	0	(3,999)	0	(3,999)	0	780,992	0	0	0	14,797	05/10/2050
12519*-AA-7	CED Alamo 5, LLC Debt in a Project		12/31/2022	Redemption 100.0000		169,761	169,761	169,761	169,761	0	0	0	0	0	169,761	0	0	0	5,851	12/31/2040
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project		10/11/2022	Redemption 100.0000		1,392,197	1,392,197	1,392,197	1,392,197	0	0	0	0	0	1,392,197	0	0	0	50,469	12/31/2027
12527G-AF-0	CF INDUSTRIES INC CORPORATE		12/12/2022	Market Axess		352,257	364,000	342,792	347,416	0	924	0	924	0	348,341	0	3,917	3,917	23,380	03/15/2034
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		11/16/2022	Goldman Sachs & Co		8,924,364	9,462,661	9,557,172	9,499,106	0	(9,619)	0	(9,619)	0	9,489,487	0	(567,973)	(567,973)	330,849	01/10/2048
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		11/01/2022	Paydown		273,991	273,991	276,728	275,047	0	(1,055)	0	(1,055)	0	273,991	0	0	0	5,856	01/10/2048
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		06/01/2022	Paydown		405,961	393,370	379,049	386,429	0	6,941	0	6,941	0	393,370	0	0	0	5,879	05/10/2058

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		12/08/2022	Goldman Sachs & Co		5,955,859	6,484,222	6,548,967	6,515,017	0	(7,285)	0	(7,285)	0	6,507,732	0	(551,873)	(551,873)	197,129	11/10/2049
12532B-AC-1	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		11/22/2022	Credit Suisse First Boston Cor		4,202,692	4,554,414	4,626,644	4,592,193	0	(6,568)	0	(6,568)	0	4,585,626	0	(389,694)	(389,694)	167,007	12/10/2054
12532B-AC-1	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		06/01/2022	Paydown		261,843	261,843	265,995	264,015	0	(2,172)	0	(2,172)	0	261,843	0	0	0	4,805	12/10/2054
12542R-H8-2	CHS Inc. Senior Note 3.800% 07/14/25		04/01/2022	Various		12,344,341	12,460,467	12,470,483	12,469,651	0	(628)	0	(628)	0	12,469,023	0	(124,682)	(124,682)	222,281	07/14/2025
125523-AH-3	CIGNA CORP NEW CORPORATE		05/13/2022	Various		35,498,406	34,000,000	38,368,138	37,864,661	0	(124,072)	0	(124,072)	0	37,740,588	0	(2,242,182)	(2,242,182)	707,826	10/15/2028
125523-AK-6	CIGNA CORP NEW CORPORATE		04/18/2022	HARTPARUA		8,111,628	7,865,000	9,348,007	9,313,778	0	(10,303)	0	(10,303)	0	9,303,475	0	(1,191,846)	(1,191,846)	132,744	12/15/2048
125523-AZ-3	CIGNA CORP NEW CORPORATE		05/13/2022	Various		12,995,357	13,100,000	14,153,949	13,948,003	0	(27,076)	0	(27,076)	0	13,920,926	0	(925,569)	(925,569)	181,238	10/15/2027
125523-BX-7	CIGNA CORP NEW CORPORATE		04/01/2022	Conversion		10,116,105	10,000,000	10,389,840	10,238,453	0	(26,560)	0	(26,560)	0	10,211,894	0	(95,789)	(95,789)	103,056	06/15/2024
125523-CK-4	CIGNA CORP NEW CORPORATE		03/15/2022	Various		13,950,938	16,032,000	16,991,866	16,983,101	0	(3,975)	0	(3,975)	0	16,979,126	0	(3,028,188)	(3,028,188)	271,509	03/15/2050
125523-CQ-1	CIGNA CORP NEW CORPORATE		03/03/2022	Various		80,750,625	86,985,000	87,861,994	87,854,735	0	1,558	0	1,558	0	87,856,294	0	(7,105,668)	(7,105,668)	1,299,370	03/15/2051
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2022	Paydown		205,084	205,084	205,547	204,873	0	418	207	211	0	205,084	0	0	0	7,675	02/25/2033
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		10/03/2022	Redemption 100.0000		1,704	1,704	1,693	1,702	0	9	8	1	0	1,704	0	0	0	98	02/25/2033
12572Q-AE-5	CME Group Inc CORPORATE		03/31/2022	Call 100.8210		504,105	500,000	503,308	500,364	0	(128)	0	(128)	0	500,236	0	(236)	(236)	12,272	09/15/2022
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2022	Paydown		1,874,679	1,872,711	1,900,143	1,882,008	0	(9,297)	0	(9,297)	0	1,872,711	0	0	0	38,956	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2022	Paydown		1,599,377	1,595,046	1,610,926	1,596,872	0	(1,826)	0	(1,826)	0	1,595,046	0	0	0	41,764	10/10/2046
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		12/15/2022	Various		17,867,782	18,118,405	18,368,844	18,178,039	0	(36,289)	0	(36,289)	0	18,141,750	0	(273,968)	(273,968)	645,319	02/10/2047
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		03/01/2022	Paydown		231,988	231,988	234,848	232,629	0	(641)	0	(641)	0	231,988	0	0	0	2,202	02/10/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		12/01/2022	Paydown		5,623,216	5,623,216	5,630,025	5,622,228	0	988	0	988	0	5,623,216	0	0	0	108,053	04/10/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		12/01/2022	Paydown		5,664,263	5,653,914	5,672,660	5,659,056	0	(5,141)	0	(5,141)	0	5,653,914	0	0	0	110,660	03/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS		11/01/2022	Paydown		19,172,386	18,900,562	19,088,274	18,935,274	0	(34,712)	0	(34,712)	0	18,900,562	0	0	0	393,612	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS		07/01/2022	Paydown		813,788	803,586	811,582	804,923	0	(1,337)	0	(1,337)	0	803,586	0	0	0	10,882	04/10/2047
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		05/01/2022	Paydown		625,844	612,327	618,421	613,928	0	(1,601)	0	(1,601)	0	612,327	0	0	0	6,810	08/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS 3.620% 10/10/47		12/01/2022	Paydown		8,864,751	8,795,457	8,864,171	8,824,967	0	(29,510)	0	(29,510)	0	8,795,457	0	0	0	185,416	10/10/2047
12592M-BJ-8	COMM 2014-LC17 CMBS 3.648% 10/10/47		07/01/2022	Paydown		8,559,017	8,345,660	8,428,693	8,365,746	0	(20,086)	0	(20,086)	0	8,345,660	0	0	0	151,057	10/10/2047
12592P-BD-4	COMM MORTGAGE TRUST CMBS		12/01/2022	Paydown		3,011,603	2,996,905	3,104,196	3,049,236	0	(52,331)	0	(52,331)	0	2,996,905	0	0	0	60,527	12/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS		02/01/2022	Paydown		1,241,621	1,240,844	1,269,502	1,240,688	0	156	0	156	0	1,240,844	0	0	0	7,068	03/10/2048
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		06/01/2022	Paydown		19,149,319	19,138,998	19,068,722	19,121,694	0	17,304	0	17,304	0	19,138,998	0	0	0	116,012	03/10/2048
12593G-AE-2	COMM MORTGAGE TRUST COMM_15-PC CMBS		10/01/2022	Paydown		975,731	975,423	1,045,226	1,056,913	0	(81,490)	0	(81,490)	0	975,423	0	0	0	13,446	07/10/2050
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS		10/01/2022	Paydown		256,685	252,127	254,647	252,976	0	(849)	0	(849)	0	252,127	0	0	0	5,160	10/10/2048
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS		11/22/2022	INTL FC STONE FINANCIAL INC		1,756,460	1,868,885	1,887,476	1,875,971	0	(1,825)	0	(1,825)	0	1,874,146	0	(117,686)	(117,686)	64,229	02/10/2049
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS		07/01/2022	Paydown		473,980	473,980	483,712	477,938	0	(3,958)	0	(3,958)	0	473,980	0	0	0	9,663	02/10/2049
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS		12/01/2022	Paydown		428,967	428,967	433,255	430,807	0	(1,840)	0	(1,840)	0	428,967	0	0	0	7,902	02/10/2049
12594M-BB-3	COMM MORTGAGE TRUST CMBS		12/13/2022	Various		12,302,657	13,061,771	13,419,308	13,302,784	0	(21,989)	0	(21,989)	0	13,280,795	0	(978,138)	(978,138)	304,560	10/10/2049
12595E-AB-1	COMM MORTGAGE TRUST COMM_17-CO CMBS		12/01/2022	Paydown		144,573	144,573	148,903	146,428	0	(1,855)	0	(1,855)	0	144,573	0	0	0	4,397	09/10/2050
12595J-AG-9	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		05/09/2022	Credit Suisse First Boston Cor		5,776,320	6,089,351	6,150,220	6,122,957	0	(3,583)	0	(3,583)	0	6,119,374	0	(343,053)	(343,053)	86,355	11/15/2050
126117-AT-7	CNA FINANCIAL CORP CORPORATE		12/16/2022	PLAX FLEX PUBLIC BONDS		2,034,767	2,048,000	2,210,570	2,151,444	0	(24,386)	0	(24,386)	0	2,127,058	0	(92,291)	(92,291)	119,808	03/01/2026
126117-AU-4	CNA FINANCIAL CORP CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		3,097,792	3,200,000	3,142,856	3,159,115	0	2,452	0	2,452	0	3,161,567	0	(63,775)	(63,775)	83,413	08/15/2027
126117-AU-4	CNA FINANCIAL CORP CORPORATE		12/16/2022	PLAX FLEX PUBLIC BONDS		3,199,777	3,400,000	3,472,610	3,453,519	0	(9,147)	0	(9,147)	0	3,444,372	0	(244,595)	(244,595)	157,703	08/15/2027
126117-AV-2	CNA FINANCIAL CORP CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		1,563,040	1,630,000	1,642,095	1,639,230	0	(388)	0	(388)	0	1,638,842	0	(75,803)	(75,803)	34,610	05/01/2029
12624B-AC-0	COMM MORTGAGE TRUST CMBS		02/01/2022	Paydown		18,132,719	18,132,719	18,610,828	18,164,342	0	(31,623)	0	(31,623)	0	18,132,719	0	0	0	93,091	05/15/2045
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2022	Paydown		6,795,910	6,795,910	7,000,583	6,878,206	0	(82,297)	0	(82,297)	0	6,795,910	0	0	0	205,722	03/10/2046
12625K-AD-7	COMM MORTGAGE TRUST CMBS		11/01/2022	Paydown		1,407,177	1,405,633	1,413,115	1,406,186	0	(553)	0	(553)	0	1,405,633	0	0	0	40,532	06/10/2046
12626B-AC-8	COMM_13-CR10 CMBS 3.923% 08/10/46		12/15/2022	Various		2,989,381	2,882,307	2,911,029	2,885,308	0	(1,624)	0	(1,624)	0	2,883,684	0	18,646	18,646	56,137	08/10/2046
12626B-AC-8	COMM_13-CR10 CMBS 3.923% 08/10/46		12/01/2022	Paydown		5,173,270	5,173,270	5,224,821	5,178,656	0	(5,387)	0	(5,387)	0	5,173,270	0	0	0	155,504	08/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		12/01/2022	Paydown		9,184,836	9,184,836	9,256,593	9,203,001	0	(18,164)	0	(18,164)	0	9,184,836	0	0	0	187,776	08/10/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12626L-AD-4	COMM MORTGAGE TRUST CMBS		12/01/2022	Paydown		1,113	1,113	1,124	1,114	0	(1)	0	(1)	0	1,113	0	0	0	23	08/10/2050
12626P-AM-5	CRH AMERICA INC CORPORATE		04/01/2022	Conversion		1,519,782	1,500,000	1,647,705	1,621,995	0	(9,613)	0	(9,613)	0	1,612,383	0	(92,601)	(92,601)	21,474	05/18/2025
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS		02/01/2022	Paydown		699,126	699,126	723,073	699,320	0	(194)	0	(194)	0	699,126	0	0	0	3,344	02/10/2048
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		12/01/2022	Paydown		1,422,789	1,422,789	1,455,080	1,436,359	0	(13,570)	0	(13,570)	0	1,422,789	0	0	0	24,161	02/10/2048
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2022	Paydown		2,222,669	2,222,669	2,243,632	2,229,090	0	(6,421)	0	(6,421)	0	2,222,669	0	0	0	44,873	11/10/2046
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		04/01/2022	Conversion		8,917,423	8,887,937	8,976,807	8,901,235	0	(2,908)	0	(2,908)	0	8,898,327	0	19,096	19,096	116,373	11/10/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		05/10/2022	Deutsche Bank Securities Inc		717,366	721,424	745,124	731,620	0	(2,536)	0	(2,536)	0	729,084	0	(11,718)	(11,718)	10,153	02/10/2047
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		06/01/2022	Paydown		2,076,641	2,076,641	2,155,329	2,114,528	0	(37,887)	0	(37,887)	0	2,076,641	0	0	0	19,518	02/10/2047
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS		04/01/2022	Conversion		4,547,665	4,500,000	4,544,714	4,504,294	0	(1,400)	0	(1,400)	0	4,504,894	0	42,771	42,771	59,325	02/10/2047
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		12/01/2022	Paydown		3,399,433	3,399,433	3,465,297	3,425,573	0	(26,140)	0	(26,140)	0	3,399,433	0	0	0	66,244	05/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS		11/16/2022	Morgan Stanley & Co, Inc		17,863,225	18,313,186	18,495,961	18,346,530	0	(20,724)	0	(20,724)	0	18,325,806	0	(462,581)	(462,581)	653,119	05/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS		05/01/2022	Paydown		142,944	142,944	144,370	143,204	0	(260)	0	(260)	0	142,944	0	0	0	2,204	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		05/01/2022	Paydown		150,971	150,971	152,474	151,245	0	(274)	0	(274)	0	150,971	0	0	0	2,233	07/15/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		06/01/2022	Paydown		1,563,798	1,563,798	1,561,814	1,561,827	0	1,972	0	1,972	0	1,563,798	0	0	0	20,631	06/15/2057
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		12/01/2022	Paydown		4,058,526	4,054,235	4,165,568	4,120,352	0	(66,117)	0	(66,117)	0	4,054,235	0	0	0	68,635	06/15/2057
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR CMBS		05/01/2022	Paydown		92,875	90,049	90,949	90,367	0	(318)	0	(318)	0	90,049	0	0	0	923	10/10/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		11/01/2022	Paydown		363,011	362,394	371,986	366,562	0	(4,169)	0	(4,169)	0	362,394	0	0	0	8,882	11/15/2048
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		11/22/2022	Goldman Sachs & Co		5,881,197	6,372,043	6,435,732	6,398,699	0	(7,379)	0	(7,379)	0	6,391,321	0	(510,124)	(510,124)	201,134	11/15/2049
126408-HN-6	CSX CORP CORPORATE 4.750% 11/15/48		06/27/2022	Citigroup Capital Markets Inc		1,932,760	2,000,000	2,637,049	2,632,436	0	(7,856)	0	(7,856)	0	2,624,580	0	(691,820)	(691,820)	59,111	11/15/2048
126408-HS-5	CSX CORP CORPORATE 3.800% 04/15/50		04/18/2022	Various		8,071,982	8,400,000	9,114,012	9,104,621	0	(2,392)	0	(2,392)	0	9,102,229	0	(1,030,247)	(1,030,247)	141,064	04/15/2050
126408-HT-3	CSX CORP CORPORATE 2.500% 05/15/51		06/27/2022	Suntrust Capital Markets Inc		1,668,575	2,500,000	2,345,549	2,346,545	0	1,680	0	1,680	0	2,348,225	0	(679,650)	(679,650)	38,889	05/15/2051
126650-CN-8	CVS HEALTH CORP CORPORATE		04/18/2022	HARTPARUA		6,281,453	6,000,000	7,837,320	7,787,527	0	(15,903)	0	(15,903)	0	7,771,624	0	(1,490,171)	(1,490,171)	229,771	07/20/2045
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		01/13/2022	Low Book Value		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/25/2046
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20		01/25/2022	Paydown		243	243	243	243	0	0	0	0	0	243	0	0	0	0	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20		12/27/2022	Paydown		132,232	132,232	132,232	132,232	0	0	0	0	0	132,232	0	0	0	2,809	12/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC		12/27/2022	Paydown		69,151	69,151	69,529	69,410	0	(259)	0	(259)	0	69,151	0	0	0	798	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/27/2022	Paydown		218,975	218,975	186,620	176,642	0	42,333	0	42,333	0	218,975	0	0	0	3,479	05/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/27/2022	Paydown		9,187	9,187	8,925	8,993	0	204	11	193	0	9,187	0	0	0	66	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		01/25/2022	Paydown		35,864	35,864	36,049	35,904	0	(40)	0	(40)	0	35,864	0	0	0	263	02/25/2033
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13		12/27/2022	Paydown		1,195,227	1,195,227	843,634	1,135,706	0	59,520	0	59,520	0	1,195,227	0	0	0	12,020	04/25/2035
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		11/01/2022	Paydown		918	918	939	918	0	0	0	0	0	918	0	0	0	53	09/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		04/25/2022	Low Book Value		11,684	5,442	5	5	0	0	0	0	0	5	0	11,679	11,679	0	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		05/01/2022	Paydown		2,404	144,997	122	122	0	2,281	0	2,281	0	2,404	0	0	0	665	05/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		12/27/2022	Low Book Value		2,137	1,302	1,172	821	0	(6)	0	(6)	0	815	0	1,323	1,323	0	01/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE		01/13/2022	Low Book Value		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		12/27/2022	Low Book Value		24,676	0	0	0	0	0	0	0	0	0	0	24,676	24,676	0	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/27/2022	Paydown		721,715	721,715	251,498	510,369	0	211,345	0	211,345	0	721,715	0	0	0	3,316	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3		12/01/2022	Paydown		2,997	2,997	2,873	2,559	0	438	0	438	0	2,997	0	0	0	42	06/20/2035
126748-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		12/10/2022	Redemption 100.0000		336,960	336,960	336,960	336,960	0	0	0	0	0	336,960	0	0	0	7,375	08/10/2035
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec		09/30/2022	Various		55,045	55,045	55,045	55,045	0	0	0	0	0	55,045	0	0	0	2,002	12/31/2039
127097-D#-7	Coterra Energy Senior Note		04/01/2022	Empower PICA GWNY		5,384,121	5,106,749	5,106,749	5,106,749	0	0	0	0	0	5,106,749	0	277,372	277,372	210,625	01/15/2026
127097-D@-9	Coterra Energy SENIOR NOTE		04/01/2022	Various		6,112,221	6,000,430	6,300,618	6,215,126	0	(51,442)	0	(51,442)	0	6,163,684	0	(51,463)	(51,463)	238,524	01/15/2023
12740#-AA-4	SPE affltd w Border States Ind CTL		12/15/2022	Redemption 100.0000		162,423	162,423	162,423	162,423	0	0	0	0	0	162,423	0	0	0	4,148	04/15/2036
12770R-AA-1	CAESARS RESORT COLLECTION LLC/ CORPORATE		04/01/2022	Conversion		3,632,438	3,550,000	3,736,375	3,711,587	0	(29,884)	0	(29,884)	0	3,681,704	0	(49,266)	(49,266)	153,094	07/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12806*-AH-4	Caithness Long Island, LLC Series H Seni		07/15/2022	Redemption 100.0000		792,899	792,899	792,899	792,899	0	0	0	0	0	792,899	0	0	0	34,045	01/15/2032
130572-AA-8	California Ridge Wind Energy Senior Secu		12/01/2022	PARCC Custody PPC		3,164,499	3,210,605	3,210,605	3,210,605	0	0	0	0	0	3,210,605	0	(46,106)	(46,106)	184,498	06/30/2032
131347-CK-0	CALPINE CORP CORPORATE		04/01/2022	Conversion		2,481,355	2,462,000	2,530,444	2,521,845	0	(10,186)	0	(10,186)	0	2,511,659	0	(30,305)	(30,305)	43,085	06/01/2026
131347-CP-9	CALPINE CORP CORPORATE		04/12/2022	Goldman Sachs & Co		4,973,719	5,565,000	5,815,425	5,765,684	0	(13,242)	0	(13,242)	0	5,752,442	0	(778,723)	(778,723)	180,882	02/01/2029
14149#-AG-4	Cardinal Glass Industries Senior Note		07/28/2022	Various		24,000,000	24,000,000	24,448,173	24,108,951	0	(108,951)	0	(108,951)	0	24,000,000	0	0	0	675,000	07/28/2022
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE		04/01/2022	Conversion		879,449	873,000	855,313	870,466	0	530	0	530	0	870,996	0	8,453	8,453	15,210	03/15/2023
141781-AT-1	Cargill Inc NOTES 6.125% 04/19/34		08/01/2022	PURCTAX		1,098,700	951,000	903,688	920,691	0	962	0	962	0	921,653	0	177,047	177,047	45,790	04/19/2034
141781-BK-9	Cargill Inc CORPORATE 3.250% 05/23/29		04/01/2022	Conversion		3,013,745	3,000,000	3,280,800	3,275,673	0	(9,049)	0	(9,049)	0	3,266,624	0	(252,879)	(252,879)	34,667	05/23/2029
141781-BM-5	Cargill Inc CORPORATE 2.125% 04/23/30		01/28/2022	Various		2,053,114	2,100,000	2,201,472	2,186,968	0	(375)	0	(375)	0	2,186,592	0	(133,478)	(133,478)	10,141	04/23/2030
141781-BS-2	Cargill Inc CORPORATE 2.125% 11/10/31		02/24/2022	Citigroup Capital Markets Inc		1,483,280	1,600,000	1,602,256	1,602,209	0	150	0	150	0	1,602,360	0	(119,080)	(119,080)	10,200	11/10/2031
141781-G*-9	Cargill Inc SRNT 8.930% 12/09/24		04/01/2022	Various		7,370,706	6,552,938	7,439,021	6,754,894	0	(16,046)	0	(16,046)	0	6,738,848	0	631,858	631,858	182,055	12/09/2024
14313F-AD-1	CARMX_AUTO ASSET BACKED		03/15/2022	Paydown		2,770,785	2,770,785	2,770,407	2,770,515	0	269	0	269	0	2,770,785	0	0	0	13,246	06/15/2023
14316H-AC-6	CARMX_AUTO ASSET BACKED		12/15/2022	Paydown		5,833,613	5,833,613	5,832,329	5,832,894	0	719	0	719	0	5,833,613	0	0	0	22,787	08/15/2025
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTGAGE		06/27/2022	Key Capital Markets		232,051	212,000	270,856	254,192	0	(1,417)	0	(1,417)	0	252,775	0	(20,724)	(20,724)	10,244	09/15/2033
14448C-AQ-7	CARRIER GLOBAL CORP CORPORATE		04/20/2022	Goldman Sachs & Co		3,271,933	3,650,000	3,779,648	3,772,319	0	(4,410)	0	(4,410)	0	3,767,909	0	(495,976)	(495,976)	68,167	02/15/2030
147528-F*-9	Casey's General Stores Inc Senior Note		12/17/2022	Various		545,000	545,000	545,000	545,000	0	0	0	0	0	545,000	0	0	0	20,438	12/18/2028
147528-F*-9	Casey's General Stores Inc Senior Note		12/01/2022	PARCC Custody PPC		1,237,553	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	(62,447)	(62,447)	46,583	12/18/2028
149123-BL-4	CATERPILLAR INC CORPORATE		06/27/2022	JANE STREET EXECUTION SERVICES		200,664	187,000	225,032	215,645	0	(795)	0	(795)	0	214,850	0	(14,186)	(14,186)	7,819	09/15/2035
149123-BS-9	CATERPILLAR INC CORPORATE		06/27/2022	Citigroup Capital Markets Inc		7,112,050	6,700,000	6,960,228	6,915,542	0	(3,326)	0	(3,326)	0	6,912,216	0	199,834	199,834	205,169	05/27/2041
149123-CB-5	CATERPILLAR INC CORP 3.803% 08/15/42		06/27/2022	JP Morgan Securities, Inc		248,804	275,000	275,113	275,096	0	(2)	0	(2)	0	275,094	0	(26,290)	(26,290)	9,122	08/15/2042
149123-CF-6	CATERPILLAR INC CORPORATE		05/13/2022	Various		21,121,132	24,360,000	24,967,460	24,963,470	0	(2,708)	0	(2,708)	0	24,960,762	0	(3,839,630)	(3,839,630)	476,114	09/19/2049
149123-CG-4	CATERPILLAR INC CORPORATE		04/01/2022	Conversion		1,942,172	2,000,000	2,087,260	2,085,950	0	(2,656)	0	(2,656)	0	2,083,295	0	(141,123)	(141,123)	27,733	09/19/2029
149123-CJ-8	CATERPILLAR INC CORPORATE		04/28/2022	Various		23,355,770	23,833,000	26,076,887	26,054,927	0	(7,490)	0	(7,490)	0	26,047,437	0	(2,691,667)	(2,691,667)	318,480	04/09/2050
14913Q-3A-5	CATERPILLAR FINANCIAL SERVICES CORPORATE		09/06/2022	Maturity		9,600,000	9,600,000	9,586,656	9,596,802	0	3,198	0	3,198	0	9,600,000	0	0	0	182,400	09/06/2022
14916R-AF-1	Catholic Health Initiatives CORP		04/01/2022	Conversion		7,720,034	7,600,000	7,582,368	7,596,315	0	392	0	392	0	7,596,707	0	123,327	123,327	212,800	08/01/2023
15073L-AA-1	CEDARS-SINAI MEDICAL CENTER CORPORATE		05/18/2022	Market Axess		4,515,828	5,305,000	5,305,000	5,305,000	0	0	0	0	0	5,305,000	0	(789,172)	(789,172)	56,980	08/15/2031
15137@-AA-0	Centennial Pipeline LLC Senior Note		12/31/2022	Redemption 100.0000		540,000	540,000	540,000	540,000	0	0	0	0	0	540,000	0	0	0	26,631	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note		12/31/2022	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,990	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note		12/31/2022	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	5,903	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note		12/31/2022	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	5,461	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note		12/31/2022	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,178	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note		12/31/2022	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	8,060	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note		12/31/2022	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,940	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se		12/31/2022	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	12,345	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT		12/31/2022	Redemption 100.0000		764,635	764,635	764,635	764,635	0	0	0	0	0	764,635	0	0	0	39,575	09/30/2023
15189W-AL-4	CENTERPOINT ENERGY RESOURCES C CORPORATE		04/01/2022	Conversion		4,075,229	4,000,000	4,481,920	4,471,791	0	(18,526)	0	(18,526)	0	4,453,265	0	(378,036)	(378,036)	80,000	04/01/2028
15189X-AQ-1	CENTERPOINT ENERGY CORPORATE		04/01/2022	Conversion		2,548,343	2,620,000	2,612,198	2,614,536	0	291	0	291	0	2,614,827	0	(66,484)	(66,484)	36,680	09/01/2026
15189X-AS-7	CENTERPOINT ENERGY CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		2,010,524	2,203,000	2,172,070	2,174,669	0	224	0	224	0	2,174,893	0	(164,369)	(164,369)	61,880	03/01/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER		12/27/2022	Paydown Redemption		169,605	169,605	169,737	169,683	0	(78)	0	(78)	0	169,605	0	0	0	1,200	09/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		11/25/2022	100.0000		353,055	353,055	317,306	288,446	0	64,609	0	64,609	0	353,055	0	0	0	3,740	03/25/2033
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS		12/27/2022	Paydown		50,320	50,320	50,210	50,286	0	34	0	34	0	50,320	0	0	0	397	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D		07/25/2022	Paydown		67,132	67,132	19,525	45,075	0	22,056	0	22,056	0	67,132	0	0	0	383	09/25/2034
15678#-AL-9	Cerner Corporation Sr. Unsecured		06/08/2022	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	259,583	03/11/2030
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2022	Redemption 100.0000		36,549	36,549	36,549	36,549	0	0	0	0	0	36,549	0	0	0	891	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2022	Redemption 100.0000		165,494	165,494	165,494	165,494	0	0	0	0	0	165,494	0	0	0	4,366	01/10/2041
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		12/10/2022	Redemption 100.0000		416,113	416,113	416,113	416,113	0	0	0	0	0	416,113	0	0	0	10,168	03/10/2045
161175-AY-0	CHARTER COMM OPT LLC/CAP CORPORATE		09/30/2022	RBC Capital Markets		1,954,940	2,000,000	1,950,828	2,116,945	0	(25,232)	140,710	(165,942)	0	1,951,003	0	3,937	3,937	117,519	07/23/2025
161175-BX-1	CHARTER COMM OPT LLC/CAP CORPORATE		09/29/2022	RBC Capital Markets		7,304,980	10,315,000	10,292,926	10,294,584	0	1,305	0	1,305	0	10,295,888	0	(2,990,909)	(2,990,909)	278,104	02/01/2032
161175-CA-0	CHARTER COMM OPT LLC/CAP CORPORATE		04/18/2022	HARTPARUA		2,223,345	2,905,000	2,903,577	2,903,387	0	(14)	0	(14)	0	2,903,373	0	(680,028)	(680,028)	43,430	06/01/2052
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		11/15/2022	Paydown		5,139,346	5,139,346	5,138,369	5,138,890	0	456	0	456	0	5,139,346	0	0	0	75,411	01/15/2031
165303-F*-4	Chesapeake Utilities Corp Senior Note		05/15/2022	Redemption 100.0000		500,000	500,000	548,670	520,387	0	(20,387)	0	(20,387)	0	500,000	0	0	0	9,700	05/15/2029
166754-AS-0	CHEVRON PHILLIPS CHEM CORPORATE		04/01/2022	Conversion		304,153	300,000	339,846	337,401	0	(1,449)	0	(1,449)	0	335,952	0	(31,799)	(31,799)	3,700	06/01/2028
166764-AH-3	CHEVRON CORP CORPORATE		04/01/2022	Conversion		10,712,312	10,600,000	10,693,638	10,613,622	0	(2,949)	0	(2,949)	0	10,610,673	0	101,639	101,639	91,139	06/24/2023
166764-AH-3	CHEVRON CORP CORPORATE		05/11/2022	Call 101.0594		8,650,682	8,560,000	8,472,517	8,545,042	0	3,409	0	3,409	0	8,548,451	0	11,549	11,549	194,631	06/24/2023
166764-BL-3	CHEVRON CORP CORPORATE		06/09/2022	JANE STREET EXECUTION SERVICES		5,890,020	6,000,000	5,803,140	5,876,364	0	11,909	0	11,909	0	5,888,273	0	1,747	1,747	101,913	05/16/2026
166764-BT-6	CHEVRON CORP CORPORATE		04/01/2022	Conversion		26,273,744	26,000,000	26,000,000	26,000,000	0	0	0	0	0	26,000,000	0	273,744	273,744	434,893	03/03/2024
167885-A#-9	Chicago Parking Meters, LLC Senior Secur		03/30/2022	Redemption 100.0000		97,600	97,600	97,600	97,600	0	0	0	0	0	97,600	0	0	0	1,237	12/30/2033
167885-A#-9	Chicago Parking Meters, LLC Senior Secur		04/01/2022	Empower PICA GWLA		9,594,494	9,730,956	9,730,956	9,730,956	0	0	0	0	0	9,730,956	0	(136,461)	(136,461)	124,710	12/30/2033
169905-AE-6	CHOICE HOTELS CORP 5.750% 07/01/22		04/01/2022	Conversion		760,439	761,000	792,391	763,212	0	(1,231)	0	(1,231)	0	761,981	0	(1,542)	(1,542)	32,818	07/01/2022
169905-AE-6	CHOICE HOTELS CORP 5.750% 07/01/22		07/01/2022	Maturity		10,745,000	10,745,000	11,243,265	10,780,356	0	(35,356)	0	(35,356)	0	10,745,000	0	0	0	617,838	07/01/2022
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		06/29/2022	Call 87.4150		667,755	763,891	298,679	479,378	0	0	(188,377)	188,377	0	667,755	0	0	0	0	12/15/2031
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		06/29/2022	Capital Distribution		897,242	0	897,242	897,242	0	0	0	0	0	897,242	0	0	0	0	12/15/2031
171232-AS-0	CHUBB CORPORATION CORPORATE		06/27/2022	JANE STREET EXECUTION SERVICES		263,597	225,000	316,833	297,863	0	(1,604)	0	(1,604)	0	296,260	0	(32,663)	(32,663)	9,100	05/15/2038
17252M-A*-1	Cintas Corporation Senior Unsecured Note		04/01/2022	Various		2,885,025	2,872,546	2,997,067	2,938,684	0	(12,620)	0	(12,620)	0	2,926,064	0	(41,039)	(41,039)	49,406	04/17/2023
17252M-A@-9	Cintas Corporation Senior Unsecured Note		04/01/2022	Empower PICA GWLA		2,406,112	2,425,706	2,484,276	2,446,143	0	(1,406)	0	(1,406)	0	2,444,737	0	(38,625)	(38,625)	43,399	04/15/2025
17275R-AF-9	CISCO SYSTEMS INC CORPORATE		11/15/2022	JP Morgan Securities, Inc		10,817,914	10,700,000	10,425,973	10,485,299	0	5,582	0	5,582	0	10,490,881	0	327,033	327,033	787,936	01/15/2040
17275R-AF-9	CISCO SYSTEMS INC CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		2,306,426	2,000,000	1,948,780	1,959,869	0	756	0	756	0	1,960,625	0	345,801	345,801	115,500	01/15/2040
17275R-AV-4	CISCO SYSTEMS INC CORPORATE		04/01/2022	Conversion		8,638,980	8,600,000	8,553,818	8,596,520	0	1,491	0	1,491	0	8,598,011	0	40,969	40,969	75,967	06/15/2022
17275R-BE-1	CISCO SYSTEMS INC CORPORATE		04/01/2022	Conversion		15,635,352	15,555,000	15,529,490	15,550,159	0	1,060	0	1,060	0	15,551,219	0	84,133	84,133	237,041	02/28/2023
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/01/2022	Paydown		2,013,388	2,013,388	2,033,438	2,022,190	0	(8,803)	0	(8,803)	0	2,013,388	0	0	0	33,480	04/10/2049
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/01/2022	Conversion		3,369,900	3,500,000	3,691,395	3,644,468	0	(8,119)	0	(8,119)	0	3,636,349	0	(266,449)	(266,449)	30,042	08/10/2049
17291E-AV-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		06/01/2022	Paydown		50,167	50,167	50,053	50,072	0	95	0	95	0	50,167	0	0	0	867	12/10/2049
172967-DR-9	CITIGROUP INC CORPORATE		12/07/2022	JANE STREET EXECUTION SERVICES		3,154,050	3,000,000	3,009,450	3,006,333	0	(319)	0	(319)	0	3,006,015	0	148,035	148,035	236,833	08/25/2036
172967-EP-2	CITIGROUP INC CORPORATE		06/27/2022	Market Axess		84,963	77,000	105,173	99,560	0	(483)	0	(483)	0	99,077	0	(14,115)	(14,115)	4,323	03/05/2038
172967-KN-0	CITIGROUP INC CORPORATE		04/01/2022	Conversion		10,085,335	10,000,000	10,337,900	10,224,107	0	(12,112)	0	(12,112)	0	10,211,996	0	(126,661)	(126,661)	141,667	05/01/2026
172967-KY-6	CITIGROUP INC CORPORATE		04/01/2022	Conversion		4,068,526	4,100,000	4,185,444	4,157,727	0	(2,913)	0	(2,913)	0	4,154,814	0	(86,288)	(86,288)	58,311	10/21/2026
172967-LJ-8	CITIGROUP INC CORP FLOATER		04/18/2022	HARTPARUA		5,455,873	5,600,000	5,776,240	5,750,401	0	1,479	0	1,479	0	5,751,880	0	(296,007)	(296,007)	116,538	04/24/2048
172967-MY-4	CITIGROUP INC CORP FLOATER		05/13/2022	Market Axess		100,846	120,000	120,000	120,000	0	0	0	0	0	120,000	0	(19,154)	(19,154)	1,673	05/01/2032
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		12/27/2022	Low Book Value		84,721	23,092	3,873	0	0	0	0	0	0	0	0	84,721	84,721	0	11/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		10/01/2022	Paydown		0	(43,940)	(7,370)	0	0	0	0	0	0	0	0	0	0	0	11/25/2036
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/10/2022	Morgan Stanley & Co, Inc		1,074,983	1,077,509	1,088,212	1,078,053	0	(491)	0	(491)	0	1,077,562	0	(2,579)	(2,579)	13,565	04/10/2046
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2022	Paydown		5,528,614	5,528,614	5,583,533	5,531,405	0	(2,791)	0	(2,791)	0	5,528,614	0	0	0	141,510	04/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/15/2022	Various		25,152,504	24,952,867	25,201,253	24,984,973	0	(13,319)	0	(13,319)	0	24,971,654	0	180,851	180,851	448,902	09/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/01/2022	Paydown		2,043,085	2,043,085	2,063,423	2,045,714	0	(2,629)	0	(2,629)	0	2,043,085	0	0	0	41,276	09/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2022	Paydown		9,321,265	9,321,265	9,392,631	9,339,953	0	(18,688)	0	(18,688)	0	9,321,265	0	0	0	186,417	11/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/17/2022	BREAN MURRAY CARRET &		6,874,862	6,956,071	7,025,540	6,971,395	0	(10,055)	0	(10,055)	0	6,961,340	0	(145,749)	(145,749)	261,854	03/10/2047
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/01/2022	Paydown		4,135,764	4,135,764	4,177,067	4,144,875	0	(9,111)	0	(9,111)	0	4,135,764	0	0	0	95,325	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2022	Paydown		7,590,260	7,571,375	7,691,453	7,619,762	0	(48,386)	0	(48,386)	0	7,571,375	0	0	0	154,389	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/01/2022	Paydown		2,368,658	2,321,156	2,344,179	2,327,526	0	(6,369)	0	(6,369)	0	2,321,156	0	0	0	52,686	05/10/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2022	Paydown		6,286,877	6,286,877	6,356,054	6,315,075	0	(28,198)	0	(28,198)	0	6,286,877	0	0	0	114,208	07/10/2047
17322Y-AC-4	CITIGROUP COML MTG TR2014-GC25 CMBS		03/01/2022	Paydown		5,050,723	4,931,302	4,980,326	4,943,324	0	(12,022)	0	(12,022)	0	4,931,302	0	0	0	52,191	10/10/2047
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/01/2022	Conversion		960,972	968,041	997,070	986,992	0	(1,572)	0	(1,572)	0	985,420	0	(24,448)	(24,448)	9,884	11/10/2048
17324T-AC-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/01/2022	Conversion		4,774,612	4,750,735	4,893,055	4,769,205	0	(6,163)	0	(6,163)	0	4,763,042	0	11,570	11,570	55,805	02/10/2049
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/10/2022	Various		6,184,515	6,445,854	6,627,686	6,595,246	0	(3,722)	0	(3,722)	0	6,591,524	0	(407,009)	(407,009)	65,546	10/10/2049
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/13/2022	Bank Of Montreal-Montreal		6,366,598	6,900,000	6,968,869	6,931,346	0	(7,601)	0	(7,601)	0	6,923,745	0	(557,147)	(557,147)	207,595	11/15/2049
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2022	Paydown		389,294	389,294	382,217	383,744	0	5,550	0	5,550	0	389,294	0	0	0	6,761	08/15/2050
17326D-AB-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2022	Paydown		698,631	698,631	705,599	700,979	0	(2,348)	0	(2,348)	0	698,631	0	0	0	21,720	09/15/2050
17326D-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2022	Paydown		405,962	405,962	418,135	410,862	0	(4,901)	0	(4,901)	0	405,962	0	0	0	11,658	09/15/2050
17455@-AA-0	Citizens Entprs. Capital LLC Debt in a P		12/31/2022	Redemption 100.0000		2,959,679	2,959,679	2,959,679	2,959,679	0	0	0	0	0	2,959,679	0	0	0	55,526	12/31/2034
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unse		09/13/2022	Various		24,015,000	24,015,000	24,725,346	24,446,471	0	(260,736)	0	(260,736)	0	24,185,736	0	(170,736)	(170,736)	822,701	02/27/2023
191216-CR-9	COCA COLA CO CORPORATE		04/01/2022	Conversion		5,120,835	5,000,000	5,486,550	5,370,607	0	(16,810)	0	(16,810)	0	5,353,797	0	(232,962)	(232,962)	87,188	03/25/2027
191216-DL-1	COCA COLA CO CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		2,825,684	3,545,000	3,488,351	3,489,217	0	445	0	445	0	3,489,662	0	(663,978)	(663,978)	74,445	03/05/2051
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES		02/01/2022	Various		14,330,000	14,330,000	16,063,326	14,339,234	0	(9,234)	0	(9,234)	0	14,330,000	0	0	0	609,025	02/01/2022
191219-AQ-7	Coca Cola Enterprises Inc DEBENTURES		09/15/2022	Maturity		5,000,000	5,000,000	5,685,130	5,040,184	0	(40,184)	0	(40,184)	0	5,000,000	0	0	0	400,000	09/15/2022
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES		08/01/2022	PURCTR1		1,625,589	1,320,000	1,318,733	1,318,991	0	22	0	22	0	1,319,013	0	306,576	306,576	70,506	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES		06/08/2022	PLAX FLEX PUBLIC BONDS		793,642	790,000	801,566	793,917	0	(275)	0	(275)	0	793,642	0	0	0	31,113	11/15/2026
19416Q-EA-4	COLGATE PALMOLIVE CO CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		4,364,995	4,400,000	3,988,336	4,346,638	0	18,357	0	18,357	0	4,364,995	0	0	0	68,163	02/01/2023
195674-J#-4	Colonial Gas Co Senior Unsecured Note		04/01/2022	Various		6,678,561	6,940,072	7,333,631	7,313,336	0	(15,143)	0	(15,143)	0	7,298,193	0	(619,631)	(619,631)	106,199	10/05/2027
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES		04/01/2022	Conversion		166,725	151,000	158,928	154,048	0	(214)	0	(214)	0	153,835	0	12,891	12,891	3,419	06/15/2025
20030N-AF-8	COMCAST CORP BOND 5.650% 06/15/35		06/27/2022	JANE STREET EXECUTION SERVICES		253,798	235,000	291,586	277,448	0	(1,200)	0	(1,200)	0	276,248	0	(22,451)	(22,451)	7,155	06/15/2035
20030N-AK-7	COMCAST CORP CORPORATE		12/13/2022	GREUSD		1,140,935	1,000,000	990,300	993,230	0	321	0	321	0	993,551	0	147,384	147,384	70,236	11/15/2035
20030N-AV-3	COMCAST CORP CORPORATE		12/13/2022	GREUSD		2,330,716	2,000,000	2,020,100	2,014,958	0	(585)	0	(585)	0	2,014,373	0	316,342	316,342	184,947	08/15/2037
20030N-BB-6	COMCAST CORP CORPORATE		06/27/2022	Market Axess		284,070	250,000	341,446	325,004	0	(1,402)	0	(1,402)	0	323,602	0	(39,532)	(39,532)	13,244	03/01/2040
20030N-BG-5	COMCAST CORP CORPORATE		06/27/2022	SUMRIDGE PARTNERS LLC		90,521	100,000	109,829	108,326	0	(128)	0	(128)	0	108,198	0	(17,677)	(17,677)	4,300	01/15/2043
20030N-DT-5	COMCAST CORP CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		2,629,240	3,730,000	3,451,970	3,453,316	0	1,682	0	1,682	0	3,454,998	0	(825,758)	(825,758)	59,644	11/01/2056
200340-AT-4	COMERICA INC CORPORATE		05/13/2022	Goldman Sachs & Co		1,327,563	1,350,000	1,460,047	1,434,184	0	(4,244)	0	(4,244)	0	1,429,941	0	(102,378)	(102,378)	42,900	02/01/2029
200474-BB-9	COMM MORTGAGE TRUST COMM_15-LC CMBS		04/01/2022	Conversion		4,838,274	4,886,421	4,955,083	4,928,664	0	(4,071)	0	(4,071)	0	4,924,913	0	(86,639)	(86,639)	47,914	02/10/2048
200474-BB-9	COMM MORTGAGE TRUST COMM_15-LC CMBS		03/01/2022	Paydown		13,579	13,579	13,770	13,696	0	(117)	0	(117)	0	13,258	0	0	0	100	02/10/2048
202795-JM-3	COMMONWEALTH EDISON CORPORATE		02/23/2022	Morgan Stanley & Co, Inc		5,265,850	5,000,000	6,026,750	6,022,104	0	(3,927)	0	(3,927)	0	6,018,176	0	(752,326)	(752,326)	96,667	03/01/2048
20373#-AH-6	Community Loan Fund of NJ Senior Note		12/31/2022	Various		333,332	333,332	322,265	330,350	0	2,982	0	2,982	0	333,332	0	0	0	9,131	03/02/2023
20647@-AD-7	Concord Purchaser Corp. Sr. Secured		04/14/2022	Direct		2,244,152	2,246,454	2,246,454	2,246,454	0	0	0	0	0	2,246,454	0	(2,301)	(2,301)	9,053	03/16/2026
20647@-AD-7	Concord Purchaser Corp. Sr. Secured		12/30/2022	Various		750,086	750,086	748,026	744,346	0	5,740	0	5,740	0	750,086	0	0	0	34,774	03/16/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20647@-AD-7	Concord Purchaser Corp. Sr. Secured		10/28/2022	Windhill1Priv GOLDEN Redemption		9,582,859	9,666,113	9,557,852	9,428,905	0	670	0	670	0	9,429,575	0	153,285	153,285	509,480	03/16/2026
207528-AA-4	ConnectAmerica.com LLC Sr. Secured		12/30/2022	100.0000		89,913	89,913	89,913	89,913	0	0	0	0	0	89,913	0	0	0	4,904	06/30/2026
207597-EJ-0	CONNECTICUT LIGHT & PWR CO CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		1,770,181	1,800,000	1,892,574	1,865,021	0	(4,686)	0	(4,686)	0	1,860,336	0	(90,154)	(90,154)	38,720	03/15/2027
208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES		06/23/2022	Various		9,290,279	8,545,000	9,486,324	9,097,458	0	(28,038)	0	(28,038)	0	9,069,420	0	220,859	220,859	378,879	04/15/2029
20825C-AF-1	Conocophillips COMPANY GUARNT		06/27/2022	Daiwa Securities Co. Ltd Tokyo		399,989	365,000	456,798	428,739	0	(2,378)	0	(2,378)	0	426,361	0	(26,372)	(26,372)	15,194	10/15/2032
20825C-AP-9	Conocophillips CORPORATE		12/12/2022	JANE STREET EXECUTION SERVICES		312,993	288,000	295,080	293,982	0	(212)	0	(212)	0	293,770	0	19,223	19,223	18,361	05/15/2038
20825C-AP-9	Conocophillips CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		1,981,394	1,727,000	1,798,826	1,781,178	0	(1,260)	0	(1,260)	0	1,779,918	0	201,476	201,476	73,023	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE		12/12/2022	Mizuho Securities USA, Inc.		1,427,343	1,224,000	1,338,391	1,321,812	0	(3,353)	0	(3,353)	0	1,318,459	0	108,884	108,884	108,953	02/01/2039
20825C-AQ-7	Conocophillips CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		2,578,326	2,100,000	2,333,205	2,279,364	0	(3,620)	0	(3,620)	0	2,275,744	0	302,582	302,582	137,258	02/01/2039
20825C-AV-6	Conocophillips CORPORATE		05/09/2022	Tax Free Exchange		2,294,000	2,000,000	2,017,793	2,015,520	0	(887)	0	(887)	0	2,014,633	0	279,367	279,367	45,417	10/01/2027
20825C-AX-2	Conocophillips CORPORATE		05/09/2022	Tax Free Exchange		1,310,595	1,100,000	1,097,542	1,097,757	0	87	0	87	0	1,097,843	0	212,752	212,752	34,687	08/15/2028
20825C-BB-9	Conocophillips CORPORATE		03/11/2022	Various		16,644,420	13,500,000	14,835,544	14,809,721	0	(5,172)	0	(5,172)	0	14,804,549	0	1,437,921	1,437,921	526,772	10/01/2047
20825C-BB-9	Conocophillips CORPORATE		05/09/2022	Tax Free Exchange		46,465,949	35,605,000	37,423,927	37,389,115	0	(13,188)	0	(13,188)	0	37,375,927	0	9,090,022	9,090,022	1,221,817	10/01/2047
20825C-BD-5	Conocophillips CORPORATE		03/11/2022	Tender (Corp Action)		4,441,320	3,600,000	3,835,637	3,831,329	0	(866)	0	(866)	0	3,830,463	0	502,857	502,857	207,910	08/15/2048
20825C-BD-5	Conocophillips CORPORATE		05/09/2022	Tax Free Exchange		13,021,100	10,000,000	10,187,396	10,183,745	0	(1,499)	0	(1,499)	0	10,182,245	0	2,838,855	2,838,855	355,667	08/15/2048
20826F-AR-7	CONOCOPHILLIPS CO CORPORATE		03/11/2022	Various		8,884,591	7,100,000	9,029,141	8,892,713	0	(8,123)	0	(8,123)	0	8,884,591	0	0	0	206,531	03/15/2046
209111-EF-6	CONS EDISON CO OF NY CORPORATE		08/01/2022	PURCTAX		2,028,925	1,875,000	1,869,956	1,871,816	0	207	0	207	0	1,872,023	0	156,903	156,903	107,172	02/01/2034
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr		04/01/2022	Various		4,408,419	4,330,523	4,370,759	4,364,998	0	(4,365)	0	(4,365)	0	4,360,633	0	47,786	47,786	63,199	12/12/2023
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE		06/08/2022	Call 101.5239		8,629,530	8,500,000	7,784,375	8,377,365	0	39,132	0	39,132	0	8,416,497	0	83,503	83,503	347,284	05/01/2023
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES		12/07/2022	FTN FINANCIAL SECURITIES		2,220,135	1,903,000	2,082,586	2,008,452	0	(6,928)	0	(6,928)	0	2,001,524	0	218,611	218,611	171,947	04/01/2032
210518-DB-9	Consumers Energy CORPORATE		01/27/2022	Jefferies & Co, Inc		6,917,160	6,000,000	7,951,020	7,894,218	0	(4,452)	0	(4,452)	0	7,889,766	0	(972,606)	(972,606)	51,300	05/15/2048
210518-DF-0	Consumers Energy CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		3,900,100	5,000,000	5,141,900	5,134,832	0	(1,210)	0	(1,210)	0	5,133,623	0	(1,233,523)	(1,233,523)	117,111	08/15/2050
210795-QB-9	CONTINENTAL AIR LINES INC CORP SINKING F		04/01/2022	Conversion		2,767,540	2,772,103	2,876,057	2,819,808	0	(4,549)	0	(4,549)	0	2,815,259	0	(47,719)	(47,719)	46,818	10/29/2024
21246#-AN-6	Convenience Store Investments Series K S		02/24/2022	Various		9,048,090	9,048,090	9,048,090	9,048,090	0	0	0	0	0	9,048,090	0	0	0	125,542	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S		08/24/2022	Redemption 100.0000		4,087,254	4,087,254	4,087,254	4,087,254	0	0	0	0	0	4,087,254	0	0	0	127,478	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec		11/24/2022	Redemption 100.0000		51,417	51,417	51,417	51,417	0	0	0	0	0	51,417	0	0	0	1,211	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec		11/24/2022	Redemption 100.0000		141,398	141,398	141,398	141,398	0	0	0	0	0	141,398	0	0	0	3,276	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not		11/24/2022	Redemption 100.0000		588,561	588,561	595,818	593,656	0	(5,095)	0	(5,095)	0	588,561	0	0	0	16,125	02/24/2034
21246#-AT-3	Convenience Store Investments Senior Not		12/01/2022	PAR Term Custody		3,198,740	3,361,853	3,361,853	3,361,853	0	0	0	0	0	3,361,853	0	(163,113)	(163,113)	149,427	02/24/2034
217020-C*-5	Coorstek, Inc Senior Secured Note		07/01/2022	Redemption 100.0000		20,380,000	20,380,000	20,380,000	20,380,000	0	0	0	0	0	20,380,000	0	0	0	1,049,570	07/01/2024
217020-C*-5	Coorstek, Inc Senior Secured Note		12/01/2022	PARCC Custody PPC		7,458,678	7,570,000	7,570,000	7,570,000	0	0	0	0	0	7,570,000	0	(111,322)	(111,322)	552,295	07/01/2024
217204-A*-7	Copart, Inc Senior Secured Note		05/24/2022	Call 100.0000		4,333,154	4,244,936	4,244,936	4,244,936	0	0	0	0	0	4,244,936	0	0	0	170,283	12/03/2024
217204-A@-5	Copart, Inc Senior Secured Note		05/24/2022	Call 100.0000		517,995	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	27,946	12/03/2026
21871@-AA-8	CoreSite, L.P Sr. Unsecured Note		01/07/2022	Various		4,534,902	4,340,737	4,340,737	4,340,737	0	0	0	0	0	4,340,737	0	0	0	205,280	06/15/2023
21871@-AB-6	CoreSite, L.P Senior Unsecured Note		01/07/2022	Call 100.0000		9,450,458	8,936,811	9,496,917	9,427,542	0	(3,500)	0	(3,500)	0	9,424,042	0	(487,097)	(487,097)	534,867	04/22/2024
21871@-AC-4	CoreSite, L.P Senior Unsecured Note		01/07/2022	Call 100.0000		4,534,470	4,133,913	4,519,120	4,492,499	0	(1,326)	0	(1,326)	0	4,491,173	0	(357,259)	(357,259)	467,575	04/17/2026
21871@-AD-2	CoreSite, L.P Senior Unsecured Note		01/07/2022	Call 100.0000		21,848,615	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	3,171,626	04/17/2029
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note		12/12/2022	Maturity		6,170,700	6,170,700	6,295,576	6,214,246	0	(43,546)	0	(43,546)	0	6,170,700	0	0	0	200,548	12/12/2022
22211#-AA-3	Coughlan Companies, Inc. Senior Secured		10/31/2022	Redemption 100.0000		135,294	135,294	135,294	135,294	0	0	0	0	0	135,294	0	0	0	4,248	07/31/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
224044-CA-3	COX COMMUNICATIONS INC CORPORATE		04/01/2022	Conversion		3,377,220	3,366,000	2,973,926	3,276,161	0	14,414	0	14,414	0	3,290,575	0	86,645	86,645	25,100	06/30/2023
224044-CM-7	COX COMMUNICATIONS INC CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		2,057,760	3,000,000	2,847,150	2,849,861	0	1,232	0	1,232	0	2,851,092	0	(793,332)	(793,332)	55,558	10/01/2050
224044-CN-5	COX COMMUNICATIONS INC CORPORATE		01/18/2022	Goldman Sachs & Co		5,022,838	5,195,000	5,255,314	5,252,434	0	(329)	0	(329)	0	5,252,106	0	(229,268)	(229,268)	13,132	06/15/2031
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2022	Paydown		39,544	39,544	26,078	22,834	0	16,710	0	16,710	0	39,544	0	0	0	122	02/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2022	Paydown		117,347	117,347	92,446	102,627	0	14,720	0	14,720	0	117,347	0	0	0	1,162	02/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		01/25/2022	Paydown		2,266	2,266	2,279	2,267	0	0	0	0	0	2,266	0	0	0	2	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2022	Paydown		70,665	70,665	71,063	70,799	0	(134)	0	(134)	0	70,665	0	0	0	1,154	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		06/01/2022	Paydown		1,081	1,081	857	1,081	0	0	0	0	0	1,081	0	0	0	20	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		07/25/2022	Redemption 100.0000		9,009	9,009	7,137	9,009	0	0	0	0	0	9,009	0	0	0	302	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005		10/01/2022	Paydown		20,773	20,773	10,411	13,996	0	6,778	0	6,778	0	20,773	0	0	0	764	02/25/2035
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur		10/11/2022	Redemption 100.0000		2,199,120	2,199,120	2,199,120	2,199,120	0	0	0	0	0	2,199,120	0	0	0	78,674	04/11/2033
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur		10/11/2022	Various		1,503,658	1,503,658	1,503,658	1,503,658	0	0	0	0	0	1,503,658	0	0	0	51,200	04/11/2028
22889#-AB-2	Oatey Co. Senior Unsecured Note		12/23/2022	Redemption 100.0000		884,362	884,362	916,676	919,685	0	(35,323)	0	(35,323)	0	884,362	0	0	0	28,830	12/23/2024
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back		12/15/2022	Redemption 100.0000		1,002,663	1,002,663	1,002,663	1,002,663	0	0	0	0	0	1,002,663	0	0	0	31,319	10/15/2030
22951@-AA-9	Texas Health Resources SPE		12/15/2022	Various		601,270	601,270	601,270	601,270	0	0	0	0	0	601,270	0	0	0	17,831	12/15/2025
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Te		12/15/2022	Redemption 100.0000		137,793	137,793	142,252	142,192	0	(4,399)	0	(4,399)	0	137,793	0	0	0	2,607	03/15/2028
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL		12/15/2022	Redemption 100.0000		220,320	220,320	220,320	220,320	0	0	0	0	0	220,320	0	0	0	5,701	12/15/2045
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		12/15/2022	Redemption 100.0000		915,637	915,637	915,637	915,637	0	0	0	0	0	915,637	0	0	0	20,116	10/15/2036
22980@-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te		12/15/2022	Redemption 100.0000		432,687	432,687	432,687	432,687	0	0	0	0	0	432,687	0	0	0	9,092	07/15/2037
23157#-AE-9	Curtiss-Wright Corp. Senior Note		04/01/2022	Various		12,848,837	12,817,940	14,161,068	14,079,994	0	(61,369)	0	(61,369)	0	14,018,625	0	(1,169,788)	(1,169,788)	181,160	12/01/2026
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj		10/11/2022	Redemption 100.0000		476,991	476,991	476,991	476,991	0	0	0	0	0	476,991	0	0	0	17,787	12/09/2036
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note		12/15/2022	Various		358,957	358,957	358,957	358,957	0	0	0	0	0	358,957	0	0	0	24,122	12/15/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec		12/15/2022	Various		2,496,712	2,496,712	2,496,712	2,496,712	0	0	0	0	0	2,496,712	0	0	0	162,215	06/15/2027
23312*-AA-3	DATC Path 15 LLC Senior note		12/15/2022	Various		391,794	391,794	391,794	391,794	0	0	0	0	0	391,794	0	0	0	23,508	12/15/2028
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS		12/13/2022	Barclays Capital Inc		4,959,718	5,286,841	5,339,623	5,308,629	0	(5,856)	0	(5,856)	0	5,302,772	0	(343,055)	(343,055)	165,597	05/10/2049
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS		01/01/2022	Paydown		60,164	60,164	60,765	60,412	0	(248)	0	(248)	0	60,164	0	0	0	151	05/10/2049
23331A-BE-8	D.R. HORTON INC CORPORATE		09/15/2022	Maturity		2,000,000	2,000,000	2,002,500	2,000,180	0	(180)	0	(180)	0	2,000,000	0	0	0	87,500	09/15/2022
23331A-BG-3	D.R. HORTON INC CORPORATE		11/15/2022	JANE STREET EXECUTION SERVICES		1,997,600	2,000,000	1,987,500	1,997,899	0	1,370	0	1,370	0	1,999,269	0	(1,669)	(1,669)	119,278	02/15/2023
23331A-BH-1	D.R. HORTON INC CORPORATE		04/01/2022	Conversion		1,643,741	1,589,000	1,589,000	1,589,000	0	0	0	0	0	1,589,000	0	54,741	54,741	57,358	08/15/2023
23338V-AC-0	DTE ELECTRIC CO CORPORATE		04/01/2022	Conversion		5,042,639	5,000,000	5,551,155	5,374,364	0	(31,755)	0	(31,755)	0	5,342,609	0	(299,969)	(299,969)	98,438	03/01/2025
23338V-AK-2	DTE ELECTRIC CO CORPORATE		01/28/2022	JANE STREET EXECUTION SERVICES		976,700	1,000,000	1,085,710	1,073,190	0	(769)	0	(769)	0	1,072,421	0	(95,721)	(95,721)	9,375	03/01/2030
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2022	Paydown		2,806,871	2,806,871	2,805,838	2,806,409	0	461	0	461	0	2,806,871	0	0	0	35,346	05/27/2042
233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT		08/02/2022	PLAZIL - Core Pub Bonds		2,253,974	1,722,000	1,724,075	1,723,164	0	(44)	0	(44)	0	1,723,120	0	530,854	530,854	152,469	01/18/2031
233851-DF-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		04/01/2022	Conversion		19,192,514	19,000,000	21,234,690	21,091,887	0	(80,677)	0	(80,677)	0	21,011,210	0	(1,818,696)	(1,818,696)	433,438	02/22/2028
233851-DW-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		04/26/2022	Merrill Lynch,Pierce,Fenner &		1,404,720	1,500,000	1,589,580	1,582,892	0	(3,255)	0	(3,255)	0	1,579,637	0	(174,917)	(174,917)	32,679	08/15/2029
233851-DZ-4	DAIMLER FINANCE NORTH AMERICA CORPORATE		04/01/2022	Conversion		14,973,263	15,500,000	15,876,030	15,761,738	0	(19,956)	0	(19,956)	0	15,741,782	0	(768,519)	(768,519)	183,901	03/10/2025
23386#-AH-5	Dairy Farmers of America Senior Note		04/01/2022	Empower PICA GWNY		3,322,357	3,319,387	3,319,387	3,319,387	0	0	0	0	0	3,319,387	0	2,970	2,970	36,056	12/17/2024
23386#-AL-6	Dairy Farmers of America Senior Note		04/01/2022	Empower PICA GWNY		2,653,434	2,681,043	2,902,965	2,889,905	0	(9,954)	0	(9,954)	0	2,879,950	0	(226,516)	(226,516)	74,797	01/06/2027
235851-AV-4	DANAHER CORP CORPORATE		01/13/2022	Goldman Sachs & Co		1,031,837	1,130,000	1,109,270	1,109,393	0	23	0	23	0	1,109,416	0	(77,580)	(77,580)	8,732	10/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
244199-AZ-8	DEERE & CO DEBENTURES 8.100% 05/15/30		06/23/2022	PLAZFIA		2,115,256	1,700,000	2,080,596	1,890,936	0	(8,455)	0	(8,455)	0	1,882,481	0	232,775	232,775	83,768	05/15/2030
244199-BE-4	DEERE & CO CORPORATE 2.600% 06/08/22		04/01/2022	Conversion		19,925,685	19,905,000	19,852,291	19,902,025	0	1,067	0	1,067	0	19,903,092	0	22,593	22,593	162,447	06/08/2022
244199-BK-0	DEERE & CO CORPORATE 3.750% 04/15/50		03/24/2022	Various		8,683,717	8,350,000	9,969,499	9,960,224	0	(8,466)	0	(8,466)	0	9,951,758	0	(1,268,041)	(1,268,041)	135,797	04/15/2050
24422E-SP-5	JOHN DEERE CAPITAL CORP CORPORATE		06/09/2022	Market Axess		4,121,894	4,100,000	4,100,697	4,100,328	0	(17)	0	(17)	0	4,100,311	0	21,583	21,583	69,057	06/12/2024
24422E-TV-1	JOHN DEERE CAPITAL CORP CORPORATE		09/08/2022	Maturity		15,000,000	15,000,000	14,335,800	14,870,175	0	129,825	0	129,825	0	15,000,000	0	0	0	322,500	09/08/2022
24422E-TW-9	JOHN DEERE CAPITAL CORP CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		5,746,128	5,965,000	6,020,400	6,008,101	0	(2,737)	0	(2,737)	0	6,005,365	0	(259,237)	(259,237)	115,522	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP CORPORATE		04/12/2022	Various		4,988,033	5,021,000	5,451,264	5,367,381	0	(15,403)	0	(15,403)	0	5,351,978	0	(363,945)	(363,945)	115,851	01/06/2028
24422E-UU-1	JOHN DEERE CAPITAL CORP CORPORATE		04/01/2022	Conversion		6,424,962	6,250,000	7,049,250	7,021,662	0	(25,332)	0	(25,332)	0	6,996,330	0	(571,368)	(571,368)	122,188	03/07/2029
24422E-UY-3	JOHN DEERE CAPITAL CORP CORPORATE		05/13/2022	Various		6,729,548	6,890,000	7,281,938	7,280,830	0	(10,796)	0	(10,796)	0	7,270,034	0	(540,487)	(540,487)	132,449	07/18/2029
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		06/13/2022	Maturity		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	60,173	06/13/2022
24422E-VB-2	JOHN DEERE CAPITAL CORP CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		5,718,802	6,000,000	5,985,300	5,989,786	0	779	0	779	0	5,990,565	0	(271,764)	(271,764)	91,125	09/14/2026
24422E-VF-3	JOHN DEERE CAPITAL CORP CORPORATE		04/12/2022	Various		8,567,818	9,177,000	9,255,250	9,236,753	0	(3,120)	0	(3,120)	0	9,233,633	0	(665,814)	(665,814)	95,592	03/09/2027
24618#-AS-9	Delaware North Companies, Inc. Senior No		04/01/2022	Various		1,562,672	1,557,558	1,575,257	1,572,227	0	(2,293)	0	(2,293)	0	1,569,934	0	(7,262)	(7,262)	40,978	07/31/2023
24618#-AV-2	Delaware North Companies, Inc. Senior Un		04/01/2022	Various		3,468,569	3,574,724	3,705,341	3,699,207	0	(4,844)	0	(4,844)	0	3,694,364	0	(225,795)	(225,795)	40,518	12/20/2027
24618#-AX-8	Delaware North Companies, Inc. Senior Un		04/01/2022	Various		3,298,411	3,319,387	3,470,067	3,464,169	0	(4,319)	0	(4,319)	0	3,459,850	0	(161,439)	(161,439)	82,572	03/18/2029
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT		04/01/2022	Conversion		290,609	208,000	233,480	222,772	0	(244)	0	(244)	0	222,528	0	68,081	68,081	8,632	04/15/2031
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT		06/23/2022	PLAZFIA		10,339,776	8,000,000	11,150,000	10,436,902	0	(101,117)	0	(101,117)	0	10,335,785	0	3,990	3,990	498,000	04/15/2031
247158-AA-2	Deloitte LLP Guaranteed Series A Senior		08/20/2022	Various		4,545,455	4,545,455	4,545,455	4,545,455	0	0	0	0	0	4,545,455	0	0	0	305,909	08/20/2023
24903D-C#-2	Dentsply IntL, Inc. Senior Unsecured		04/01/2022	Empower GWLA FOREX		7,193,325	7,102,530	8,045,299	7,712,598	0	(29,592)	0	(29,592)	293,326	7,518,206	(458,126)	(324,881)	(783,007)	44,489	12/11/2025
24903D-E*-4	Dentsply IntL, Inc. Senior Unsecured		04/01/2022	Empower GWLA FOREX		4,310,000	4,261,518	4,836,948	4,637,241	0	(17,526)	0	(17,526)	176,364	4,520,613	(275,466)	(210,613)	(486,079)	54,717	02/19/2026
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured		04/01/2022	Empower GWLA FOREX		8,768,406	8,616,687	9,916,147	9,503,235	0	(38,663)	0	(38,663)	361,427	9,261,636	(564,363)	(493,230)	(1,057,593)	123,715	08/15/2026
250847-EB-2	DTE Electric Company CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		1,166,075	951,000	950,486	950,579	0	(36)	0	(36)	0	950,543	0	215,532	215,532	42,353	06/01/2036
250847-EJ-5	DTE Electric Company CORPORATE		03/17/2022	Call 100.0000		1,500,000	1,500,000	1,497,660	1,499,858	0	11	0	11	0	1,499,869	0	131	131	10,269	06/15/2022
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT		12/07/2022	JP Morgan Securities, Inc		2,313,040	2,000,000	2,489,790	2,273,177	0	(20,019)	0	(20,019)	0	2,253,158	0	59,882	59,882	187,688	09/30/2031
25239*-AA-8	DeZurik, Inc. Senior Note		09/30/2022	Various		2,694,351	2,694,351	2,730,014	2,724,722	0	(30,371)	0	(30,371)	0	2,694,351	0	0	0	87,566	01/03/2023
25239*-AB-6	DeZurik, Inc. Senior Secured Note		12/01/2022	PARCC Custody PPC		3,493,326	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(6,674)	(6,674)	241,354	01/02/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC		01/15/2022	Paydown		3,400,000	3,400,000	3,399,928	3,399,993	0	7	0	7	0	3,400,000	0	0	0	8,613	07/15/2024
254687-DH-6	WALT DISNEY COMPANY CORPORATE		06/08/2022	PLAX FLEX PUBLIC BONDS		5,806,117	5,100,000	6,403,305	6,033,962	0	(80,456)	0	(80,456)	0	5,953,506	0	(147,389)	(147,389)	261,041	10/01/2026
254687-DZ-6	WALT DISNEY COMPANY CORPORATE		08/01/2022	PURCTAX		4,760,366	4,000,000	5,230,240	5,095,287	0	(39,654)	0	(39,654)	0	5,055,633	0	(295,267)	(295,267)	156,378	12/15/2034
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		09/01/2022	Maturity		36,000,000	36,000,000	36,000,000	36,000,000	0	0	0	0	0	36,000,000	0	0	0	315,755	09/01/2022
254687-FS-0	WALT DISNEY COMPANY CORPORATE		12/07/2022	WELLS FARGO SEC LLC		11,902,856	11,900,000	11,818,604	11,820,080	0	1,306	0	1,306	0	11,821,385	0	81,471	81,471	677,374	03/23/2050
25468P-CP-9	WALT DISNEY CO CORPORATE		08/01/2022	PURCTR1		3,134,748	3,165,000	2,946,267	2,984,312	0	3,398	0	3,398	0	2,987,709	0	147,039	147,039	133,084	08/16/2041
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC CORPORATE		04/01/2022	Conversion		3,692,807	3,556,000	4,071,904	3,994,862	0	(26,927)	0	(26,927)	0	3,967,935	0	(275,128)	(275,128)	96,802	03/11/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC CORPORATE		04/14/2022	Various		34,929,042	35,089,000	38,571,006	38,237,466	0	(129,412)	0	(129,412)	0	38,108,054	0	(3,179,012)	(3,179,012)	755,108	03/20/2028
25470X-AJ-4	DISH DBS CORP CORPORATE		07/15/2022	Maturity		60,000	60,000	64,500	60,312	0	(312)	0	(312)	0	60,000	0	0	0	3,525	07/15/2022
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE		06/22/2022	Call 104.8750		5,243,750	5,000,000	5,411,500	5,391,570	0	(150,266)	0	(150,266)	0	4,976,494	0	(241,304)	(241,304)	498,333	06/15/2025
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A		03/30/2022	Various		83,068	83,068	94,563	94,388	0	(11,320)	0	(11,320)	0	83,068	0	0	0	2,907	03/30/2033
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A		04/01/2022	Various		6,663,707	5,879,697	6,693,368	6,680,984	0	(17,171)	0	(17,171)	0	6,663,813	0	(106)	(106)	206,933	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A		09/30/2022	Various		473,188	473,188	473,188	473,188	0	0	0	0	0	473,188	0	0	0	27,364	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A		04/01/2022	Various		3,135,862	2,766,916	2,766,916	2,766,916	0	0	0	0	0	2,766,916	0	368,946	368,946	97,380	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A		09/30/2022	Various		874,822	874,822	874,822	874,822	0	0	0	0	0	874,822	0	0	0	52,389	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A		12/01/2022	PAR Term Custody		813,634	797,716	797,716	797,716	0	0	0	0	0	797,716	0	15,918	15,918	65,302	03/30/2033
256677-AG-0	DOLLAR GENERAL CORP CORPORATE		04/26/2022	Merrill Lynch,Pierce,Fenner & .		4,267,395	4,500,000	4,936,545	4,912,378	0	(15,286)	0	(15,286)	0	4,897,092	0	(629,697)	(629,697)	89,688	04/03/2030
25746U-AV-1	DOMINION ENERGY INC CORPORATE		12/07/2022	FTN FINANCIAL SECURITIES		1,039,680	1,000,000	1,018,930	1,012,444	0	(573)	0	(573)	0	1,011,871	0	27,809	27,809	58,508	06/15/2035
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BAC		12/10/2022	Paydown		9,501,501	9,501,501	9,500,340	9,500,762	0	739	0	739	0	9,501,501	0	0	0	26,917	12/11/2034
260543-BE-2	DOW CHEMICAL CO/THE DEBENTURES		12/07/2022	Stifel, Nicolaus & Co		1,657,326	1,650,000	1,656,980	1,650,445	0	(849)	0	(849)	0	1,649,596	0	7,730	7,730	154,814	03/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
260543-CX-9	DOW CHEMICAL CO/THE CORPORATE		04/01/2022	Conversion		1,332,684	1,315,000	1,386,076	1,363,677	0	(2,748)	0	(2,748)	0	1,360,929	0	(28,245)	(28,245)	18,008	05/15/2026
260543-CX-9	DOW CHEMICAL CO/THE CORPORATE		06/28/2022	Call 100.7440		1,878,876	1,865,000	1,923,468	1,905,161	0	(4,446)	0	(4,446)	0	1,900,715	0	(35,715)	(35,715)	55,754	05/15/2026
260543-CY-7	DOW CHEMICAL CO/THE CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		9,237,510	9,000,000	9,631,710	9,498,877	0	(24,863)	0	(24,863)	0	9,474,014	0	(236,504)	(236,504)	200,400	11/30/2028
260543-DD-2	DOW CHEMICAL CO/THE CORPORATE		04/13/2022	Various		13,651,200	15,800,000	17,600,920	17,586,386	0	(11,824)	0	(11,824)	0	17,574,562	0	(3,923,362)	(3,923,362)	241,740	11/15/2050
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		2,329,155	2,000,000	2,074,040	2,055,430	0	(1,238)	0	(1,238)	0	2,054,192	0	274,962	274,962	96,800	04/15/2038
26442E-AD-2	DUKE ENERGY OHIO INC CORPORATE		04/01/2022	Conversion		10,357,783	10,250,000	11,126,170	10,439,847	0	(32,921)	0	(32,921)	0	10,406,926	0	(49,144)	(49,144)	227,208	09/01/2023
26444H-AC-5	DUKE ENERGY CORP CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		686,754	700,000	699,580	699,768	0	3	0	3	0	699,771	0	(13,017)	(13,017)	18,791	01/15/2027
26483E-AJ-9	DUN & BRADSTREET CORP CORPORATE		01/18/2022	Call 103.8791		519,396	500,000	534,375	519,939	0	(1,063)	0	(1,063)	0	518,876	0	(18,876)	(18,876)	34,005	08/15/2026
26837@-AA-0	ECP Uptown Campus LLC Debt In A Project		11/01/2022	Redemption 100.0000		16,712	16,712	16,712	16,712	0	0	0	0	0	16,712	0	0	0	584	05/01/2059
26840*-AB-5	E D & F Man Services Inc. Sr. Secured		09/30/2022	Redemption 100.0000		62,597	62,597	62,597	62,597	0	0	0	0	0	62,597	0	0	0	2,551	09/29/2026
26840*-AB-5	E D & F Man Services Inc. Sr. Secured		10/28/2022	Windhill1Priv PPC		1,567,719	1,599,695	1,599,695	1,599,695	0	0	0	0	0	1,599,695	0	(31,976)	(31,976)	98,326	09/29/2026
26860#-AA-8	EIF Pio Pico, LLC Senior Secured		12/31/2022	Redemption 100.0000		345,718	345,718	345,718	345,718	0	0	0	0	0	345,718	0	0	0	12,881	12/31/2041
26875P-AP-6	EOG RESOURCES INC CORPORATE		04/01/2022	Conversion		5,177,564	5,000,000	5,400,550	5,248,473	0	(15,706)	0	(15,706)	0	5,232,767	0	(55,203)	(55,203)	147,556	01/15/2026
26882P-AR-3	ERAC USA FINANCE COMPANY 144A		08/01/2022	PURCTR1		1,147,437	1,000,000	1,005,107	1,003,573	0	(161)	0	(161)	0	1,003,412	0	144,025	144,025	44,853	06/01/2034
26884U-A*-0	EPR Properties Senior Unsecured Note		04/01/2022	Various		14,301,845	14,477,621	14,638,559	14,621,067	0	(12,941)	0	(12,941)	0	14,608,127	0	(306,282)	(306,282)	383,114	08/22/2024
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr		07/15/2022	Redemption 100.0000		276,923	276,923	276,923	276,923	0	0	0	0	0	276,923	0	0	0	9,548	01/15/2039
276480-AC-4	EASTERN GAS TRANSMISSION AND S CORPORATE		08/30/2022	Tax Free Exchange		629,664	500,000	479,736	479,972	0	299	0	299	0	480,270	0	149,394	149,394	16,292	12/15/2044
276480-AE-0	EASTERN GAS TRANSMISSION AND S CORPORATE		08/30/2022	Tax Free Exchange		28,866,077	22,573,000	23,502,176	23,488,522	0	(18,461)	0	(18,461)	0	23,470,061	0	5,396,016	5,396,016	899,910	11/01/2043
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES		04/01/2022	Conversion		4,056,548	3,806,000	4,446,398	3,962,966	0	(18,705)	0	(18,705)	0	3,944,262	0	112,286	112,286	196,220	01/15/2024
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES		12/16/2022	PLAZIA - Core Pub Bonds		4,139,123	4,060,000	4,189,523	4,081,657	0	(10,124)	0	(10,124)	0	4,071,533	0	67,590	67,590	420,266	01/15/2024
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE		04/01/2022	Conversion		1,145,110	1,142,000	1,128,399	1,140,879	0	395	0	395	0	1,141,274	0	3,837	3,837	25,809	08/15/2022
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE		07/05/2022	Call 100.0000		1,858,000	1,858,000	1,835,871	1,856,176	0	1,087	0	1,087	0	1,857,263	0	737	737	53,240	08/15/2022
278865-BM-1	Ecolab Inc CORPORATE 2.125% 02/01/32		03/21/2022	BPN Paribas Securities		1,391,119	1,520,000	1,514,346	1,514,354	0	99	0	99	0	1,514,453	0	(123,334)	(123,334)	8,793	02/01/2032
28103*-AW-7	Edison Properties Senior Unsecured Note		06/22/2022	Call 100.0000		4,831,797	4,831,797	4,831,797	4,831,797	0	0	0	0	0	4,831,797	0	0	0	88,422	09/19/2026
28103*-AW-7	Edison Properties Senior Unsecured Note		06/19/2022	Redemption 100.0000		521,431	521,431	521,431	521,431	0	0	0	0	0	521,431	0	0	0	5,489	09/19/2026
28103*-AY-3	Edison Properties Senior Unsecured Note		05/25/2022	Call 100.0000		5,723,972	5,423,900	5,423,900	5,423,900	0	0	0	0	0	5,423,900	0	0	0	95,235	05/28/2029
28103*-AY-3	Edison Properties Senior Unsecured Note		04/28/2022	Redemption 100.0000		35,056	35,056	35,056	35,056	0	0	0	0	0	35,056	0	0	0	315	05/28/2029
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		03/10/2022	Redemption 100.0000		132,136	132,136	172,635	171,268	0	(39,132)	0	(39,132)	0	132,136	0	0	0	1,843	10/10/2031
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		04/01/2022	Empower PICA GWLA		9,286,644	7,829,180	10,228,746	10,147,765	0	(60,700)	0	(60,700)	0	10,087,065	0	(800,421)	(800,421)	201,569	10/10/2031
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds		02/01/2022	Call 100.0000		3,351,640	3,351,640	2,572,146	2,815,161	0	5,650	0	5,650	0	2,820,811	0	530,829	530,829	42,368	11/01/2033
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds		02/01/2022	Redemption 100.0000		50,749	50,749	38,946	42,626	0	8,123	0	8,123	0	50,749	0	0	0	634	11/01/2033
28470R-AH-5	ELDORADO RESORTS INC CORPORATE		04/01/2022	Conversion		9,560,567	9,250,000	9,797,778	9,666,637	0	(64,458)	0	(64,458)	0	9,602,179	0	(41,613)	(41,613)	433,594	07/01/2025
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		08/11/2022	Redemption 100.0000		273,471	273,471	312,522	292,530	0	(19,059)	0	(19,059)	0	273,471	0	0	0	10,730	02/11/2030
291011-BL-7	EMERSON ELEC CO CORPORATE		01/05/2022	BPN Paribas Securities		746,235	750,000	790,058	782,047	0	(92)	0	(92)	0	781,955	0	(35,720)	(35,720)	3,075	10/15/2027
29206#-AB-3	Empire Southwest LLC Senior Note		07/25/2022	Maturity		6,250,000	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	0	0	244,375	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note		07/25/2022	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	182,500	07/25/2022
29248H-AA-1	EMPOWER FINANCE 2020 LP CORPORATE		11/28/2022	Various		6,773,289	7,900,000	7,903,368	7,902,549	0	622	0	622	0	7,903,172	0	(1,129,883)	(1,129,883)	89,358	09/17/2027
29248H-AB-9	EMPOWER FINANCE 2020 LP CORPORATE		05/13/2022	Various		1,719,204	2,000,000	1,999,256	1,999,334	0	26	0	26	0	1,999,359	0	(280,155)	(280,155)	19,497	03/17/2031
29249@-AA-6	Emtec Global Servs Hldgs LLC Sr. Secured		08/31/2022	Call 100.0000		26,035,714	26,035,714	26,035,714	26,035,714	0	0	0	0	0	26,035,714	0	0	0	1,481,536	08/31/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29249B-AA-6	Emtec Global Servs Hldgs LLC Sr. Secured		05/31/2022	Redemption 100.0000		642,857	642,857	642,857	642,857	0	0	0	0	0	642,857	0	0	0	6,098	08/31/2026
29252B-AA-7	Enbridge Pipelines LLC Senior Note		12/30/2022	Various		1,402,227	1,402,227	1,390,890	1,392,002	0	10,225	0	10,225	0	1,402,227	0	0	0	42,592	06/30/2040
29255A-A#-9	Encore Capital Group Inc. Senior Secured		11/14/2022	Various		5,675,489	5,675,489	5,706,996	5,702,901	0	(27,411)	0	(27,411)	0	5,675,489	0	0	0	199,307	08/12/2024
29272#-AC-0	Energy Plaza Lease Pass-Throug Trust Cer		02/14/2022	Maturity		3,845,073	3,845,073	3,845,073	3,845,073	0	0	0	0	0	3,845,073	0	0	0	176,681	02/14/2022
29273R-BC-2	ENERGY TRANSFER PARTNERS LP		12/07/2022	JP Morgan Securities, Inc		12,928,812	11,515,000	12,412,297	12,076,477	0	(52,852)	0	(52,852)	0	12,023,625	0	905,187	905,187	1,013,320	11/15/2029
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP CORPORATE		04/01/2022	Conversion		5,068,483	5,000,000	5,196,050	5,068,327	0	(8,089)	0	(8,089)	0	5,060,238	0	8,245	8,245	110,000	04/01/2024
29364D-AS-9	ENTERGY ARKANSAS INC CORPORATE		04/01/2022	Conversion		3,861,657	3,783,000	3,953,386	3,839,327	0	(6,353)	0	(6,353)	0	3,832,974	0	28,683	28,683	46,657	06/01/2024
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		1,629,148	1,630,000	1,624,931	1,628,937	0	211	0	211	0	1,629,148	0	0	0	46,944	09/01/2023
29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE		06/27/2022	Goldman Sachs & Co		144,339	150,000	154,884	151,766	0	(272)	0	(272)	0	151,494	0	(7,155)	(7,155)	7,095	01/15/2045
29364W-AW-8	ENTERGY LOUISIANA LLC CORPORATE		04/01/2022	Conversion		2,847,430	2,875,000	3,166,353	3,147,068	0	(10,792)	0	(10,792)	0	3,136,276	0	(288,846)	(288,846)	46,719	04/01/2028
29364W-AW-8	ENTERGY LOUISIANA LLC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		3,122,874	3,250,000	3,630,177	3,564,227	0	(18,949)	0	(18,949)	0	3,545,278	0	(422,404)	(422,404)	66,309	04/01/2028
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		8,139,008	8,636,000	8,652,555	8,647,290	0	(884)	0	(884)	0	8,646,406	0	(507,399)	(507,399)	130,116	10/01/2026
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		01/20/2022	Paydown		9,601	9,601	9,600	9,599	0	2	0	2	0	9,601	0	0	0	27	05/20/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2022	Paydown		3,498,325	3,498,325	3,497,752	3,498,054	0	271	0	271	0	3,498,325	0	0	0	35,205	12/22/2025
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		05/20/2022	Paydown		2,524,326	2,524,326	2,543,183	2,527,608	0	(3,283)	0	(3,283)	0	2,524,326	0	0	0	16,788	10/20/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2022	Paydown		9,828,114	9,828,114	9,849,249	9,836,391	0	(8,277)	0	(8,277)	0	9,828,114	0	0	0	105,622	02/20/2025
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2022	Paydown		7,316,959	7,316,959	7,315,798	7,316,435	0	524	0	524	0	7,316,959	0	0	0	74,472	05/20/2025
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2022	Paydown		16,145,903	16,145,903	16,143,018	16,144,310	0	1,593	0	1,593	0	16,145,903	0	0	0	52,438	07/20/2026
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE		12/07/2022	Deutsche Bank Securities Inc		1,126,810	1,000,000	1,065,770	1,040,445	0	(2,440)	0	(2,440)	0	1,038,005	0	88,805	88,805	87,465	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE		12/07/2022	Key Capital Markets		1,094,870	1,000,000	1,059,260	1,038,587	0	(1,912)	0	(1,912)	0	1,036,675	0	58,195	58,195	76,475	10/15/2034
29379V-BV-4	ENTERPRISE PROD OPER L.P. CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		761,533	825,000	824,629	824,707	0	2	0	2	0	824,709	0	(63,177)	(63,177)	20,553	07/31/2029
29379V-BY-8	ENTERPRISE PROD OPER L.P. CORPORATE		02/16/2022	Various		6,837,583	7,440,000	7,644,093	7,643,611	0	(522)	0	(522)	0	7,643,089	0	(805,506)	(805,506)	151,404	01/31/2051
29425A-AC-7	CITIGROUP COML MTG CMBS		10/01/2022	Paydown		912,418	912,418	921,499	915,603	0	(3,185)	0	(3,185)	0	912,418	0	0	0	20,604	09/10/2058
29442G-AR-6	EQUIFAX INC CORPORATE 2.600% 12/15/25		05/12/2022	Goldman Sachs & Co		778,138	815,000	875,008	859,112	0	(4,192)	0	(4,192)	0	854,920	0	(76,782)	(76,782)	8,888	12/15/2025
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		12/27/2022	Paydown		31,268	31,268	31,486	31,466	0	11,465	11,663	(198)	0	31,268	0	0	0	551	12/25/2032
29481#-AE-3	Ergon Inc Senior Unsecured Note		08/28/2022	Various		5,662,500	5,662,500	5,662,500	5,662,500	0	0	0	0	0	5,662,500	0	0	0	192,383	08/28/2023
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE		06/27/2022	Merrill Lynch,Pierce,Fenner &		132,646	160,000	153,991	154,934	0	80	0	80	0	155,014	0	(22,367)	(22,367)	5,164	08/15/2042
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. CORPORATE		04/01/2022	Conversion		4,533,235	4,500,000	5,143,548	5,004,690	0	(24,941)	0	(24,941)	0	4,979,748	0	(446,514)	(446,514)	77,175	03/15/2027
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. CORPORATE		04/26/2022	Various		7,378,497	7,390,000	7,709,500	7,701,789	0	(3,848)	0	(3,848)	0	7,697,941	0	(319,444)	(319,444)	61,351	04/15/2030
299808-AH-8	EVEREST RE GROUP LTD CORPORATE		02/02/2022	Various		25,137,158	25,000,000	27,577,900	27,537,523	0	(3,188)	0	(3,188)	0	27,534,335	0	(2,397,177)	(2,397,177)	234,306	10/15/2050
30215*-AR-9	Explorer Pipeline Company Senior Unsecur		04/01/2022	Empower PICA GWNY		4,328,450	4,363,553	4,742,670	4,723,461	0	(14,463)	0	(14,463)	0	4,708,998	0	(380,548)	(380,548)	68,818	10/29/2027
30225V-A*-8	Extra Space Storage LP Senior Unsecured		04/01/2022	Various		12,009,389	12,036,607	12,036,607	12,036,607	0	0	0	0	0	12,036,607	0	(27,218)	(27,218)	277,343	08/24/2027
30231G-AT-9	EXXON MOBIL CORPORATION CORPORATE		04/01/2022	Conversion		1,008,179	1,000,000	1,005,530	1,003,417	0	(197)	0	(197)	0	1,003,220	0	4,959	4,959	17,751	03/01/2026
30231G-AT-9	EXXON MOBIL CORPORATION CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		8,096,768	8,185,000	8,230,263	8,212,969	0	(2,582)	0	(2,582)	0	8,210,387	0	(113,619)	(113,619)	177,116	03/01/2026
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		08/16/2022	Maturity		43,000,000	43,000,000	43,000,000	43,000,000	0	0	0	0	0	43,000,000	0	0	0	328,474	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		08/16/2022	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	380,400	08/16/2022
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER		06/27/2022	Paydown		729,547	729,547	561,993	712,247	0	17,300	0	17,300	0	729,547	0	0	0	1,593	11/25/2035
302491-AU-9	FMC CORP CORPORATE 3.450% 10/01/29		04/26/2022	Various		1,787,718	1,770,000	1,942,522	1,933,708	0	(3,167)	0	(3,167)	0	1,930,541	0	(142,823)	(142,823)	24,857	10/01/2029
302788-AR-1	FMT Heavy Oil Transportation Senior Secu		05/26/2022	Call 100.0000		2,116,429	1,993,344	1,993,344	1,993,344	0	0	0	0	0	1,993,059	0	0	0	68,915	12/28/2028
302788-AR-1	FMT Heavy Oil Transportation Senior Secu		12/01/2022	Redemption 100.0000		4,000,272	4,000,272	4,000,272	4,000,272	0	0	0	0	0	4,000,272	0	0	0	141,707	12/28/2028
302846-AN-2	FNBM LLC Senior Secured		02/24/2022	Various		155,300,000	155,300,000	155,917,186	155,142,612	0	157,388	0	157,388	0	155,300,000	0	0	0	1,558,392	02/24/2022
31428X-BS-4	FedEx Corporation CORPORATE		04/18/2022	HARTPARUA		10,657,701	10,540,000	10,463,374	10,466,463	0	1,138	0	1,138	0	10,467,601	0	190,100	190,100	263,764	10/17/2048
316773-CV-0	FIFTH THIRD BANCORP CORPORATE		05/13/2022	Various		8,630,583	8,500,000	9,603,155	9,427,365	0	(36,311)	0	(36,311)	0	9,391,054	0	(760,471)	(760,471)	193,824	03/14/2028
31677A-AB-0	5TH 3RD BK MONEY MARKET		04/01/2022	Conversion		32,346,083	31,805,000	33,845,832	33,174,592	0	(78,409)	0	(78,409)	0	33,096,184	0	(750,101)	(750,101)	666,668	03/15/2026
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		08/15/2022	Paydown		2,313,018	2,313,018	2,312,510	2,312,857	0	161	0	161	0	2,313,018	0	0	0	20,128	12/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		05/31/2022	Various		918,394	918,394	927,295	919,101	0	(706)	0	(706)	0	918,394	0	0	0	35,514	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		09/27/2022	Various		855,056	855,056	863,388	856,213	0	(1,156)	0	(1,156)	0	855,056	0	0	0	40,600	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2022	Redemption 100.0000		564,282	564,282	564,282	564,282	0	0	0	0	0	564,282	0	0	0	25,223	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2022	Redemption 100.0000		55,961	55,961	55,961	55,961	0	0	0	0	0	55,961	0	0	0	2,501	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2022	Call 100.0000		13,971	13,971	13,971	13,971	0	0	0	0	0	13,971	0	0	0	480	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2022	Redemption 100.0000		351,434	351,434	351,434	351,434	0	0	0	0	0	351,434	0	0	0	15,693	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2022	Redemption 100.0000		143,787	143,787	143,787	143,787	0	0	0	0	0	143,787	0	0	0	6,427	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2022	Redemption 100.0000		191,343	191,343	191,343	191,343	0	0	0	0	0	191,343	0	0	0	8,553	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		05/16/2022	Call 100.0000		4,728	4,728	4,728	4,728	0	0	0	0	0	4,728	0	0	0	141	12/13/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2022	Redemption 100.0000		166,779	166,779	166,779	166,779	0	0	0	0	0	166,779	0	0	0	7,449	12/13/2027
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/27/2022	Low Book Value		103,895	47,020	48,004	48,092	0	2,252	2,341	(89)	0	48,004	0	55,891	55,891	0	09/25/2033
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		12/27/2022	Low Book Value		2,454,018	2,192,629	944,565	1,621,007	0	154,193	0	154,193	0	1,775,200	0	678,818	678,818	0	12/25/2037
33738#-AA-4	FIRST UNION MTG CORP 1997-3 FUNMC_1997-3		12/01/2022	Paydown		8,637	8,637	6,799	8,305	0	1,553	1,221	332	0	8,637	0	0	0	0	11/01/2027
33738#-AB-2	FIRST UNION MTG CORP 1997-3 FUNMC_1998-2		11/01/2022	Paydown		64,055	64,055	47,127	61,479	0	18,249	15,672	2,577	0	64,055	0	0	0	0	07/01/2028
33738*-BD-1	FIRST UNION MTG CORP FUNMC_1994-2		12/01/2022	Paydown		18,556	18,556	15,913	17,823	0	733	0	733	0	18,556	0	0	0	0	03/01/2024
33738*-BG-4	FIRST UNION MTG CORP FUNMC_1995-1		12/01/2022	Paydown		6,951	6,951	5,961	6,528	0	423	0	423	0	6,951	0	0	0	0	06/29/2025
33738*-BH-2	FIRST UNION MTG CORP FUNMC_1995-2		12/01/2022	Paydown		11,105	11,105	9,523	10,431	0	674	0	674	0	11,105	0	0	0	0	09/28/2025
33738*-BL-3	FIRST UNION MTG CORP FUNMC_1996-1A		12/01/2022	Paydown		25,218	25,218	21,626	24,055	0	1,163	0	1,163	0	25,218	0	0	0	0	07/01/2026
33738*-BP-4	FIRST UNION MTG CORP FUNMC_1997-2		12/01/2022	Paydown		13,484	13,484	11,563	12,856	0	628	0	628	0	13,484	0	0	0	0	09/01/2027
337738-AR-9	FISERV INC CORPORATE 4.200% 10/01/28		04/01/2022	Conversion		3,298,053	3,200,000	3,648,904	3,609,477	0	(14,678)	0	(14,678)	0	3,594,799	0	(296,746)	(296,746)	67,200	10/01/2028
337738-AU-2	FISERV INC CORPORATE 3.500% 07/01/29		05/13/2022	Various		13,381,138	14,098,000	15,466,142	15,404,737	0	(53,386)	0	(53,386)	0	15,351,351	0	(1,970,213)	(1,970,213)	402,341	07/01/2029
33834Y-AA-6	FIVE POINT OPERATING COMPANY L CORPORATE		04/01/2022	Conversion		2,562,742	2,500,000	2,596,875	2,592,790	0	(12,337)	0	(12,337)	0	2,580,453	0	(17,711)	(17,711)	74,375	11/15/2025
34107@-AA-7	Florida Pipeline Holdings, LLC Sr. Secur		08/15/2022	Redemption 100.0000		66,615	66,615	66,615	66,615	0	0	0	0	0	66,615	0	0	0	1,624	08/15/2038
341081-EU-7	FLORIDA POWER & LIGHT CORP		12/13/2022	Various		5,464,501	5,000,000	4,896,890	4,931,317	0	2,191	0	2,191	0	4,933,508	0	530,993	530,993	268,650	09/01/2035
341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		3,288,839	2,755,000	2,918,344	2,875,618	0	(2,738)	0	(2,738)	0	2,872,880	0	415,959	415,959	154,533	09/15/2037
34489*-AA-7	Football Club Term Notes 2033 Senior Sec		04/01/2022	Various		4,293,795	4,241,155	4,499,981	4,479,442	0	(15,241)	0	(15,241)	0	4,464,201	0	(170,407)	(170,407)	81,154	10/05/2025
34502*-AB-8	Football Club Term Notes 2032 Senior Sec		04/01/2022	Empower PICA GWNY		3,529,094	3,574,724	3,708,392	3,701,316	0	(5,250)	0	(5,250)	0	3,696,066	0	(166,972)	(166,972)	58,504	10/05/2027
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		03/15/2022	Paydown		8,300,000	8,300,000	8,298,808	8,299,905	0	95	0	95	0	8,300,000	0	0	0	58,930	03/15/2024
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		09/15/2022	Paydown		12,100,000	12,100,000	12,099,445	12,099,859	0	141	0	141	0	12,100,000	0	0	0	202,372	09/15/2024
34528Q-HQ-0	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		05/12/2022	Various		10,346,844	11,200,000	11,196,394	11,197,302	0	227	0	227	0	11,197,530	0	(850,685)	(850,685)	42,906	09/15/2027
34531F-AA-1	FORD AUTO ASSET BACKED		02/15/2022	Redemption 100.0000		20,435,000	20,435,000	20,391,121	20,417,625	0	17,375	0	17,375	0	20,435,000	0	0	0	89,233	08/15/2028
34532J-AA-2	FORD AUTO ASSET BACKED		05/12/2022	RBC Capital Markets		9,778,379	10,700,000	10,696,536	10,697,366	0	257	0	257	0	10,697,623	0	(919,245)	(919,245)	47,573	04/15/2033
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		12/15/2022	Various		104,891	104,891	104,891	104,891	0	0	0	0	0	104,891	0	0	0	2,425	03/15/2046
35471R-A*-7	Franklin Str Properties Corp Senior Unse		04/01/2022	Empower PICA GWLA		4,970,487	5,106,749	5,273,549	5,257,707	0	(12,318)	0	(12,318)	0	5,245,389	0	(274,902)	(274,902)	64,329	12/20/2024
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De		07/01/2022	Various		2,392,926	2,392,926	2,414,147	2,392,926	0	78	0	78	0	2,393,004	0	(78)	(78)	97,861	04/01/2023
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De		10/01/2022	Various		158,565	158,565	159,971	158,565	0	0	0	0	0	158,565	0	0	0	12,466	04/01/2023
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		10/26/2022	Paydown		18,283	16,814	16,466	16,814	0	1,469	0	1,469	0	18,283	0	0	0	88	12/25/2026
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		02/01/2022	Paydown		2,576,012	2,576,012	2,605,797	2,576,806	0	(794)	0	(794)	0	2,576,012	0	0	0	10,376	05/10/2045
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS		04/01/2022	Conversion		13,993,958	14,000,000	13,647,686	13,937,216	0	11,256	0	11,256	0	13,948,472	0	44,557	44,557	133,467	06/10/2046
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS		12/01/2022	Paydown		6,597,408	6,597,408	6,258,941	6,544,803	0	52,605	0	52,605	0	6,597,408	0	0	0	167,365	06/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS		12/15/2022	Various		25,568,539	25,322,713	25,574,910	25,342,230	0	(11,267)	0	(11,267)	0	25,330,963	0	117,622	117,622	460,405	08/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS		05/01/2022	Paydown		3,247,284	3,247,284	3,279,624	3,249,786	0	(2,503)	0	(2,503)	0	3,247,284	0	0	0	31,174	08/10/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2022	Paydown		1,425,628	1,417,879	1,440,587	1,424,122	0	(6,243)	0	(6,243)	0	1,417,879	0	0	0	33,248	08/10/2046
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		12/01/2022	Paydown		56,586	56,586	56,489	56,441	0	145	0	145	0	56,586	0	0	0	1,596	01/25/2034
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		12/01/2022	Paydown		401,544	401,544	405,168	402,721	0	(1,176)	0	(1,176)	0	401,544	0	0	0	8,371	11/10/2046
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G CMBS		10/01/2022	Paydown		208,888	208,888	210,960	209,641	0	(753)	0	(753)	0	208,888	0	0	0	5,647	10/10/2048
36251F-AV-8	GS MORTGAGE SECURITIES TRUST G CMBS		11/17/2022	Goldman Sachs & Co		5,168,220	5,433,722	5,487,604	5,448,870	0	(5,603)	0	(5,603)	0	5,443,267	0	(278,897)	(278,897)	169,326	02/10/2048
36251F-AV-8	GS MORTGAGE SECURITIES TRUST G CMBS		08/01/2022	Paydown		284,053	284,053	286,869	284,845	0	(792)	0	(792)	0	284,053	0	0	0	3,447	02/10/2048
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS		10/01/2022	Paydown		12,011,641	11,835,242	11,971,006	11,859,824	0	(24,582)	0	(24,582)	0	11,835,242	0	0	0	109,480	01/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS		05/01/2022	Paydown		6,581,696	6,491,440	6,555,964	6,505,068	0	(13,628)	0	(13,628)	0	6,491,440	0	0	0	101,566	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2022	Paydown		559,448	558,113	560,969	559,022	0	(909)	0	(909)	0	558,113	0	0	0	10,173	04/10/2047
36254K-AK-8	GS MORTGAGE SECURITIES TRUST G CMBS		05/09/2022	Deutsche Bank Securities Inc		14,506,809	15,223,378	15,375,265	15,310,383	0	(6,130)	0	(6,130)	0	15,304,253	0	(797,444)	(797,444)	216,849	11/10/2050
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		03/16/2022	Paydown		834,124	834,124	833,929	834,056	0	68	0	68	0	834,124	0	0	0	3,510	05/16/2023
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO		04/01/2022	Conversion		10,495,225	10,442,878	10,296,872	10,351,837	0	7,652	0	7,652	0	10,359,489	0	135,737	135,737	130,536	10/25/2057
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO		12/01/2022	Paydown		8,279,863	8,279,863	8,164,099	8,207,679	0	72,184	0	72,184	0	8,279,863	0	0	0	133,025	10/25/2057
36389*-AQ-8	E J Gallo Winery SRNT 7.560% 08/11/23		08/11/2022	Redemption 100.0000		1,335,000	1,335,000	1,335,000	1,335,000	0	0	0	0	0	1,335,000	0	0	0	75,414	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT 6.860% 04/01/26		04/01/2022	Various		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	96,040	04/01/2026
36389*-AR-6	E J Gallo Winery SRNT 6.860% 04/01/26		12/01/2022	PARCC Custody PPC		4,134,246	4,043,200	4,043,200	4,043,200	0	0	0	0	0	4,043,200	0	91,046	91,046	323,591	04/01/2026
36389*-AT-2	E J Gallo Winery Senior Note		12/01/2022	PARCC Custody PPC		3,442,975	3,339,600	3,339,600	3,339,600	0	0	0	0	0	3,339,600	0	103,375	103,375	245,461	01/29/2027
36734*-AA-5	Gate Technologies LLC Senior Term Loan		06/28/2022	Direct		1	1,725,000	1	1	0	0	0	0	0	1	0	0	0	0	04/09/2022
369550-AZ-1	GENERAL DYNAMICS CORP CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		948,770	1,000,000	925,850	948,223	0	3,033	0	3,033	0	951,256	0	(2,486)	(2,486)	13,271	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE		05/13/2022	Various		17,741,927	17,625,000	18,553,247	18,462,819	0	(33,616)	0	(33,616)	0	18,429,202	0	(687,275)	(687,275)	305,151	05/15/2028
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		5,609,534	5,635,000	6,392,626	6,339,574	0	(41,438)	0	(41,438)	0	6,298,136	0	(688,602)	(688,602)	106,830	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORP CORPORATE		04/01/2022	Conversion		17,249,522	17,000,000	17,088,130	17,046,732	0	(3,689)	0	(3,689)	0	17,043,043	0	206,479	206,479	224,778	05/15/2025
369550-BG-2	GENERAL DYNAMICS CORP CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		11,515,301	11,465,000	11,445,166	11,453,822	0	1,466	0	1,466	0	11,455,288	0	60,013	60,013	202,867	05/15/2025
369550-BL-1	GENERAL DYNAMICS CORP CORPORATE		01/12/2022	Jefferies & Co, Inc		4,513,782	4,200,000	4,806,648	4,684,441	0	(3,341)	0	(3,341)	0	4,681,100	0	(167,318)	(167,318)	42,058	04/01/2027
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES		12/02/2022	Various		28,171,684	24,875,000	25,201,148	25,060,944	0	(13,213)	0	(13,213)	0	25,047,731	0	1,880,203	1,880,203	3,281,945	03/15/2032
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES		08/01/2022	HARTPARFDG		3,353,408	2,880,000	3,357,043	3,151,862	0	(11,794)	0	(11,794)	0	3,140,068	0	213,340	213,340	171,180	03/15/2032
370334-CJ-1	GENERAL MILLS INC CORPORATE		12/16/2022	PURC INDV LIFE		4,806,255	5,000,000	4,857,450	4,865,704	0	2,526	0	2,526	0	4,868,230	0	(61,976)	(61,976)	275,472	04/17/2048
37045V-AS-9	General Motors Co CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		4,095,762	4,129,000	4,811,689	4,779,572	0	(35,144)	0	(35,144)	0	4,744,429	0	(648,667)	(648,667)	129,605	10/01/2028
37045X-AL-0	GENERAL MOTORS FINANCIAL CO IN		04/01/2022	Conversion		1,017,358	1,000,000	990,940	998,046	0	341	0	341	0	998,387	0	18,972	18,972	16,056	05/15/2023
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE		04/01/2022	Conversion		700,126	700,000	671,279	698,518	0	1,339	0	1,339	0	699,858	0	268	268	11,471	04/10/2022
37045X-BT-2	GENERAL MOTORS FINANCIAL CO IN CORPORATE		04/01/2022	Conversion		9,279,571	9,115,000	10,259,844	10,185,242	0	(53,757)	0	(53,757)	0	10,131,484	0	(851,913)	(851,913)	279,755	01/17/2027
37045X-DK-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE		04/01/2022	Various		11,838,075	12,710,000	12,652,805	12,658,360	0	2,002	0	2,002	0	12,660,362	0	(822,287)	(822,287)	45,784	06/10/2026
372460-B#-1	Genuine Parts Company Senior Note		12/01/2022	Various		12,063,203	12,202,449	12,572,344	12,518,562	0	(40,610)	0	(40,610)	0	12,477,952	0	(414,750)	(414,750)	189,034	12/04/2023
373298-BU-1	GEORGIA PACIFIC LLC NOTES		04/01/2022	Conversion		1,928,109	1,375,000	1,268,438	1,307,375	0	1,136	0	1,136	0	1,308,511	0	619,598	619,598	46,101	05/15/2031
37331N-AL-5	GEORGIA-PACIFIC LLC CORPORATE		04/01/2022	Conversion		7,551,464	8,000,000	8,381,200	8,299,236	0	(14,004)	0	(14,004)	0	8,285,232	0	(733,768)	(733,768)	70,467	04/30/2027
37362@-AA-0	Georgia Trans First Mortgage Oblig Serie		12/30/2022	Redemption 100.0000		536,667	536,667	623,109	579,978	0	(43,312)	0	(43,312)	0	536,667	0	0	0	17,119	06/30/2030
37459*-AA-6	Giants Training Facility LLC Senior Secu		12/01/2022	Various		401,897	401,897	401,897	401,897	0	0	0	0	0	401,897	0	0	0	28,736	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu		12/01/2022	Various		401,897	401,897	401,897	401,897	0	0	0	0	0	401,897	0	0	0	28,736	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note		04/01/2022	Various		889,341	889,341	889,341	889,341	0	0	0	0	0	889,341	0	0	0	31,572	04/01/2040
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN		11/15/2022	US Bank NA		8,883,309	8,005,000	9,090,958	8,814,344	0	(27,157)	0	(27,157)	0	8,787,187	0	96,122	96,122	513,154	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN		08/02/2022	PLAZIL - Core Pub Bonds		4,854,340	3,882,000	3,584,057	3,649,857	0	4,481	0	4,481	0	3,654,338	0	1,200,002	1,200,002	177,359	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC CORPORATE		06/27/2022	US Bank NA		191,663	205,000	217,546	215,622	0	(163)	0	(163)	0	215,459	0	(23,796)	(23,796)	6,721	03/18/2043
377372-AN-7	GLAXOSMITHKLINE CAP INC CORPORATE		04/01/2022	Conversion		6,862,742	6,568,000	7,302,625	7,155,895	0	(21,452)	0	(21,452)	0	7,134,443	0	(271,701)	(271,701)	96,148	05/15/2028
379463-A@-1	Global Water Resources, Inc. Senior Secu		12/15/2022	Redemption 100.0000		222,222	222,222	222,222	222,222	0	0	0	0	0	222,222	0	0	0	7,633	06/16/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		06/16/2022	Paydown		2,986,135	2,986,135	2,985,662	2,985,908	0	228	0	228	0	2,986,135	0	0	0	24,923	10/16/2023
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		02/10/2022	Various		102,659	102,659	113,778	108,718	0	(6,059)	0	(6,059)	0	102,659	0	0	0	2,252	08/10/2031
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		04/01/2022	Various		2,499,789	2,446,075	2,711,018	2,590,448	0	(545)	0	(545)	0	2,589,903	0	(90,114)	(90,114)	68,223	08/10/2031
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured		09/16/2022	Redemption 100.0000		70,062	70,062	67,717	68,082	0	1,980	0	1,980	0	70,062	0	0	0	2,014	03/16/2045
38141E-C3-1	GOLDMAN SACHS CORPORATE		02/16/2022	Goldman Sachs & Co		5,621,050	5,000,000	6,270,950	6,246,424	0	(5,238)	0	(5,238)	0	6,241,186	0	(620,136)	(620,136)	146,667	07/08/2044
38141E-C3-1	GOLDMAN SACHS CORPORATE		04/18/2022	HARTPARUA		3,591,290	3,530,000	3,987,594	3,931,967	0	(3,621)	0	(3,621)	0	3,928,346	0	(337,055)	(337,055)	132,257	07/08/2044
38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE		04/18/2022	HARTPARUA		2,188,032	1,820,000	2,289,160	2,228,396	0	(4,176)	0	(4,176)	0	2,224,220	0	(36,188)	(36,188)	81,521	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE		02/15/2022	Goldman Sachs & Co		76,346,074	63,026,000	82,320,035	82,127,113	0	(29,191)	0	(29,191)	0	82,097,921	0	(5,751,847)	(5,751,847)	743,114	10/21/2045
38141G-YM-0	GOLDMAN SACHS GROUP INC CORP FLOATER		04/07/2022	BPN Paribas Securities		6,993,616	7,615,000	7,625,128	7,611,658	0	(10,810)	0	(10,810)	0	7,600,848	0	(607,232)	(607,232)	70,050	10/21/2027
38143Y-AC-7	GOLDMAN SACHS CORPORATE		12/07/2022	Goldman Sachs & Co		1,076,730	1,000,000	997,060	997,848	0	113	0	113	0	997,961	0	78,769	78,769	71,308	05/01/2036
384109-B@-2	Graco Inc Senior Note 5.010% 03/11/23		01/07/2022	Call 100.0000		13,243,353	12,650,000	12,650,000	12,650,000	0	0	0	0	0	12,650,000	0	0	0	639,125	03/11/2023
38479*-AP-7	Grain Processing Corporation Senior Note		08/15/2022	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	56,250	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note		12/15/2022	Redemption 100.0000		637,833	637,833	637,833	637,833	0	0	0	0	0	637,833	0	0	0	38,079	12/15/2026
384802-AD-6	WW GRAINGER INC CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		1,202,487	1,300,000	1,519,544	1,516,117	0	(2,123)	0	(2,123)	0	1,513,994	0	(311,507)	(311,507)	27,603	05/15/2047
38807#-AA-9	Grant County Wind, LLC Senior Note		12/31/2022	Redemption 100.0000		420,446	420,446	420,446	420,446	0	0	0	0	0	420,446	0	0	0	19,666	06/30/2030
38869P-AL-8	GRAPHIC PACKAGING INTL CORP CORPORATE		11/15/2022	Various		4,660,000	4,660,000	4,715,000	4,666,715	0	(6,715)	0	(6,715)	0	4,660,000	0	0	0	227,175	11/15/2022
389375-AJ-5	GRAY TELEVISION INC CORPORATE		04/01/2022	Conversion		2,048,988	2,000,000	2,065,000	2,061,142	0	(10,340)	0	(10,340)	0	2,050,802	0	(1,814)	(1,814)	83,556	07/15/2026
39029#-AH-4	Great Clips Inc Senior Secured Note		07/18/2022	Call 100.0000		886,513	884,362	901,043	896,136	0	(4,069)	0	(4,069)	0	892,067	0	(7,705)	(7,705)	28,026	01/01/2023
39029#-AH-4	Great Clips Inc Senior Secured Note		07/01/2022	Redemption 100.0000		1,326,542	1,326,542	1,351,564	1,344,204	0	(17,662)	0	(17,662)	0	1,326,542	0	0	0	24,342	01/01/2023
39056@-AE-9	Great Lakes Cheese Co Inc. Senior Unsecu		09/26/2022	Redemption 100.0000		1,480,000	1,480,000	1,480,000	1,480,000	0	0	0	0	0	1,480,000	0	0	0	37,296	09/27/2027
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec		01/31/2022	Various		13,164,889	13,164,889	13,164,889	13,164,889	0	0	0	0	0	13,164,889	0	0	0	105,747	01/31/2022
39063#-AE-8	Great Lakes Hydro America LLC Dent in a		01/31/2022	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	89,775	01/31/2022
39265*-AH-1	Green Bay Packaging Senior Note		12/21/2022	Various		958,719	958,719	966,168	967,717	0	(8,998)	0	(8,998)	0	958,719	0	0	0	55,222	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note		06/30/2022	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	48,182	06/30/2026
39526@-AD-3	Greenheck Fan Corporation Senior Note		09/12/2022	Redemption 100.0000		182,437	182,437	185,483	183,456	0	(1,019)	0	(1,019)	0	182,437	0	0	0	5,350	09/12/2024
39807U-AB-2	GREYSTAR REAL ESTATE PARTNERS CORPORATE		04/01/2022	Conversion		1,005,909	1,000,000	1,017,500	1,013,163	0	(3,576)	0	(3,576)	0	1,009,586	0	(3,677)	(3,677)	19,167	12/01/2025
39813#-AA-9	Gridflex Generation, LLC Debt in a Proje		03/31/2022	Various		151,986	151,986	153,281	153,307	0	(1,321)	0	(1,321)	0	151,986	0	0	0	1,980	12/31/2030
39813#-AA-9	Gridflex Generation, LLC Debt in a Proje		04/01/2022	Various		4,472,332	4,820,228	4,861,301	4,862,130	0	(148)	0	(148)	0	4,861,982	0	(389,650)	(389,650)	63,481	12/31/2030
39839#-AF-8	Griffith Laboratories Int'l Senior Note		01/15/2022	Various		1,125,000	1,125,000	1,181,073	1,179,813	0	(54,813)	0	(54,813)	0	1,125,000	0	0	0	15,384	01/15/2029
39985#-AC-7	Growmark Inc. Series C Senior Note		12/20/2022	Maturity		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	581,900	12/20/2022
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2022	Redemption 100.0000		1,170,000	1,170,000	1,170,051	1,170,043	0	(43)	0	(43)	0	1,170,000	0	0	0	44,109	12/01/2041
402568-AC-9	Gulf States Toyota Inc/Friedki Senior No		06/04/2022	Redemption 100.0000		248,000	248,000	248,000	248,000	0	0	0	0	0	248,000	0	0	0	4,489	06/04/2024
402568-AD-7	Gulf States Toyota Inc/Friedki Senior No		12/31/2022	100.0000		2,340,000	2,340,000	2,340,000	2,340,000	0	0	0	0	0	2,340,000	0	0	0	97,344	12/31/2025
404119-BQ-1	HCA INC CORPORATE 5.250% 04/15/25		11/15/2022	Goldman Sachs & Co		2,994,960	3,000,000	3,048,750	3,018,134	0	(4,517)	0	(4,517)	0	3,013,617	0	(18,657)	(18,657)	171,500	04/15/2025
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/27/2022	Low Book Value		56	46	21	5	0	(2)	0	(2)	0	3	0	54	54	0	07/25/2036
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/27/2022	Various		13,361	13,361	6,115	1,373	0	11,988	0	11,988	0	13,361	0	0	0	51	07/25/2036
40449@-BV-4	Habitat Humanity Intl Secured Note		09/30/2022	Various		270,511	270,511	267,953	268,004	0	111	0	111	0	268,114	0	2,397	2,397	5,749	07/10/2028
40449@-BV-4	Habitat Humanity Intl Secured Note		12/31/2022	Various		68,882	68,882	68,230	67,960	0	921	0	921	0	68,882	0	0	0	2,018	07/10/2028
000000-00-0	Habitat Humanity Intl Senior Note		10/10/2022	Various		248,443	248,443	242,823	243,985	0	148	0	148	0	244,133	0	4,310	4,310	5,287	01/10/2029
000000-00-0	Habitat Humanity Intl Senior Note		10/10/2022	Various		47,189	47,189	46,121	46,342	0	847	0	847	0	47,189	0	0	0	1,079	01/10/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Habitat Humanity Intl Secured Note		10/10/2022	Various		154,495	154,495	148,988	149,217	0	(29)	0	(29)	0	149,188	0	5,307	5,307	3,491	07/10/2029
000000-00-0	Habitat Humanity Intl Secured Note		10/10/2022	Various		97,756	98,075	94,579	94,725	0	3,032	0	3,032	0	97,756	0	0	0	2,661	07/10/2029
40481*-AA-2	HFHS (GROSSE POINT MI) CTL PT CTL		12/15/2022	Redemption 100.0000		8,829	8,829	8,829	8,829	0	0	0	0	0	8,829	0	0	0	185	02/28/2051
406216-AY-7	HALLIBURTON COMPANY CORPORATE		08/01/2022	Pruco Life NJ Core		5,210,284	4,300,000	4,277,898	4,281,310	0	472	0	472	0	4,281,783	0	928,502	928,502	282,086	09/15/2039
410345-AJ-1	HANESBRANDS CORPORATE 4.625% 05/15/24		04/01/2022	Conversion		507,591	500,000	527,250	521,107	0	(2,427)	0	(2,427)	0	518,680	0	(11,089)	(11,089)	8,736	05/15/2024
410345-AL-6	HANESBRANDS CORPORATE 4.875% 05/15/26		05/23/2022	Various		3,738,114	3,759,000	4,029,374	4,006,653	0	(16,741)	0	(16,741)	0	3,989,912	0	(251,798)	(251,798)	77,638	05/15/2026
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not		04/01/2022	Various		1,812,540	1,787,362	1,905,778	1,856,095	0	(6,935)	0	(6,935)	0	1,849,160	0	(36,621)	(36,621)	23,376	06/07/2024
413875-AW-5	HARRIS CORP DEL CORPORATE		04/26/2022	Various		5,065,201	4,938,000	5,641,322	5,573,377	0	(26,802)	0	(26,802)	0	5,546,575	0	(481,374)	(481,374)	70,345	06/15/2028
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		12/07/2022	Pierpont Securities		2,630,850	2,500,000	2,497,900	2,498,009	0	61	0	61	0	2,498,070	0	132,780	132,780	181,306	10/01/2041
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		368,733	452,000	469,393	468,659	0	(147)	0	(147)	0	468,512	0	(99,780)	(99,780)	12,114	08/19/2049
416518-AD-0	HARTFORD FINANCIAL SERVICES GR CORPORATE		02/01/2022	WELLS FARGO SEC LLC		5,843,945	6,435,000	6,378,887	6,379,045	0	140	0	140	0	6,379,185	0	(535,240)	(535,240)	68,426	09/15/2051
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		12/31/2022	Redemption 100.0000		332,490	332,490	332,490	332,490	0	0	0	0	0	332,490	0	0	0	6,464	04/30/2034
42218S-AF-5	HEALTH CARE SVCS CORP CORPORATE		05/13/2022	Various		2,440,708	2,800,000	2,856,669	2,848,999	0	(2,309)	0	(2,309)	0	2,846,690	0	(405,982)	(405,982)	25,166	06/01/2030
42241@-AE-9	Hearst Communications, Inc. Senior Note		04/01/2022	Empower PICA GWLA		7,059,566	6,956,992	7,445,980	7,384,086	0	(46,446)	0	(46,446)	0	7,337,640	0	(278,074)	(278,074)	133,922	04/08/2024
42251#-AG-9	HEB Grocery Company, LP Senior Note		04/01/2022	Empower PICA GWNY		1,543,606	1,532,025	1,532,025	1,532,025	0	0	0	0	0	1,532,025	0	11,582	11,582	31,253	06/01/2022
42251#-AK-0	HEB Grocery Company, LP Series A Senior		04/01/2022	Various		3,818,358	3,743,247	3,743,247	3,743,247	0	0	0	0	0	3,743,247	0	75,111	75,111	64,883	11/03/2025
42251#-AP-9	HEB Grocery Company, LP Senior Note		12/01/2022	PAR Term Custody		963,726	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(36,274)	(36,274)	41,808	12/16/2030
42670*-AA-9	Henry Ford Hlth Sys Royal Oak CTL		12/15/2022	Redemption 100.0000		97,004	97,004	97,004	97,004	0	0	0	0	0	97,004	0	0	0	2,650	03/15/2047
42670@-AA-7	Henry Ford Health System CTL		12/15/2022	Redemption 100.0000		22,384	22,384	22,384	22,384	0	0	0	0	0	22,384	0	0	0	401	09/30/2044
427866-AT-5	HERSHEY CO CORPORATE 2.625% 05/01/23		04/01/2022	Conversion		3,811,173	3,800,000	3,790,120	3,798,445	0	301	0	301	0	3,798,746	0	12,428	12,428	41,563	05/01/2023
427866-BB-3	HERSHEY CO CORPORATE 3.125% 11/15/49		05/13/2022	JANE STREET EXECUTION SERVICES		239,205	300,000	298,836	298,885	0	16	0	16	0	298,901	0	(59,696)	(59,696)	4,740	11/15/2049
427866-BD-9	HERSHEY CO CORPORATE 2.450% 11/15/29		01/28/2022	Goldman Sachs & Co		1,628,193	1,610,000	1,674,320	1,669,310	0	(697)	0	(697)	0	1,668,613	0	(40,420)	(40,420)	8,327	11/15/2029
432833-AG-6	HILTON DOMESTIC OPERATIN CORPORATE		04/01/2022	Conversion		664,999	650,000	679,673	673,378	0	(4,439)	0	(4,439)	0	668,939	0	(3,940)	(3,940)	14,557	05/01/2025
435596-D*-9	Hollingsworth & Vose Company Senior Secu		07/06/2022	Redemption 100.0000		141,895	141,895	147,345	147,065	0	(5,170)	0	(5,170)	0	141,895	0	0	0	4,917	07/08/2024
435596-D@-7	Hollingsworth & Vose Company Senior Secu		07/06/2022	Redemption 100.0000		454,142	454,142	561,302	506,597	0	0	0	0	54,705	454,142	(107,160)	0	(107,160)	15,557	07/08/2024
437076-AS-1	Home Depot Inc CORPORATE		06/27/2022	Merrill Lynch,Pierce,Fenner &		15,143,955	13,250,000	15,788,396	15,190,644	0	(45,561)	0	(45,561)	0	15,145,082	0	(1,127)	(1,127)	417,329	12/16/2036
437076-BA-9	Home Depot Inc CORPORATE		08/10/2022	WELLS FARGO SEC LLC		4,871,700	5,000,000	4,864,550	4,887,573	0	2,063	0	2,063	0	4,889,635	0	(17,935)	(17,935)	181,417	04/01/2043
437076-BG-6	Home Depot Inc CORPORATE		04/01/2022	Conversion		720,924	720,000	717,350	719,810	0	92	0	92	0	719,903	0	1,022	1,022	6,300	06/01/2022
437076-BN-1	Home Depot Inc CORPORATE		04/01/2022	Conversion		6,797,862	7,000,000	6,639,400	6,763,505	0	11,855	0	11,855	0	6,775,361	0	22,501	22,501	80,986	09/15/2026
437076-CD-2	Home Depot Inc CORPORATE		05/02/2022	Goldman Sachs & Co		7,815,224	9,345,000	9,839,724	9,833,264	0	(3,661)	0	(3,661)	0	9,829,604	0	(2,014,380)	(2,014,380)	173,051	04/15/2050
43813R-AC-1	HONDA_AUTO ASSET BACKED		12/21/2022	Paydown		13,830,428	13,830,428	13,827,717	13,829,472	0	956	0	956	0	13,830,428	0	0	0	111,013	04/22/2024
43815M-AC-0	HONDA_AUTO ASSET BACKED		09/21/2022	Paydown		2,253,935	2,253,935	2,285,543	2,259,256	0	(5,322)	0	(5,322)	0	2,253,935	0	0	0	21,554	06/21/2023
438506-AS-6	HONEYWELL INC DEBENTURES		06/08/2022	PLAX FLEX PUBLIC BONDS		5,896,755	6,000,000	5,745,335	5,890,696	0	6,058	0	6,058	0	5,896,754	0	0	0	192,125	06/15/2028
438516-BU-9	HONEYWELL INTERNATIONAL CORPORATE		02/10/2022	Deutsche Bank Securities Inc		5,021,100	5,000,000	5,240,550	5,239,886	0	(3,553)	0	(3,553)	0	5,236,332	0	(215,232)	(215,232)	67,125	08/15/2029
438516-CF-1	HONEYWELL INTERNATIONAL CORPORATE		01/28/2022	Scotia Capital Markets USA		1,216,514	1,300,000	1,291,643	1,291,881	0	70	0	70	0	1,291,950	0	(75,436)	(75,436)	10,427	09/01/2031
440452-AF-7	HORMEL FOODS CORP NT CORPORATE		01/28/2022	Citigroup Capital Markets Inc		855,675	900,000	929,502	925,311	0	(246)	0	(246)	0	925,065	0	(69,390)	(69,390)	2,250	06/11/2030
440452-AH-3	HORMEL FOODS CORP NT CORPORATE		04/01/2022	Conversion		384,504	417,000	414,344	414,405	0	94	0	94	0	414,499	0	(29,995)	(29,995)	2,324	06/03/2028
440452-AJ-9	HORMEL FOODS CORP NT CORPORATE		05/13/2022	BPN Paribas Securities		35,093	45,000	44,676	44,679	0	3	0	3	0	44,682	0	(9,589)	(9,589)	625	06/03/2051
443016-AA-0	Howe Street Landlord, LLC Credit Tenant		12/25/2022	Redemption 100.0000		258,434	258,434	258,434	258,434	0	0	0	0	0	258,434	0	0	0	5,295	01/25/2038
443510-AG-7	HUBBELL INC CL B CORPORATE		05/13/2022	Goldman Sachs & Co		1,174,428	1,200,000	1,200,300	1,200,104	0	(16)	0	(16)	0	1,200,089	0	(25,661)	(25,661)	28,587	03/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un		04/01/2022	Empower PICA GWNY Redemption		7,937,297	8,010,851	8,010,851	8,010,851	0	0	0	0	0	8,010,851	0	(73,554)	(73,554)	234,696	07/06/2026
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		12/31/2022	100.0000		410,222	410,222	410,222	410,222	0	0	0	0	0	410,222	0	0	0	16,908	03/31/2042
444859-BD-3	HUMANA INC CORPORATE 3.850% 10/01/24		12/16/2022	PLAX FLEX PUBLIC BONDS		15,048,752	15,300,000	15,753,951	15,487,725	0	(70,741)	0	(70,741)	0	15,416,984	0	(368,232)	(368,232)	716,678	10/01/2024
444859-BF-8	HUMANA INC CORPORATE 3.950% 03/15/27		04/01/2022	Conversion		5,930,437	5,827,000	6,129,841	6,041,291	0	(9,893)	0	(9,893)	0	6,031,399	0	(100,961)	(100,961)	125,313	03/15/2027
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		10/06/2022	Various		4,857,789	4,645,405	4,645,405	4,645,405	0	0	0	0	0	4,645,405	0	0	0	512,264	11/01/2027
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		10/01/2022	Various		628,011	628,011	628,011	628,011	0	0	0	0	0	628,011	0	0	0	22,166	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		10/06/2022	Various		2,488,870	2,380,056	2,380,056	2,380,056	0	0	0	0	0	2,380,056	0	0	0	262,457	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		10/01/2022	Various		508,793	508,793	508,793	508,793	0	0	0	0	0	508,793	0	0	0	13,742	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		04/01/2022	Empower PICA GWLA		5,182,963	5,146,833	5,146,833	5,146,833	0	0	0	0	0	5,146,833	0	36,130	36,130	131,073	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		10/06/2022	Various		3,577,751	3,421,330	3,421,330	3,421,330	0	0	0	0	0	3,421,330	0	0	0	377,281	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		10/01/2022	Various		731,389	731,389	731,389	731,389	0	0	0	0	0	731,389	0	0	0	19,755	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		04/01/2022	Empower PICA GWLA		7,450,510	7,398,573	7,398,573	7,398,573	0	0	0	0	0	7,398,573	0	51,937	51,937	188,417	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		10/06/2022	Various		3,188,865	3,049,447	3,049,447	3,049,447	0	0	0	0	0	3,049,447	0	0	0	336,273	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		10/01/2022	Various		651,890	651,890	651,890	651,890	0	0	0	0	0	651,890	0	0	0	16,588	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		04/01/2022	Empower PICA GWLA		6,640,672	6,594,381	6,594,381	6,594,381	0	0	0	0	0	6,594,381	0	46,292	46,292	125,953	11/01/2027
44644A-AB-3	HUNTINGTON NATL BK CORPORATE		07/06/2022	Call 100.0000		6,120,000	6,120,000	6,145,119	6,124,514	0	(4,491)	0	(4,491)	0	6,120,023	0	(23)	(23)	140,250	08/07/2022
44644A-AH-0	HUNTINGTON NATL BK BANK NOTE		02/28/2022	Call 100.0000		2,300,000	2,300,000	2,318,400	2,301,073	0	(656)	0	(656)	0	2,300,417	0	(417)	(417)	29,948	04/01/2022
44644M-AA-9	HUNTINGTON NATL BK CORPORATE		04/11/2022	Call 100.2190		46,100,740	46,000,000	45,961,360	45,985,438	0	3,451	0	3,451	0	45,988,889	0	11,111	11,111	671,140	02/03/2023
44855#-AX-8	Hy Vee, Inc. Senior Note		12/14/2022	Various		20,000,000	20,000,000	20,012,558	20,003,515	0	(3,515)	0	(3,515)	0	20,000,000	0	0	0	650,000	12/14/2022
44860#-AG-8	Hybrid Design Associates LLC #2 PIKTrack		06/30/2022	Various		(2,483,153)	129,092	73,062	86,502	0	2,710	(4,530,244)	4,532,954	0	2,018,123	0	(4,501,276)	(4,501,276)	0	01/07/2026
44891P-AB-0	HYUNDAI AUTO ASSET BACKED		03/15/2022	Paydown		3,066,510	3,066,510	3,066,285	3,066,456	0	53	0	53	0	3,066,510	0	0	0	1,682	01/17/2023
44929@-AD-6	ICRE REIT HLDGS Senior Note		10/19/2022	Various		25,350,843	25,342,396	25,345,224	25,342,932	0	(361)	0	(361)	0	25,342,572	0	(176)	(176)	844,761	03/08/2023
44929@-AE-4	ICRE REIT HLDGS Senior Note		10/19/2022	Various		15,044,721	15,044,721	15,038,011	15,043,178	0	811	0	811	0	15,043,989	0	732	732	485,067	07/01/2023
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te		12/15/2022	Redemption 100.0000		473,863	473,863	473,863	473,863	0	0	0	0	0	473,863	0	0	0	10,979	06/15/2034
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project		09/30/2022	Various		1,788,874	1,788,874	1,780,986	1,782,222	0	6,653	0	6,653	0	1,788,874	0	0	0	63,497	10/01/2035
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project		09/30/2022	Redemption 100.0000		195,340	195,340	195,340	195,340	0	0	0	0	0	195,340	0	0	0	9,170	09/30/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR		11/25/2022	Various		44,258	44,258	44,241	44,258	0	0	0	0	0	44,258	0	0	0	424	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR		05/27/2022	Various		3,237	3,237	3,236	3,237	0	0	0	0	0	3,237	0	0	0	107	05/25/2025
44967@-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR		12/29/2022	Redemption 100.0000		707	707	707	707	0	0	0	0	0	707	0	0	0	27	12/26/2025
45148@-AA-4	Idaho USG Holdings, LLC Debt in a Projec		11/28/2022	Call 100.0000		3,842,279	3,842,279	3,842,279	3,842,279	0	0	0	0	0	3,842,279	0	0	0	258,756	03/31/2023
45148@-AA-4	Idaho USG Holdings, LLC Debt in a Projec		09/30/2022	Redemption 100.0000		181,840	181,840	181,840	181,840	0	0	0	0	0	181,840	0	0	0	5,786	03/31/2023
45687A-AJ-1	INGERSOLL-RAND CO. CORP FOREIGN		04/01/2022	Conversion		3,479,347	3,416,000	3,426,591	3,417,927	0	(455)	0	(455)	0	3,417,472	0	61,875	61,875	42,747	06/15/2023
45687A-AP-7	INGERSOLL-RAND CO. CORPORATE		04/01/2022	Conversion		14,719,777	14,627,000	16,096,262	16,071,648	0	(52,974)	0	(52,974)	0	16,018,674	0	(1,298,896)	(1,298,896)	335,202	08/21/2028
457728-AC-3	Innovative Solar 42, LLC Debt in a Proje		12/31/2022	Redemption 100.0000		1,621,259	1,621,259	1,621,259	1,621,259	0	0	0	0	0	1,621,259	0	0	0	41,266	02/28/2033
458140-AM-2	INTEL CORP CORPORATE 2.700% 12/15/22		04/01/2022	Conversion		1,066,042	1,058,000	1,072,600	1,060,197	0	(586)	0	(586)	0	1,059,612	0	6,430	6,430	8,411	12/15/2022
458140-BC-3	INTEL CORP CORP FLOATER		05/11/2022	Maturity		10,000,000	10,000,000	9,852,000	9,974,533	0	25,467	0	25,467	0	10,000,000	0	0	0	30,733	05/11/2022
45866F-AA-2	INTERCONTINENTALEXCHANGE GROUP CORPORATE		06/13/2022	Call 101.5968		16,697,436	16,435,000	16,888,570	16,615,130	0	(44,453)	0	(44,453)	0	16,570,678	0	(135,678)	(135,678)	695,224	10/15/2023
45866F-AG-9	INTERCONTINENTALEXCHANGE GROUP CORPORATE		06/13/2022	Various		17,351,456	17,175,000	17,152,580	17,166,721	0	1,880	0	1,880	0	17,168,602	0	6,398	6,398	606,046	09/21/2023
459200-AM-3	IBM CORP DEBENTURES 7.000% 10/30/25		04/01/2022	Conversion		11,441,200	10,259,000	12,395,549	11,761,450	0	(92,841)	0	(92,841)	0	11,668,610	0	(227,409)	(227,409)	301,216	10/30/2025
459200-AM-3	IBM CORP DEBENTURES 7.000% 10/30/25		05/16/2022	PLAX FLEX PUBLIC BONDS		2,000,391	1,795,000	1,938,614	1,841,495	0	(4,001)	0	(4,001)	0	1,837,494	0	162,897	162,897	68,758	10/30/2025
459200-AS-0	IBM CORP DEBENTURES 6.500% 01/15/28		12/13/2022	GREUSD		3,233,864	3,000,000	3,202,890	3,084,576	0	(11,556)	0	(11,556)	0	3,073,019	0	160,844	160,844	275,708	01/15/2028
459200-HF-1	IBM CORP CORP 4.000% 06/20/42		05/17/2022	US Bank NA		1,299,865	1,465,000	1,354,811	1,369,964	0	1,073	0	1,073	0	1,371,037	0	(71,172)	(71,172)	24,254	06/20/2042
459200-HP-9	IBM CORP CORPORATE 3.375% 08/01/23		05/16/2022	PLAX FLEX PUBLIC BONDS		10,170,114	10,175,000	10,142,440	10,168,881	0	1,233	0	1,233	0	10,170,114	0	0	0	272,817	08/01/2023
459200-HU-8	IBM CORP CORPORATE 3.625% 02/12/24		04/01/2022	Conversion		17,328,148	17,000,000	16,964,640	16,990,933	0	920	0	920	0	16,991,853	0	336,294	336,294	392,003	02/12/2024
459200-JX-0	IBM CORP CORPORATE 2.850% 05/13/22		05/13/2022	Maturity		7,500,000	7,500,000	7,495,950	7,499,187	0	813	0	813	0	7,500,000	0	0	0	106,875	05/13/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
459200-JZ-5	IBM CORP CORPORATE 3.300% 05/15/26		04/01/2022	Conversion		20,009,069	19,800,000	19,785,664	19,790,166	0	511	0	511	0	19,790,677	0	218,392	218,392	246,840	05/15/2026
459200-JZ-5	IBM CORP CORPORATE 3.300% 05/15/26		05/16/2022	PLAX FLEX PUBLIC BONDS		13,073,926	13,210,000	13,248,261	13,235,808	0	(1,839)	0	(1,839)	0	13,233,970	0	(160,044)	(160,044)	220,387	05/15/2026
459200-KA-8	IBM CORP CORPORATE 3.500% 05/15/29		03/08/2022	Mizuho Securities USA, Inc.		7,243,180	7,000,000	7,517,440	7,409,898	0	(9,727)	0	(9,727)	0	7,400,171	0	(156,991)	(156,991)	78,264	05/15/2029
459506-AP-6	Intl Flavors & Fragrances CORPORATE		04/01/2022	Conversion		1,164,133	1,280,000	1,286,761	1,286,100	0	(253)	0	(253)	0	1,285,848	0	(121,715)	(121,715)	10,813	10/15/2027
460146-CC-5	INTL PAPER CORP CORPORATE		09/27/2022	Tender (Corp Action)		2,224,163	1,750,000	2,557,363	2,399,297	0	(18,921)	0	(18,921)	0	2,380,375	0	(208,713)	(208,713)	171,763	06/15/2038
461070-AP-9	INTERSTATE POWER & LIGHT CORPORATE		04/01/2022	Conversion		5,904,696	5,730,000	6,518,926	6,449,012	0	(25,864)	0	(25,864)	0	6,423,148	0	(518,452)	(518,452)	120,728	09/26/2028
46123*-AA-3	Invenergy III. Wind Hldgs LLC Senior Sec		01/24/2022	Various		710,838	710,838	710,838	710,838	0	0	0	0	0	710,838	0	0	0	39,639	01/24/2031
46123*-AA-3	Invenergy III. Wind Hldgs LLC Senior Sec		12/01/2022	PARCC Custody PPC		1,321,188	1,336,471	1,336,471	1,336,471	0	0	0	0	0	1,336,471	0	(15,283)	(15,283)	138,028	01/24/2031
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2022	Various		334,569	334,569	334,569	334,569	0	0	0	0	0	334,569	0	0	0	18,657	01/24/2031
46124H-AC-0	INTUIT INC. CORPORATE 1.350% 07/15/27		04/01/2022	Conversion		41,341,581	45,316,000	45,507,967	45,467,234	0	(7,087)	0	(7,087)	0	45,460,147	0	(4,118,566)	(4,118,566)	435,034	07/15/2027
46124H-AC-0	INTUIT INC. CORPORATE 1.350% 07/15/27		05/16/2022	PLAX FLEX PUBLIC BONDS		24,337,158	27,225,000	27,255,061	27,248,389	0	(1,774)	0	(1,774)	0	27,246,615	0	(2,909,457)	(2,909,457)	308,323	07/15/2027
46124H-AD-8	INTUIT INC. CORPORATE 1.650% 07/15/30		05/13/2022	Various		4,919,488	5,833,000	5,850,097	5,847,721	0	(236)	0	(236)	0	5,847,485	0	(927,997)	(927,997)	77,857	07/15/2030
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2022	Various		214,482	214,482	223,369	223,128	0	(8,645)	0	(8,645)	0	214,482	0	0	0	9,813	10/31/2027
464287-24-2	ISHARES COM		05/19/2022	Various		244,613,571	0	295,323,922	289,854,370	6,004,397	2,790,198	0	8,794,595	0	298,648,965	0	(50,585,061)	(50,585,061)	1,973,515	
46590J-AU-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/01/2022	Conversion		8,735,715	8,747,000	9,009,375	8,769,222	0	(11,916)	0	(11,916)	0	8,757,306	0	(21,591)	(21,591)	99,681	11/15/2048
46590K-AC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/01/2022	Conversion		4,433,167	4,524,902	4,660,645	4,594,004	0	(4,346)	0	(4,346)	0	4,589,658	0	(156,491)	(156,491)	57,359	01/15/2049
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS		04/01/2022	Paydown		429,472	428,586	429,175	428,307	0	279	0	279	0	428,586	0	0	0	3,694	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS		12/13/2022	INTL FC STONE FINANCIAL INC		2,534,530	2,769,387	2,797,069	2,781,185	0	(2,345)	0	(2,345)	0	2,778,841	0	(244,311)	(244,311)	75,567	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS		10/01/2022	Paydown		788,544	788,544	825,851	817,697	0	(29,153)	0	(29,153)	0	788,544	0	0	0	17,259	08/15/2049
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		12/01/2022	Paydown		76,028	76,028	75,025	75,686	0	342	0	342	0	76,028	0	0	0	823	06/25/2035
46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE		04/01/2022	Conversion		28,090,757	27,153,000	29,245,410	28,608,393	0	(69,145)	0	(69,145)	0	28,539,247	0	(448,491)	(448,491)	329,796	12/15/2026
46625H-RV-4	JP MORGAN CHASE & CO CORPORATE		04/01/2022	Conversion		1,490,380	1,500,000	1,543,950	1,529,648	0	(1,528)	0	(1,528)	0	1,528,119	0	(37,739)	(37,739)	22,125	10/01/2026
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/27/2022	Low Book Value		332,072	289,568	388	257	0	194	0	194	0	451	0	331,620	331,620	0	08/25/2036
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/01/2022	Conversion		7,394,278	7,380,535	7,454,296	7,382,050	0	(2,963)	0	(2,963)	0	7,379,087	0	15,191	15,191	82,726	07/15/2045
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		01/01/2022	Paydown		152,982	152,982	154,510	153,013	0	(31)	0	(31)	0	152,982	0	0	0	429	07/15/2045
46639Y-AP-2	JPMCC_13-LC11 CMBS 2.694% 04/15/46		12/01/2022	Paydown		10,444,845	10,443,950	10,148,351	10,373,766	0	70,183	0	70,183	0	10,443,950	0	0	0	235,416	04/15/2046
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/01/2022	Conversion		3,764,823	3,778,506	3,816,272	3,786,082	0	(1,809)	0	(1,809)	0	3,784,273	0	(19,450)	(19,450)	49,469	01/15/2047
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		09/01/2022	Paydown		2,100,545	2,100,545	2,121,540	2,104,757	0	(4,212)	0	(4,212)	0	2,100,545	0	0	0	61,877	01/15/2047
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/01/2022	Conversion		3,149,823	2,986,140	3,015,996	2,988,636	0	(1,027)	0	(1,027)	0	2,987,609	0	(483)	(483)	48,909	12/15/2046
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2022	Paydown		11,962,715	11,962,715	12,082,318	11,972,714	0	(9,998)	0	(9,998)	0	11,962,715	0	0	0	359,671	12/15/2046
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/01/2022	Paydown		14,100,994	14,071,549	14,973,652	14,728,662	0	(657,113)	0	(657,113)	0	14,071,549	0	0	0	478,581	02/15/2047
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		11/22/2022	Morgan Stanley & Co, Inc		4,667,376	4,721,135	4,768,318	4,726,450	0	(6,124)	0	(6,124)	0	4,720,326	0	(79,229)	(79,229)	180,520	02/15/2047
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		11/01/2022	Paydown		12,558,479	12,558,479	12,683,989	12,572,618	0	(14,139)	0	(14,139)	0	12,558,479	0	0	0	427,138	02/15/2047
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS		10/01/2022	Paydown		995,946	980,636	990,438	982,630	0	(1,993)	0	(1,993)	0	980,636	0	0	0	20,142	09/15/2047
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/01/2022	Conversion		2,961,300	3,000,000	3,029,985	3,006,226	0	(928)	0	(928)	0	3,005,298	0	(43,998)	(43,998)	33,726	11/15/2047
46644U-AZ-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS		09/01/2022	Paydown		321,032	311,401	328,210	317,452	0	(6,051)	0	(6,051)	0	311,401	0	0	0	5,882	07/15/2048
46645L-AW-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/01/2022	Conversion		3,213,454	3,220,745	3,317,364	3,233,819	0	(423)	0	(423)	0	3,233,396	0	(19,942)	(19,942)	37,733	03/15/2049
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS		12/08/2022	Various		8,415,607	9,040,303	9,296,044	9,220,558	0	(15,439)	0	(15,439)	0	9,205,119	0	(789,512)	(789,512)	220,205	12/15/2049
46647P-BD-7	JPMORGAN CHASE & CO CORP FLOATER		05/13/2022	Pierpont Securities		1,323,980	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	(76,020)	(76,020)	27,498	05/06/2030
46648@-AD-1	Huber, J.M. Corporation SANT		04/01/2022	Empower PICA GWLA		9,399,786	8,511,479	10,165,802	10,085,843	0	(60,365)	0	(60,365)	0	10,025,478	0	(625,692)	(625,692)	264,187	10/30/2027
46648K-AS-5	JPMDB COMMERCIAL MORTGAGE SECU CMBS		12/01/2022	Paydown		3,128	3,128	3,159	3,138	0	(10)	0	(10)	0	3,128	0	0	0	79	10/15/2050
46650C-AB-5	JBS USA FOOD CO CORPORATE		02/02/2022	Call 105.0464		17,595,279	16,750,000	17,694,375	17,494,918	0	(42,043)	0	(42,043)	0	17,452,875	0	(702,875)	(702,875)	1,372,322	01/15/2028
46652J-AU-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS		04/01/2022	Conversion		11,169,162	12,000,000	12,119,986	12,091,678	0	(4,777)	0	(4,777)	0	12,086,901	0	(917,739)	(917,739)	72,256	05/13/2053
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		12/30/2022	Various		13,471,745	13,231,999	13,368,256	13,301,773	0	(21,494)	0	(21,494)	0	13,280,279	0	(48,280)	(48,280)	1,146,068	03/16/2027
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		03/16/2022	Various		4,369,194	4,369,194	4,414,186	4,392,234	0	(23,039)	0	(23,039)	0	4,369,194	0	0	0	146,805	03/16/2027
46659*-AA-5	JM Family Enterprises, Inc. Senior Unsec		04/01/2022	Empower PICA GWNY		5,249,088	5,302,263	5,596,041	5,565,765	0	(22,780)	0	(22,780)	0	5,542,985	0	(293,897)	(293,897)	73,127	11/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46659*-AB-3	JM Family Enterprises, Inc. Senior Unsec		04/01/2022	Various		3,731,554	3,830,062	4,121,188	4,106,438	0	(11,103)	0	(11,103)	0	4,095,335	0	(363,780)	(363,780)	56,493	11/01/2027
46663#-AA-5	J-POWER USA Generation Capital Senior Se		07/31/2022	Redemption 100.0000		100,500	100,500	100,500	100,500	0	0	0	0	0	100,500	0	0	0	4,070	10/25/2024
46816*-AA-5	Jackson Generation, LLC Debt in a Projec		12/31/2022	Redemption 100.0000		825,625	825,625	825,625	825,625	0	0	0	0	0	825,625	0	0	0	40,456	06/30/2027
47115#-AA-7	JARTCO Holdings, Inc. Series A Senior No		10/06/2022	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	30,540	10/06/2022
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE		05/12/2022	Deutsche Bank Securities Inc		1,338,292	1,333,000	1,547,853	1,488,780	0	(15,129)	0	(15,129)	0	1,473,650	0	(135,358)	(135,358)	47,925	01/15/2026
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE		12/16/2022	PLAX FLEX PUBLIC BONDS PLAZIL - Core Pub Bonds		6,069,881	6,233,000	6,616,998	6,457,120	0	(54,695)	0	(54,695)	0	6,402,425	0	(332,544)	(332,544)	382,672	01/15/2026
478160-AN-4	JOHNSON & JOHNSON CORPORATE		08/02/2022			6,245,040	5,000,000	5,097,900	5,070,335	0	(1,416)	0	(1,416)	0	5,068,919	0	1,176,121	1,176,121	287,583	08/15/2037
478160-AV-6	JOHNSON & JOHNSON CORPORATE		08/10/2022	Goldman Sachs & Co		1,146,981	1,100,000	1,115,015	1,112,027	0	(226)	0	(226)	0	1,111,801	0	35,180	35,180	46,888	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE		08/10/2022	Goldman Sachs & Co		325,977	300,000	322,842	318,593	0	(386)	0	(386)	0	318,206	0	7,771	7,771	10,791	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON CORPORATE		06/27/2022	Morgan Stanley & Co, Inc		5,154,750	5,000,000	4,971,650	4,980,090	0	641	0	641	0	4,980,730	0	174,020	174,020	123,958	12/05/2033
478160-BK-9	JOHNSON & JOHNSON CORPORATE		06/27/2022	JP Morgan Securities, Inc		39,634,800	40,000,000	39,810,905	39,838,768	0	2,222	0	2,222	0	39,840,991	0	(206,191)	(206,191)	1,020,000	12/05/2043
478160-CE-2	JOHNSON & JOHNSON CORPORATE		04/01/2022	Conversion		5,048,938	5,000,000	5,670,986	5,525,191	0	(26,184)	0	(26,184)	0	5,499,006	0	(450,068)	(450,068)	85,222	03/03/2027
48021P-A*-9	Jones Lang LaSalle Finance B.V Senior Un		04/01/2022	Empower GWLA FOREX		6,961,832	7,102,530	7,146,924	7,259,243	0	(464)	0	(464)	(68,303)	7,240,277	49,801	(278,445)	(228,644)	52,590	06/28/2027
48121@-AA-9	JRD Holdings LLC Senior Note		04/30/2022	Redemption 100.0000		1,001,429	1,001,429	1,001,429	1,001,429	0	0	0	0	0	1,001,429	0	0	0	20,229	04/30/2022
48121@-AD-3	JRD Holdings LLC Senior Note		03/27/2022	Various		1,072,500	1,072,500	1,072,500	1,072,500	0	0	0	0	0	1,072,500	0	0	0	22,147	03/27/2024
48259*-AA-5	Veyron NE Beverage Funding LLC Sr. Secur		12/15/2022	Various		102,596	102,596	102,596	102,596	0	0	0	0	0	102,596	0	0	0	1,742	12/31/2035
48259@-AA-3	KDP (FRISCO) TX CTL PASS-THRU CTL		12/10/2022	Redemption 100.0000		114,159	114,159	114,159	114,159	0	0	0	0	0	114,159	0	0	0	2,985	06/24/2037
48262*-AA-0	Veyron/KDP I Partners, LLC CTL		12/15/2022	Various		259,224	259,224	259,224	259,224	0	0	0	0	0	259,224	0	0	0	5,253	12/31/2034
48262@-AA-8	KDP II (MULTI-PPTY) CTL PASS CTL		12/15/2022	Redemption 100.0000		107,547	107,547	107,547	107,547	0	0	0	0	0	107,547	0	0	0	1,535	12/31/2036
48277@-AA-1	KSI II Finco, LLC Debt in a Project		12/15/2022	Redemption 100.0000		687,926	687,926	687,926	687,926	0	0	0	0	0	687,926	0	0	0	13,877	09/15/2031
485134-BN-9	KANSAS CITY PWR & LT CO CORPORATE		04/01/2022	Conversion		553,652	550,000	544,797	549,029	0	206	0	206	0	549,235	0	4,417	4,417	9,433	03/15/2023
485170-AV-6	KANSAS CITY SOUTHN INDS CORPORATE		04/01/2022	Conversion		1,908,438	1,903,000	1,926,541	1,907,352	0	(955)	0	(955)	0	1,906,397	0	2,041	2,041	21,567	05/15/2023
486606-L@-3	Kayne Anderson Energy Senior Note		10/31/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,253	10/31/2022
48837@-AA-4	Kemin Industries Inc. Senior Note		09/07/2022	Redemption 100.0000		1,326,542	1,326,542	1,343,773	1,341,012	0	(14,469)	0	(14,469)	0	1,326,542	0	0	0	25,138	09/07/2022
48837@-AB-2	Kemin Industries Inc. Senior Note		12/07/2023	Redemption 100.0000		1,875,000	1,875,000	1,875,000	1,875,000	0	0	0	0	0	1,875,000	0	0	0	53,203	12/07/2023
48837@-AC-0	Kemin Industries Inc. Senior Secured		10/27/2022	Redemption 100.0000		35,714	35,714	38,403	38,346	0	(2,632)	0	(2,632)	0	35,714	0	0	0	1,011	04/27/2028
49063*-AB-7	Kent Nutrition Group Inc Senior Unsecure		03/15/2022	Redemption 100.0000		707,489	707,489	756,401	750,050	0	(42,560)	0	(42,560)	0	707,489	0	0	0	7,853	03/15/2026
49071*-AA-9	Kent Precision Food Group Inc Senior Uns		12/15/2022	Redemption 100.0000		156,250	156,250	156,250	156,250	0	0	0	0	0	156,250	0	0	0	6,109	12/15/2029
49271V-AD-2	Keurig Dr Pepper Inc CORPORATE		04/22/2022	Tender (Corp Action)		1,119,003	1,025,000	1,384,722	1,382,101	0	(2,786)	0	(2,786)	0	1,379,315	0	(311,562)	(311,562)	72,533	05/25/2048
49271V-AF-7	Keurig Dr Pepper Inc CORPORATE		04/01/2022	Conversion		5,287,411	5,000,000	5,843,350	5,764,809	0	(29,375)	0	(29,375)	0	5,735,434	0	(448,023)	(448,023)	80,448	05/25/2028
49271V-AK-6	Keurig Dr Pepper Inc CORPORATE		04/12/2022	Various		11,654,407	12,819,000	14,735,210	14,720,230	0	(11,496)	0	(11,496)	0	14,708,735	0	(3,054,328)	(3,054,328)	210,678	05/01/2050
49271V-AM-2	Keurig Dr Pepper Inc CORPORATE		02/02/2022	Goldman Sachs & Co		11,952,103	12,139,000	13,052,217	13,045,003	0	(1,507)	0	(1,507)	0	13,043,496	0	(1,091,393)	(1,091,393)	151,823	03/15/2051
49326E-EG-4	KEYCORP CORPORATE 4.100% 04/30/28		05/13/2022	JANE STREET EXECUTION SERVICES		2,965,350	3,000,000	3,061,200	3,044,171	0	(2,275)	0	(2,275)	0	3,041,896	0	(76,546)	(76,546)	67,308	04/30/2028
49327M-2K-9	KEYBANK NA MONEY MARKET		06/09/2022	Various		10,460,758	10,430,000	10,237,059	10,331,013	0	7,980	0	7,980	0	10,338,993	0	121,765	121,765	126,808	06/01/2025
49327M-2T-0	KEYBANK NA BANK NOTE 2.300% 09/14/22		09/14/2022	Maturity		1,750,000	1,750,000	1,690,868	1,737,984	0	12,016	0	12,016	0	1,750,000	0	0	0	40,250	09/14/2022
49327V-2A-1	KEYBANK NA/CLEVELAND OH		04/01/2022	Conversion		3,213,225	3,220,000	3,367,798	3,321,055	0	(5,465)	0	(5,465)	0	3,315,591	0	(102,366)	(102,366)	39,839	05/20/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49327V-2B-9	KEYBANK NA/CLEVELAND OH BANK NOTE		05/13/2022	JANE STREET EXECUTION SERVICES		11,433,044	11,900,000	12,014,240	11,986,543	0	(3,817)	0	(3,817)	0	11,982,726	0	(549,682)	(549,682)	275,882	04/13/2029
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE		08/17/2022	Various		217,233	217,233	217,233	217,233	0	0	0	0	0	217,233	0	0	0	9,058	06/01/2024
494368-AS-2	KIMBERLY CLARK CORP DEBENTURES		04/01/2022	Conversion		672,704	573,000	729,051	723,024	0	(5,961)	0	(5,961)	0	717,063	0	(44,359)	(44,359)	27,397	01/01/2028
494368-AS-2	KIMBERLY CLARK CORP DEBENTURES		05/16/2022	PLAX FLEX PUBLIC BONDS		653,282	573,000	729,051	723,024	0	(9,003)	0	(9,003)	0	714,021	0	(60,739)	(60,739)	32,064	01/01/2028
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE		04/01/2022	Conversion		4,000,127	4,000,000	3,910,400	3,985,811	0	2,431	0	2,431	0	3,988,242	0	11,885	11,885	32,000	06/01/2023
494368-BY-8	KIMBERLY CLARK CORP CORPORATE		04/01/2022	Conversion		1,009,483	963,000	1,082,961	1,059,623	0	(3,401)	0	(3,401)	0	1,056,222	0	(46,740)	(46,740)	15,849	11/01/2028
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE		03/01/2022	Maturity		4,080,000	4,080,000	4,076,491	4,079,544	0	456	0	456	0	4,080,000	0	0	0	84,660	03/01/2022
501044-CQ-2	KROGER COMPANY CORPORATE		01/14/2022	Call 100.0000		5,240,000	5,240,000	5,359,178	5,239,543	0	(787)	0	(787)	0	5,238,756	0	1,244	1,244	46,025	04/15/2022
501044-CS-8	KROGER COMPANY CORPORATE		04/01/2022	Conversion		139,018	137,000	136,942	136,986	0	0	0	0	0	136,986	0	2,033	2,033	3,516	08/01/2023
501044-DN-8	KROGER COMPANY CORPORATE		06/28/2022	JANE STREET EXECUTION SERVICES		1,126,670	1,350,000	1,578,966	1,577,444	0	(2,640)	0	(2,640)	0	1,574,804	0	(448,134)	(448,134)	50,955	01/15/2050
50152#-AD-9	Kwik Trip, Inc. Senior Secured		11/24/2022	Redemption 100.0000		54,916	54,916	55,142	55,081	0	(166)	0	(166)	0	54,916	0	0	0	1,207	02/24/2036
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		03/31/2022	Various		65,913	65,913	67,750	67,721	0	(1,808)	0	(1,808)	0	65,913	0	0	0	763	06/30/2036
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		04/01/2022	Various		4,545,978	4,440,455	4,564,247	4,562,251	0	(3,016)	0	(3,016)	0	4,559,235	0	(13,257)	(13,257)	51,969	06/30/2036
502128-AA-5	LP 1A REIT INC Senior Unsecured Note		12/05/2022	Various		342,011	342,011	354,866	350,169	0	(8,159)	0	(8,159)	0	342,011	0	0	0	7,437	10/07/2024
502175-B#-8	LTC Properties Inc Series D Senior Note		07/31/2022	Redemption 100.0000		466,667	466,667	466,667	466,667	0	0	0	0	0	466,667	0	0	0	15,750	07/31/2026
502175-C*-1	LTC Properties Inc Series E Senior Unsec		08/31/2022	Redemption 100.0000		1,024,000	1,024,000	1,024,000	1,024,000	0	0	0	0	0	1,024,000	0	0	0	34,560	09/03/2030
502175-D@-8	LTC Properties Inc Senior Unsecured Note		02/16/2022	Redemption 100.0000		1,617,700	1,617,700	1,617,700	1,617,700	0	0	0	0	0	1,617,700	0	0	0	18,199	02/16/2032
502431-AF-6	L3HARRIS TECHNOLOGIES INC CORPORATE		06/27/2022	Various		1,983,085	2,211,000	2,319,334	2,316,467	0	(5,464)	0	(5,464)	0	2,311,003	0	(327,918)	(327,918)	30,524	12/15/2029
502431-AM-1	L3HARRIS TECHNOLOGIES INC CORPORATE		05/13/2022	Various		8,021,815	7,857,000	9,185,522	9,058,328	0	(56,398)	0	(56,398)	0	9,001,929	0	(980,114)	(980,114)	122,438	06/15/2028
50249A-AJ-2	LYB INTERNATIONAL FINANCE III CORPORATE		03/28/2022	Various		27,110,674	28,960,000	30,902,755	30,896,314	0	(6,106)	0	(6,106)	0	30,890,208	0	(3,779,534)	(3,779,534)	436,394	04/01/2051
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		12/31/2022	Redemption 100.0000		464,662	464,662	489,992	487,079	0	(22,417)	0	(22,417)	0	464,662	0	0	0	14,962	03/31/2024
51222*-AA-3	Lakeview Green Energy Senior Secured Not		10/01/2022	Redemption 100.0000		583,984	583,984	583,984	583,984	0	0	0	0	0	583,984	0	0	0	26,342	10/01/2029
512807-AU-2	LAM RESEARCH CORP CORPORATE		04/01/2022	Conversion		3,669,514	3,500,000	3,970,715	3,962,949	0	(15,522)	0	(15,522)	0	3,947,427	0	(277,913)	(277,913)	76,222	03/15/2029
518058-AA-6	LaSalle Property Fund REIT Inc Sr. Unsec		04/01/2022	Empower PICA GWNY		2,488,327	2,553,374	2,716,214	2,706,712	0	(7,157)	0	(7,157)	0	2,699,555	0	(211,228)	(211,228)	50,778	02/13/2027
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT		12/07/2022	Various		4,842,842	4,284,000	4,538,221	4,375,598	0	(12,608)	0	(12,608)	0	4,362,990	0	479,852	479,852	218,721	11/15/2027
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2022	Paydown		1,611,873	1,611,873	1,611,572	1,611,681	0	192	0	192	0	1,611,873	0	0	0	19,080	08/25/2042
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		12/25/2022	Paydown		689,524	689,524	689,517	689,564	0	(41)	0	(41)	0	689,524	0	0	0	7,219	10/25/2048
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		04/01/2022	Conversion		1,025,487	1,031,313	1,031,287	1,031,295	0	(3)	0	(3)	0	1,031,292	0	(5,805)	(5,805)	7,508	10/25/2048
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		12/25/2022	Paydown		1,560,882	1,560,882	1,560,842	1,560,854	0	28	0	28	0	1,560,882	0	0	0	17,566	10/25/2048
52504#-AA-6	PD 3900 Srra Crcle w Peron Dev CTL		12/15/2022	Various		15,182	15,182	15,182	15,182	0	0	0	0	0	15,182	0	0	0	493	11/15/2045
52532X-AD-7	LEIDOS INC CORPORATE 3.625% 05/15/25		04/01/2022	Conversion		16,607,369	16,555,000	18,384,080	18,136,235	0	(118,953)	0	(118,953)	0	18,017,282	0	(1,409,913)	(1,409,913)	226,712	05/15/2025
525555-AB-4	STANFORD UNIVERSITY CORPORATE		06/08/2022	Various		18,649,394	19,000,000	16,428,070	18,564,826	0	84,568	0	84,568	0	18,649,394	0	0	0	1,117,569	02/01/2024
526107-AE-7	LENNOX INTL INC CORPORATE		05/12/2022	Morgan Stanley & Co, Inc		4,611,600	5,000,000	5,043,600	5,031,619	0	(3,337)	0	(3,337)	0	5,028,282	0	(416,682)	(416,682)	53,438	08/01/2025
526107-AF-4	LENNOX INTL INC CORPORATE		04/01/2022	Conversion		5,779,009	6,304,000	6,358,480	6,347,969	0	(1,969)	0	(1,969)	0	6,346,000	0	(566,991)	(566,991)	71,445	08/01/2027
526107-AF-4	LENNOX INTL INC CORPORATE		12/16/2022	PLAX FLEX PUBLIC BONDS		2,495,808	2,865,000	2,892,246	2,886,815	0	(3,764)	0	(3,764)	0	2,883,051	0	(387,243)	(387,243)	67,375	08/01/2027
52678@-AA-8	Lerado Investments, LLC Sr. Secured		12/31/2022	Redemption 100.0000		51,852	51,852	51,852	51,852	0	0	0	0	0	51,852	0	0	0	1,259	03/31/2036
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE		04/18/2022	HARTPARUA		4,966,628	4,830,000	4,654,285	4,665,804	0	1,021	0	1,021	0	4,666,825	0	299,803	299,803	167,883	08/01/2044
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		6,265,412	7,688,000	7,998,957	7,992,996	0	(2,215)	0	(2,215)	0	7,990,781	0	(1,725,368)	(1,725,368)	178,877	10/15/2050
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE		04/18/2022	HARTPARUA		3,298,682	3,800,000	3,928,799	3,925,923	0	(621)	0	(621)	0	3,925,302	0	(626,620)	(626,620)	76,737	10/15/2050
53079E-BK-9	Liberty Mutual Group Inc. CORP		03/16/2022	Citigroup Capital Markets Inc		8,632,776	9,632,000	11,109,591	11,091,999	0	(4,267)	0	(4,267)	0	11,087,732	0	(2,454,956)	(2,454,956)	129,992	05/15/2060

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
53219L-AS-8	REGIONALCARE/LIFEPOINT CORPORATE		04/01/2022	Conversion		1,934,533	2,000,000	1,990,000	1,990,318	0	417	0	417	0	1,990,735	0	(56,202)	(56,202)	54,931	02/15/2027
532457-AM-0	Eli Lilly & Co NOTES 7.125% 06/01/25		06/08/2022	Various		1,140,981	1,125,000	1,195,223	1,142,921	0	(1,940)	0	(1,940)	0	1,140,981	0	0	0	40,200	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES 6.770% 01/01/36		08/02/2022	PLAZIL - Core Pub Bonds		1,429,413	1,142,000	1,031,240	1,063,023	0	1,824	0	1,824	0	1,064,847	0	364,566	364,566	84,186	01/01/2036
532457-BC-1	Eli Lilly & Co CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		7,270,771	6,000,000	6,036,434	6,025,876	0	(765)	0	(765)	0	6,025,112	0	1,245,659	1,245,659	255,850	11/15/2037
532457-BR-8	Eli Lilly & Co CORPORATE		06/27/2022	Goldman Sachs & Co		47,312	50,000	49,331	49,374	0	7	0	7	0	49,381	0	(2,070)	(2,070)	1,229	05/15/2047
532457-BT-4	Eli Lilly & Co CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		9,857,464	10,351,000	11,909,757	11,883,352	0	(13,979)	0	(13,979)	0	11,869,373	0	(2,011,909)	(2,011,909)	274,848	03/15/2049
532457-BY-3	Eli Lilly & Co CORPORATE		01/04/2022	Various		8,950,200	10,000,000	9,960,900	9,962,351	0	5	0	5	0	9,962,356	0	(1,012,156)	(1,012,156)	31,875	05/15/2050
53575#-AJ-9	Link Snacks Inc. Senior Secured Note		03/30/2022	Various		6,043,750	6,043,750	6,043,750	6,043,750	0	0	0	0	0	6,043,750	0	0	0	83,857	03/31/2024
53621@-AK-2	Lion Industrial Properties, LP Senior Un		04/01/2022	Various		4,101,839	4,085,399	4,497,148	4,476,294	0	(15,743)	0	(15,743)	0	4,460,550	0	(358,711)	(358,711)	57,105	11/15/2027
53621@-AL-0	Lion Industrial Properties, LP Senior Un		04/01/2022	Various		12,266,246	12,215,343	13,430,074	13,370,456	0	(45,223)	0	(45,223)	0	13,325,232	0	(1,058,986)	(1,058,986)	320,144	01/18/2028
53631@-AB-0	Lippert Components, Inc. Senior Unsecure		03/29/2022	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	47,500	03/29/2022
538021-AC-0	LITTON INDS INC DEBENTURES		04/01/2022	Conversion		4,649,746	4,000,000	5,272,640	5,010,991	0	(58,227)	0	(58,227)	0	4,952,764	0	(303,018)	(303,018)	168,778	03/15/2026
538021-AH-9	LITTON INDS INC DEBENTURES		04/01/2022	Conversion		2,430,492	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	430,492	430,492	76,004	03/15/2036
53839#-AA-0	Living Cities Blended Catalyst Senior No		11/15/2022	Various		1,528,022	1,528,022	1,464,756	1,483,630	0	5,735	0	5,735	0	1,489,364	0	38,657	38,657	25,363	12/15/2025
53839@-AB-0	Living Spaces Furniture, LLC Sr. Secured		10/01/2022	Redemption 100.0000		393,000	393,000	393,000	393,000	0	0	0	0	0	393,000	0	0	0	9,923	11/24/2031
53839@-AC-8	Living Spaces Furniture, LLC Sr. Secured		10/01/2022	Redemption 100.0000		648,400	648,400	648,400	648,400	0	0	0	0	0	648,400	0	0	0	14,589	04/29/2033
539830-AK-5	LOCKHEED MARTIN CORP BONDS		06/23/2022	PLAZFIA		4,998,567	4,000,000	5,004,920	4,490,492	0	(23,174)	0	(23,174)	0	4,467,319	0	531,248	531,248	191,722	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE		12/13/2022	GREUSD		1,111,757	1,000,000	1,059,941	1,041,495	0	(1,793)	0	(1,793)	0	1,039,702	0	72,055	72,055	79,096	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP CORP		12/12/2022	Jefferies & Co, Inc		4,001,556	3,659,000	3,865,743	3,823,429	0	(5,086)	0	(5,086)	0	3,818,342	0	183,213	183,213	216,853	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORP CORP		06/27/2022	WELLS FARGO SEC LLC		922,460	1,000,000	932,671	941,619	0	844	0	844	0	942,464	0	(20,004)	(20,004)	21,933	12/15/2042
539830-BE-8	LOCKHEED MARTIN CORP CORPORATE		05/11/2022	Call 100.0000		4,000,000	4,000,000	3,819,160	3,902,626	0	10,518	0	10,518	0	3,913,144	0	86,856	86,856	80,556	03/01/2025
539830-BH-1	LOCKHEED MARTIN CORP CORPORATE		04/01/2022	Conversion		31,999,538	31,225,000	33,456,838	32,674,074	0	(92,266)	0	(92,266)	0	32,581,808	0	(582,270)	(582,270)	788,258	01/15/2026
539830-BL-2	LOCKHEED MARTIN CORP CORPORATE		06/27/2022	Citigroup Capital Markets Inc		10,029,200	10,000,000	10,207,800	10,184,325	0	(2,136)	0	(2,136)	0	10,182,189	0	(152,989)	(152,989)	292,444	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP CORPORATE		03/15/2022	RBC Capital Markets		21,128,160	20,000,000	26,503,781	26,328,287	0	(24,410)	0	(24,410)	0	26,303,877	0	(5,175,717)	(5,175,717)	387,187	09/15/2052
540424-AR-9	LOEWS CORP CORPORATE 4.125% 05/15/43		06/27/2022	JANE STREET EXECUTION SERVICES		92,318	110,000	109,359	109,449	0	8	0	8	0	109,458	0	(17,140)	(17,140)	2,823	05/15/2043
540424-AS-7	LOEWS CORP CORPORATE 3.750% 04/01/26		04/01/2022	Conversion		17,888,046	17,442,000	17,799,750	17,671,346	0	(13,253)	0	(13,253)	0	17,658,093	0	229,953	229,953	327,038	04/01/2026
540424-AS-7	LOEWS CORP CORPORATE 3.750% 04/01/26		05/16/2022	PLAX FLEX PUBLIC BONDS		17,412,126	17,320,000	18,131,189	17,845,570	0	(47,262)	0	(47,262)	0	17,798,308	0	(386,181)	(386,181)	407,742	04/01/2026
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/27/2022	Paydown		75,782	75,782	76,268	75,969	0	(187)	0	(187)	0	75,782	0	0	0	718	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/27/2022	Paydown		24,080	24,080	24,155	24,110	0	(31)	0	(31)	0	24,080	0	0	0	162	06/25/2034
543859-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES		06/08/2022	PLAX FLEX PUBLIC BONDS		1,981,897	2,000,000	1,830,340	1,976,137	0	5,760	0	5,760	0	1,981,898	0	0	0	102,667	09/15/2023
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2022	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,483	03/09/2022
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2022	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,483	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2022	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,483	03/09/2022
54388*-AM-1	Loram Maintenance of Way, Inc. Senior No		07/23/2022	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	46,313	07/23/2026
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		12/09/2022	Various		5,814,585	5,814,585	5,990,686	6,015,084	0	(200,499)	0	(200,499)	0	5,814,585	0	0	0	226,187	12/09/2027
548661-CJ-4	LOWES COMPANIES INC CORPORATE		12/07/2022	FTN FINANCIAL SECURITIES		1,031,960	1,000,000	980,640	987,179	0	605	0	605	0	987,784	0	44,176	44,176	63,250	10/15/2035
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		03/01/2022	Paydown		2,925,732	2,925,732	2,939,218	2,924,695	0	1,037	0	1,037	0	2,925,732	0	0	0	9,661	03/10/2050
54949@-AL-3	Luck Stone Corporation Senior Note		10/20/2022	Redemption 100.0000		168,333	168,333	168,333	168,333	0	0	0	0	0	168,333	0	0	0	4,187	04/22/2024
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/27/2022	Paydown		261,592	261,592	91,651	64,147	0	197,445	0	197,445	0	261,592	0	0	0	783	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
552953-CD-1	MGM RESORTS INTL CORPORATE		04/01/2022	Conversion		6,297,047	6,395,000	6,674,036	6,661,646	0	(13,892)	0	(13,892)	0	6,647,754	0	(350,708)	(350,708)	172,532	09/01/2026
55303J-A*-7	MGP Ingredients, Inc. Senior Secured Not		11/23/2022	Redemption 100.0000		130,178	130,178	136,415	136,007	0	(5,829)	0	(5,829)	0	130,178	0	0	0	2,872	08/23/2027
55303X-AC-9	MGM GROWTH PROPERTIES OPERATIN CORPORATE		04/29/2022	Taxable Exchange		841,538	800,000	863,600	849,052	0	(7,514)	0	(7,514)	0	841,538	0	0	0	22,250	05/01/2024
55335@-AA-6	MEPT Edgemoor Operating, LP Senior Unsec		04/01/2022	Empower PICA GWNY		2,048,555	2,042,700	2,119,894	2,105,976	0	(10,526)	0	(10,526)	0	2,095,449	0	(46,894)	(46,894)	17,905	06/29/2023
55335@-AB-4	MEPT Edgemoor Operating, LP Senior Unsec		04/01/2022	Various		1,510,857	1,532,025	1,646,554	1,639,028	0	(5,735)	0	(5,735)	0	1,633,293	0	(122,436)	(122,436)	14,330	06/29/2026
55336V-AG-5	MPLX LP CORPORATE 4.875% 12/01/24		04/01/2022	Conversion		27,744,008	26,770,000	29,167,338	27,766,065	0	(90,499)	0	(90,499)	0	27,675,566	0	68,442	68,442	435,013	12/01/2024
55336V-AJ-9	MPLX LP CORPORATE 4.875% 06/01/25		04/01/2022	Conversion		2,695,404	2,600,000	2,789,644	2,684,206	0	(6,378)	0	(6,378)	0	2,677,827	0	17,576	17,576	42,250	06/01/2025
55347F-10-2	MRAIT_AGY_WH CMO FLOATER		03/24/2022	Wilmington Trust		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	69,393	09/15/2022
55347F-10-2	MRAIT_AGY_WH CMO FLOATER		09/01/2022	Paydown		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	1,849,300	09/15/2022
55351L-10-2	MRAIT_FREEDOM CMO FLOATER		05/02/2022	Paydown		115,000,000	115,000,000	115,000,000	115,000,000	0	0	0	0	0	115,000,000	0	0	0	937,020	02/22/2023
55384@-AC-2	MTD Products, Inc. Senior Unsecured Note		04/01/2022	Empower GWLA FOREX		3,524,669	3,487,126	3,878,840	3,725,221	0	(8,986)	0	(8,986)	141,678	3,636,331	(221,582)	(111,662)	(333,244)	43,423	07/28/2026
55616X-AK-3	Macys Retail Holdings Inc CORPORATE		04/01/2022	Conversion		1,660,849	1,616,000	1,604,914	1,613,706	0	354	0	354	0	1,614,059	0	46,790	46,790	41,242	09/01/2023
55616X-AK-3	Macys Retail Holdings Inc CORPORATE		04/01/2022	Call 102.7753		2,701,963	2,629,000	2,610,965	2,625,267	0	575	0	575	0	2,625,843	0	3,157	3,157	140,058	09/01/2023
559080-AK-2	MAGELLAN MIDSTREAM PRTNS CORPORATE		04/01/2022	Conversion		14,727,061	13,959,000	15,658,483	14,951,588	0	(59,715)	0	(59,715)	0	14,891,874	0	(164,812)	(164,812)	407,138	03/01/2026
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		03/10/2022	Direct		410,823	418,800	418,800	418,800	0	0	0	0	0	418,800	0	(7,977)	(7,977)	7,329	12/03/2026
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		11/28/2022	Call 100.0000		382,256	382,256	382,256	382,256	0	0	0	0	0	382,256	0	0	0	21,810	12/03/2026
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		12/30/2022	Redemption 100.0000		764,997	764,997	764,997	764,997	0	0	0	0	0	764,997	0	0	0	29,484	12/03/2026
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		10/28/2022	Windhill1Priv PPC		10,324,617	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	(175,383)	(175,383)	599,085	12/03/2026
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le		03/17/2022	Call 100.0000		2,018,750	2,018,750	1,676,878	1,973,278	0	13,264	0	13,264	0	1,986,541	0	32,209	32,209	47,414	09/01/2022
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le		02/28/2022	Redemption 100.0000		106,250	106,250	88,257	103,857	0	2,393	0	2,393	0	106,250	0	0	0	1,328	09/01/2022
570535-AM-6	MARKEL CORP CORPORATE 3.625% 03/30/23		04/01/2022	Conversion		7,820,875	7,754,000	7,776,488	7,756,954	0	(338)	0	(338)	0	7,756,616	0	64,259	64,259	141,322	03/30/2023
570535-AV-6	MARKEL CORP CORPORATE 4.150% 09/17/50		05/13/2022	JANE STREET EXECUTION SERVICES		5,636,085	6,500,000	6,574,550	6,571,558	0	(490)	0	(490)	0	6,571,068	0	(934,983)	(934,983)	179,833	09/17/2050
570535-AX-2	MARKEL CORP CORPORATE 3.450% 05/07/52		04/20/2022	Barclays Capital Inc		2,450,940	3,000,000	3,249,540	3,248,138	0	(1,539)	0	(1,539)	0	3,246,598	0	(795,658)	(795,658)	47,438	05/07/2052
57169*-AT-4	Mars Inc. Senior Note 3.490% 10/11/24		12/01/2022	PARCC Custody PPC		995,287	1,030,000	1,030,000	1,030,000	0	0	0	0	0	1,030,000	0	(34,713)	(34,713)	40,940	10/11/2024
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES		12/12/2022	WELLS FARGO SEC LLC		3,188,520	3,000,000	2,854,230	2,910,696	0	5,106	0	5,106	0	2,915,801	0	272,719	272,719	241,365	08/01/2033
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE		08/01/2022	Pruco Life NJ Core		5,357,155	5,000,000	4,983,300	4,986,475	0	130	0	130	0	4,986,605	0	370,550	370,550	210,597	11/15/2039
575718-AF-8	MASS INSTITUTE OF TECH CORPORATE		04/18/2022	HARTPARUA		6,389,688	7,280,000	7,280,000	7,280,000	0	0	0	0	0	7,280,000	0	(890,312)	(890,312)	226,262	07/01/2116
57636Q-AJ-3	Mastercard Inc CORPORATE		04/07/2022	JANE STREET EXECUTION SERVICES		1,826,298	1,800,000	2,103,174	2,045,143	0	(11,177)	0	(11,177)	0	2,033,966	0	(207,668)	(207,668)	39,375	02/26/2028
57636Q-AL-8	Mastercard Inc CORPORATE		05/13/2022	Various		7,112,202	7,726,000	8,827,988	8,798,413	0	(8,038)	0	(8,038)	0	8,790,375	0	(1,678,173)	(1,678,173)	115,384	06/01/2049
57636Q-AM-6	Mastercard Inc CORPORATE		04/01/2022	Conversion		1,592,138	1,595,000	1,730,049	1,727,537	0	(4,364)	0	(4,364)	0	1,723,173	0	(131,036)	(131,036)	15,684	06/01/2029
57636Q-AR-5	Mastercard Inc CORPORATE		04/07/2022	Various		21,248,584	20,962,000	23,020,451	22,522,734	0	(77,877)	0	(77,877)	0	22,444,857	0	(1,196,273)	(1,196,273)	364,189	03/26/2027
57636Q-AT-1	Mastercard Inc CORPORATE		01/25/2022	Merrill Lynch,Pierce,Fenner &		9,841,900	10,000,000	9,905,300	9,906,733	0	195	0	195	0	9,906,929	0	(65,029)	(65,029)	108,167	03/15/2051
57643A-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		12/01/2022	Paydown		46,534	46,534	37,809	41,391	0	5,143	0	5,143	0	46,534	0	0	0	726	12/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		12/27/2022	Paydown		116,892	116,892	116,892	116,892	0	0	0	0	0	116,892	0	0	0	500	10/25/2034
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note		08/22/2022	Various		4,682,725	4,682,725	4,758,073	4,745,472	0	(62,748)	0	(62,748)	0	4,682,725	0	0	0	148,208	08/22/2024
57686G-A#-2	Matson Inc Senior Note		09/15/2022	Call 100.0000		9,311,701	9,235,484	9,235,484	9,235,484	0	0	0	0	0	9,235,484	0	0	0	359,275	06/29/2032
57686G-A#-2	Matson Inc Senior Note		06/29/2022	Redemption 100.0000		461,774	461,774	461,774	461,774	0	0	0	0	0	461,774	0	0	0	9,951	06/29/2032
57686G-A*-6	Matson Inc Senior Note		12/29/2022	Various		2,880,156	2,880,156	2,880,156	2,880,156	0	0	0	0	0	2,880,156	0	0	0	79,060	06/29/2023
57686G-A@-4	Matson Inc Senior Note		09/15/2022	Various		12,055,272	12,055,272	12,055,272	12,055,272	0	0	0	0	0	12,055,272	0	0	0	356,622	06/29/2027
57686G-A@-4	Matson Inc Senior Note		06/29/2022	Various		1,205,527	1,205,527	1,205,527	1,205,527	0	0	0	0	0	1,205,527	0	0	0	25,075	06/29/2027
57686G-B#-1	Matson Inc Senior Unsecured Note		09/14/2022	Various		8,587,740	8,587,740	8,587,740	8,587,740	0	0	0	0	0	8,587,740	0	0	0	202,241	09/15/2031
579780-AK-3	MCCORMICK & CO INC CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		108,932	110,000	109,189	109,652	0	34	0	34	0	109,687	0	(755)	(755)	1,807	11/15/2025
58013M-FH-2	MCDONALDS CORP CORPORATE		06/28/2022	Various		6,107,443	5,750,000	7,273,469	7,265,308	0	(8,368)	0	(8,368)	0	7,256,940	0	(1,149,498)	(1,149,498)	142,091	09/01/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58013M-FK-5	MCDONALDS CORP CORPORATE		06/27/2022	JP Morgan Securities, Inc		1,213,992	1,490,000	1,685,259	1,683,855	0	(2,335)	0	(2,335)	0	1,681,520	0	(467,528)	(467,528)	44,710	09/01/2049
58013M-FR-0	MCDONALDS CORP CORPORATE		06/27/2022	JP Morgan Securities, Inc		977,883	1,090,000	1,347,280	1,345,503	0	(2,970)	0	(2,970)	0	1,342,533	0	(364,651)	(364,651)	34,081	04/01/2050
580589-B@-7	McGrath Rentcorp Sr. Unsecured		11/07/2022	Maturity		21,790,669	21,790,669	22,386,818	22,219,870	0	(429,201)	0	(429,201)	0	21,790,669	0	0	0	841,410	11/07/2022
581557-AZ-8	MCKESSON CORP CORPORATE		04/01/2022	Conversion		5,013,122	5,000,000	4,870,300	4,985,232	0	3,731	0	3,731	0	4,988,963	0	24,159	24,159	39,750	12/15/2022
58502B-AC-0	MEDNAX INC CORPORATE 6.250% 01/15/27		02/11/2022	Call 104.6880		16,505,110	15,766,000	16,577,884	16,514,730	0	(29,812)	0	(29,812)	0	16,456,789	0	(718,917)	(718,917)	1,302,964	01/15/2027
585055-AQ-9	MEDTRONIC INC CORPORATE		06/27/2022	Market Axess		153,549	132,000	180,308	171,099	0	(786)	0	(786)	0	170,313	0	(16,764)	(16,764)	6,769	03/15/2039
585055-BU-9	MEDTRONIC INC CORPORATE		08/10/2022	US Bank NA		1,936,108	1,842,000	1,952,133	1,944,015	0	(1,575)	0	(1,575)	0	1,942,441	0	(6,333)	(6,333)	77,383	03/15/2045
58646#-AJ-3	Menasha Corporation Senior Note		11/01/2022	Maturity		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	237,150	11/01/2022
58646#-AK-0	Menasha Corporation Senior Note		04/13/2022	Redemption 100.0000		1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	44,554	04/13/2026
58646#-AL-8	Menasha Corporation Senior Note		02/07/2022	Various		12,500,000	12,500,000	12,843,788	12,518,077	0	(18,077)	0	(18,077)	0	12,500,000	0	0	0	131,563	02/07/2022
58646#-AM-6	Menasha Corporation Senior Note		03/14/2022	Various		2,376,995	2,376,995	2,420,538	2,410,044	0	(33,049)	0	(33,049)	0	2,376,995	0	0	0	25,969	03/14/2027
58646#-AM-6	Menasha Corporation Senior Note		12/01/2022	PARCC Custody PPC		765,624	785,714	785,714	785,714	0	0	0	0	0	785,714	0	(20,091)	(20,091)	33,096	03/14/2027
58646#-AP-9	Menasha Corporation Senior Note		02/04/2022	Redemption 100.0000		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	639	02/04/2028
58646#-AS-3	Menasha Corporation Senior Note		07/03/2022	Redemption 100.0000		353,745	353,745	366,173	363,936	0	(10,191)	0	(10,191)	0	353,745	0	0	0	8,623	07/03/2024
58646#-AT-1	Menasha Corporation Senior Note		11/26/2022	Various		1,358,369	1,358,369	1,364,510	1,365,108	0	(6,739)	0	(6,739)	0	1,358,369	0	0	0	47,407	11/26/2024
589331-AD-9	MERCK AND CO CORPORATE		04/01/2022	Conversion		(316,568)	250,000	313,214	300,412	0	(1,875)	0	(1,875)	0	298,537	0	(615,106)	(615,106)	9,333	03/01/2028
589331-AM-9	MERCK AND CO CORPORATE		06/27/2022	JP Morgan Securities, Inc		3,399,810	3,000,000	3,584,160	3,443,413	0	(10,606)	0	(10,606)	0	3,432,807	0	(32,997)	(32,997)	107,333	11/15/2036
589331-AS-6	MERCK AND CO CORPORATE		06/27/2022	WELLS FARGO SEC LLC		7,814,790	9,000,000	7,694,080	7,908,875	0	16,024	0	16,024	0	7,924,899	0	(110,109)	(110,109)	255,600	09/15/2042
589331-AT-4	MERCK AND CO CORPORATE		04/01/2022	Conversion		11,851,529	11,825,000	11,796,984	11,821,578	0	1,201	0	1,201	0	11,822,779	0	28,750	28,750	154,513	09/15/2022
58933Y-BB-0	Merck & Co Inc CORPORATE		02/04/2022	Various		7,136,540	8,000,000	7,196,960	7,209,914	0	787	0	787	0	7,210,700	0	(74,160)	(74,160)	13,067	06/24/2050
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL		12/15/2022	Redemption 100.0000		78,867	78,867	78,867	78,867	0	0	0	0	0	78,867	0	0	0	1,921	09/15/2039
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL		12/15/2022	Redemption 100.0000		89,882	89,882	89,882	89,882	0	0	0	0	0	89,882	0	0	0	2,177	11/15/2039
589858-AA-3	Merieux Nutrisciences Corp Senior Note		12/20/2022	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	106,250	12/20/2022
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/27/2022	Paydown		46,609	46,609	44,898	45,990	0	618	0	618	0	46,609	0	0	0	804	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		08/25/2022	Paydown		270,630	270,630	270,132	270,286	0	344	0	344	0	270,630	0	0	0	3,253	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		11/25/2022	Paydown		76,830	76,830	76,157	76,218	0	612	0	612	0	76,830	0	0	0	1,250	02/25/2034
59023B-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/27/2022	Low Book Value		11,285	6,498	11	607	0	(605)	0	(605)	0	2	0	11,283	11,283	60	04/25/2047
59023B-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/27/2022	Paydown		463,771	463,771	25,690	43,317	0	420,454	0	420,454	0	463,771	0	0	0	1,569	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		12/27/2022	Paydown		667,327	667,327	198,995	209,411	0	457,917	0	457,917	0	667,327	0	0	0	2,221	07/25/2037
59113@-AA-6	Metal Technolgies IND Inc Senior Note		12/09/2022	Various		7,500,000	7,500,000	7,544,521	7,517,288	0	(17,288)	0	(17,288)	0	7,500,000	0	0	0	282,000	12/09/2022
591539-AA-9	HOUSTON METHODIST CORPORATE		04/18/2022	HARTPARUA		2,270,985	3,000,000	2,920,890	2,922,777	0	509	0	509	0	2,923,286	0	(652,301)	(652,301)	31,108	12/01/2050
59156R-AJ-7	METLIFE INC CORPORATE 6.375% 06/15/34		08/02/2022	PLAZIL - Core Pub Bonds		5,949,366	4,948,000	4,921,627	4,931,012	0	247	0	247	0	4,931,259	0	1,018,108	1,018,108	199,776	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE 5.700% 06/15/35		12/13/2022	GREUSD		2,123,806	2,000,000	1,991,060	1,994,175	0	340	0	340	0	1,994,515	0	129,291	129,291	113,683	06/15/2035
59166E-AB-1	MET_RPL CMO 3.750% 04/25/58		04/01/2022	Conversion		2,000,068	1,986,291	2,022,355	2,007,868	0	(3,518)	0	(3,518)	0	2,004,350	0	(4,282)	(4,282)	24,871	04/25/2058
59166E-AB-1	MET_RPL CMO 3.750% 04/25/58		12/01/2022	Paydown		2,749,503	2,749,503	2,799,425	2,779,371	0	(29,868)	0	(29,868)	0	2,749,503	0	0	0	40,048	04/25/2058
59217G-CD-9	MET LIFE GLOB FUNDING I CORPORATE		04/08/2022	Maturity		7,000,000	7,000,000	7,036,400	7,004,708	0	(4,708)	0	(4,708)	0	7,000,000	0	0	0	92,750	04/08/2022
594918-AM-6	MICROSOFT CORP CORPORATE		11/15/2022	Various		17,481,712	16,700,000	16,570,731	16,596,026	0	2,405	0	2,405	0	16,598,432	0	883,280	883,280	1,127,487	02/08/2041
594918-AX-2	MICROSOFT CORP CORPORATE		06/27/2022	SUMRIDGE PARTNERS LLC		220,172	210,000	227,451	225,155	0	(214)	0	(214)	0	224,940	0	(4,768)	(4,768)	5,517	12/15/2043
594918-BC-7	MICROSOFT CORP CORPORATE		06/27/2022	JANE STREET EXECUTION SERVICES		1,901,980	2,000,000	1,853,892	1,888,643	0	3,219	0	3,219	0	1,891,862	0	10,118	10,118	61,639	02/12/2035
594918-BH-6	MICROSOFT CORP CORPORATE		04/01/2022	Conversion		8,041,246	8,000,000	7,997,440	7,999,515	0	148	0	148	0	7,999,664	0	41,582	41,582	87,156	11/03/2022
59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE		12/13/2022	GREUSD		2,156,898	2,000,000	1,994,546	1,996,039	0	170	0	170	0	1,996,209	0	160,688	160,688	147,340	04/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59748T-AA-7	Midland Cogen Venture LP Senior Secured		09/15/2022	Redemption 100.0000		1,768,000	1,768,000	1,916,047	1,808,098	0	(40,098)	0	(40,098)	0	1,768,000	0	0	0	79,560	03/15/2025
597861-AA-1	MIDMICHIGAN HEALTH CORPORATE		04/18/2022	HARTPARUA		5,024,449	5,975,000	5,975,000	5,975,000	0	0	0	0	0	5,975,000	0	(950,551)	(950,551)	78,080	06/01/2050
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured		03/11/2022	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	139,875	03/11/2022
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		12/27/2022	Maturity		25,330,000	25,330,000	25,330,000	25,330,000	0	0	0	0	0	25,330,000	0	0	0	818,159	12/27/2022
60040#-AA-0	Millennium Pipeline Co Series A Senior S		12/30/2022	Various		847,934	847,934	899,125	872,250	0	(24,316)	0	(24,316)	0	847,934	0	0	0	33,896	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S		04/01/2022	Various		2,566,078	2,308,938	2,308,938	2,308,938	0	0	0	0	0	2,308,938	0	257,140	257,140	35,019	06/30/2032
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/14/2022	Paydown		6,436,101	6,436,101	6,435,426	6,435,893	0	208	0	208	0	6,436,101	0	0	0	12,211	08/14/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/14/2022	Paydown		549,571	549,571	549,563	549,565	0	6	0	6	0	549,571	0	0	0	2,693	08/14/2025
607828-E*-7	Modine Manufacturing Company Senior Secu		11/28/2022	Redemption 100.0000		1,783,333	1,783,333	1,783,333	1,783,333	0	0	0	0	0	1,783,333	0	0	0	102,542	11/30/2026
609207-AT-2	Mondelez International Inc CORPORATE		03/18/2022	Tender (Corp Action)		2,137,041	2,188,000	2,191,960	2,191,265	0	(57)	0	(57)	0	2,191,209	0	(119,807)	(119,807)	61,412	04/13/2030
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS		04/01/2022	Conversion		9,768,959	10,000,000	9,626,953	9,794,805	0	16,679	0	16,679	0	9,811,485	0	(42,526)	(42,526)	101,533	04/15/2048
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2022	Paydown		13,461,971	13,410,773	13,594,124	13,479,115	0	(68,342)	0	(68,342)	0	13,410,773	0	0	0	272,027	02/15/2047
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		10/01/2022	Paydown		3,534,936	3,527,406	3,464,161	3,509,614	0	17,793	0	17,793	0	3,527,406	0	0	0	48,073	02/15/2046
61691A-BK-8	MORGAN STANLEY CAPITAL I TRUST CMBS		01/01/2022	Paydown		92,984	87,254	88,126	87,548	0	(294)	0	(294)	0	87,254	0	0	0	507	12/15/2048
617446-8N-2	MORGAN STANLEY CORP FLOATER		04/18/2022	HARTPARUA		2,345,212	2,000,000	3,035,060	3,008,370	0	(6,867)	0	(6,867)	0	3,001,503	0	(656,290)	(656,290)	63,744	03/24/2051
617446-8Y-8	MORGAN STANLEY CORP FLOATER		04/18/2022	HARTPARUA		2,107,553	2,820,000	2,820,000	2,820,000	0	0	0	0	0	2,820,000	0	(712,447)	(712,447)	57,945	01/25/2052
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		06/27/2022	Paydown		4,043,613	4,043,613	3,327,364	3,939,864	0	103,749	0	103,749	0	4,043,613	0	0	0	9,892	11/25/2035
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		03/25/2022	Paydown		5,787	5,787	5,135	4,520	0	1,266	0	1,266	0	5,787	0	0	0	18	03/25/2033
61746B-CY-0	MORGAN STANLEY CORPORATE		12/07/2022	Citigroup Capital Markets Inc		3,174,780	3,000,000	3,033,030	3,011,286	0	(2,174)	0	(2,174)	0	3,009,111	0	165,669	165,669	250,000	08/09/2026
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2022	Low Book Value		22,807	0	0	0	0	0	0	0	0	0	0	22,807	22,807	0	11/26/2032
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2022	Low Book Value		2,875	0	0	0	0	0	0	0	0	0	0	2,875	2,875	0	04/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2022	Paydown		34,070	34,070	34,203	34,114	0	(44)	0	(44)	0	34,070	0	0	0	276	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		05/25/2022	Paydown		16,951	16,951	14,069	11,896	0	5,055	0	5,055	0	16,951	0	0	0	93	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2022	Paydown		59,977	59,977	60,249	60,071	0	(94)	0	(94)	0	59,977	0	0	0	505	10/25/2033
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		11/25/2022	Low Book Value		31,310	27,553	21,602	51	0	(50)	0	(50)	0	1	0	31,309	31,309	0	01/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/27/2022	Low Book Value		25,969	0	0	0	0	0	0	0	0	0	0	25,969	25,969	0	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		10/25/2022	Paydown		10,806	10,806	6,816	2,876	0	7,930	0	7,930	0	10,806	0	0	0	115	09/25/2032
61747Y-DY-8	MORGAN STANLEY CORPORATE		04/18/2022	HARTPARUA		4,835,784	5,000,000	5,795,050	5,748,486	0	(6,609)	0	(6,609)	0	5,741,877	0	(906,093)	(906,093)	156,472	01/27/2045
61747Y-ED-3	MORGAN STANLEY CORP FLOATER		01/20/2022	Merrill Lynch,Pierce,Fenner &		353,723	375,000	363,570	363,689	0	42	0	42	0	363,731	0	(10,009)	(10,009)	4,291	07/21/2032
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2022	Paydown		134,614	134,614	63,371	49,520	0	85,095	0	85,095	0	134,614	0	0	0	539	11/25/2036
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		09/01/2022	Paydown		18,509,801	18,509,801	18,980,227	18,645,248	0	(135,446)	0	(135,446)	0	18,509,801	0	0	0	283,308	11/15/2045
61761J-VL-0	MORGAN STANLEY CORPORATE		06/09/2022	WELLS FARGO SEC LLC		5,102,098	5,080,000	5,175,402	5,112,885	0	(5,055)	0	(5,055)	0	5,107,830	0	(5,732)	(5,732)	120,086	10/23/2024
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS		06/01/2022	Paydown		14,023,623	14,023,623	14,019,697	14,007,459	0	16,163	0	16,163	0	14,023,623	0	0	0	196,806	12/15/2048
61762D-AV-3	MSBAM_13-C9 CMBS 2.834% 05/15/46		05/10/2022	Morgan Stanley & Co, Inc		1,461,111	1,469,814	1,484,486	1,470,470	0	(719)	0	(719)	0	1,469,751	0	(8,664)	(8,664)	18,629	05/15/2046
61762D-AV-3	MSBAM_13-C9 CMBS 2.834% 05/15/46		11/01/2022	Paydown		9,087,833	9,087,833	9,178,555	9,091,889	0	(4,057)	0	(4,057)	0	9,087,833	0	0	0	224,621	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS		04/01/2022	Conversion		4,142,365	4,114,772	4,155,793	4,115,205	0	(1,476)	0	(1,476)	0	4,113,729	0	26,481	26,481	54,310	07/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS		11/01/2022	Paydown		1,140,996	1,140,996	1,152,371	1,141,116	0	(120)	0	(120)	0	1,140,996	0	0	0	38,174	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS		10/01/2022	Paydown		6,669,337	6,669,337	6,735,636	6,671,194	0	(1,857)	0	(1,857)	0	6,669,337	0	0	0	220,088	08/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS		04/01/2022	Conversion		10,729,165	10,642,163	10,748,381	10,649,781	0	(4,121)	0	(4,121)	0	10,645,660	0	77,388	77,388	140,938	10/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2022	Paydown		4,217,162	4,217,162	4,259,253	4,220,181	0	(3,019)	0	(3,019)	0	4,217,162	0	0	0	146,428	10/15/2046
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2022	Paydown		2,156,390	2,145,547	2,184,016	2,161,165	0	(15,617)	0	(15,617)	0	2,145,547	0	0	0	45,470	04/15/2047
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS		11/16/2022	Morgan Stanley & Co, Inc		2,869,370	2,618,100	2,644,253	2,621,951	0	(3,276)	0	(3,276)	0	2,618,675	0	(53,653)	(53,653)	117,677	04/15/2047
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS		09/01/2022	Paydown		25,410,343	25,410,343	25,664,172	25,447,715	0	(37,372)	0	(37,372)	0	25,410,343	0	0	0	794,001	04/15/2047
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS		02/01/2022	Paydown		1,746,565	1,659,854	1,676,368	1,663,929	0	(4,076)	0	(4,076)	0	1,659,854	0	0	0	14,438	10/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		12/01/2022	Paydown		3,466,740	3,466,740	3,650,098	3,585,722	0	(118,983)	0	(118,983)	0	3,466,740	0	0	0	62,094	12/15/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2022	Paydown		3,610,948	3,593,843	3,733,806	3,680,640	0	(86,798)	0	(86,798)	0	3,593,843	0	0	0	71,828	05/15/2048
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS		04/01/2022	Conversion		1,595,229	1,594,810	1,594,763	1,593,434	0	(62)	0	(62)	0	1,593,372	0	1,857	1,857	15,852	03/15/2049
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS		12/13/2022	Various		9,380,408	10,004,860	10,252,906	10,170,177	0	(13,944)	0	(13,944)	0	10,156,233	0	(777,781)	(777,781)	226,900	11/15/2049
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS		07/01/2022	Paydown		395,140	395,140	399,078	396,826	0	(1,686)	0	(1,686)	0	395,140	0	0	0	6,658	11/15/2049
61767C-AT-5	MORGAN STANLEY BAML TRUST MSBA CMBS		04/01/2022	Paydown		381,455	381,455	385,263	382,732	0	(1,277)	0	(1,277)	0	381,455	0	0	0	4,190	05/15/2050
61767F-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS		04/01/2022	Conversion		3,374,584	3,500,000	3,684,598	3,642,367	0	(7,989)	0	(7,989)	0	3,634,377	0	(259,793)	(259,793)	29,528	08/15/2049
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		12/01/2022	Paydown		937,915	937,915	1,006,031	979,450	0	(41,536)	0	(41,536)	0	937,915	0	0	0	20,634	07/15/2051
61772T-BB-9	MORGAN STANLEY CAPITAL I TRUST CMBS		04/01/2022	Conversion		16,100,770	17,500,000	17,498,983	17,498,604	0	(426)	0	(426)	0	17,498,178	0	(1,397,408)	(1,397,408)	115,383	10/15/2028
617734-A#-5	Morongo Band of Mission Indian Senior Se		10/24/2022	Redemption 100.0000		454,219	454,219	454,219	454,219	0	0	0	0	0	454,219	0	0	0	25,663	10/24/2033
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De		07/07/2022	Various		6,226,602	5,285,836	5,293,997	5,110,142	0	202,737	0	202,737	0	5,312,879	0	(27,043)	(27,043)	407,538	09/01/2044
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De		12/01/2022	Various		43,124	43,124	43,190	41,690	0	1,433	0	1,433	0	43,124	0	0	0	3,591	09/01/2044
61916B-BC-3	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE		03/10/2022	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	53,366	03/10/2022
61916T-AA-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE		09/09/2022	Maturity		65,000,000	65,000,000	65,000,000	65,000,000	0	0	0	0	0	65,000,000	0	0	0	653,507	09/10/2022
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE		09/14/2022	Tender (Corp Action)		8,945,968	8,835,000	12,279,297	11,541,348	0	(71,132)	0	(71,132)	0	11,470,216	0	(2,524,249)	(2,524,249)	704,383	01/15/2040
620076-BL-2	Motorola Solutions Inc CORPORATE		04/01/2022	Conversion		4,889,869	4,725,000	5,466,883	5,351,644	0	(24,954)	0	(24,954)	0	5,326,690	0	(436,821)	(436,821)	131,618	02/23/2028
62819*-AA-9	Mustang Tractor & Equipment Co Senior No		05/15/2022	Various		580,000	580,000	595,189	589,610	0	(9,610)	0	(9,610)	0	580,000	0	0	0	11,455	05/15/2024
628530-BK-2	MYLAN LABORATORIES INC CORPORATE		04/01/2022	Conversion		10,165,802	10,054,000	11,967,477	11,719,944	0	(65,626)	0	(65,626)	0	11,654,318	0	(1,488,516)	(1,488,516)	210,939	04/15/2028
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te		12/15/2022	Redemption 100.0000		413,936	413,936	413,936	413,936	0	0	0	0	0	413,936	0	0	0	12,179	09/15/2037
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te		12/01/2022	PAR Term Custody		1,191,104	1,255,874	1,255,874	1,255,874	0	0	0	0	0	1,255,874	0	(64,770)	(64,770)	64,697	09/15/2037
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		12/31/2022	Various		922,452	922,452	923,237	923,037	0	(586)	0	(586)	0	922,452	0	0	0	21,391	01/31/2038
62880#-AA-9	NC 102 Project, LLC Debt in a Project		12/31/2022	Various		1,493,443	1,493,443	1,493,443	1,493,443	0	0	0	0	0	1,493,443	0	0	0	41,056	09/30/2033
62925*-AA-0	NHP Foundation Promissory Note		11/01/2022	Redemption 100.0000		354,143	354,143	121,539	298,199	0	55,944	0	55,944	0	354,143	0	0	0	17,264	11/01/2023
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		10/15/2022	Redemption 100.0000		518,896	518,896	518,896	518,896	0	0	0	0	0	518,896	0	0	0	13,269	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note		10/15/2022	Redemption 100.0000		753,939	753,939	753,939	753,939	0	0	0	0	0	753,939	0	0	0	20,246	04/15/2032
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note		10/15/2022	Redemption 100.0000		475,104	475,104	475,104	475,104	0	0	0	0	0	475,104	0	0	0	14,121	04/15/2034
62927@-AA-6	NHL U.S. Funding LP Senior Note		04/01/2022	Empower PICA GWNY		3,628,659	3,576,970	3,876,665	3,844,806	0	(23,987)	0	(23,987)	0	3,820,819	0	(192,160)	(192,160)	45,271	09/29/2024
629377-CH-3	NRG ENERGY INC CORPORATE		04/12/2022	Goldman Sachs & Co		1,912,500	2,000,000	2,185,000	2,146,050	0	(10,595)	0	(10,595)	0	2,135,455	0	(222,955)	(222,955)	34,708	06/15/2029
62963#-AE-1	NRP (Operating) LLC Senior Note		03/28/2022	Various		671,983	671,983	606,635	650,088	0	21,895	0	21,895	0	671,983	0	0	0	19,555	03/28/2024
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		03/25/2022	Various		957,022	957,022	990,823	966,475	0	(9,453)	0	(9,453)	0	957,022	0	0	0	42,683	03/25/2024
62963#-AJ-0	NRP (Operating) LLC Senior Secured Note		12/01/2022	Redemption 100.0000		125,094	125,094	121,159	120,901	0	4,194	0	4,194	0	125,094	0	0	0	6,292	12/01/2026
62963#-AL-5	NRP (Operating) LLC Senior Secured Note		12/01/2022	Redemption 100.0000		176,814	176,814	125,538	145,027	0	31,787	0	31,787	0	176,814	0	0	0	9,159	12/01/2026
63636#-AB-2	National Hockey League Senior Secured		04/01/2022	Empower PICA GWNY		2,486,676	2,540,608	2,742,668	2,732,047	0	(8,087)	0	(8,087)	0	2,723,959	0	(237,283)	(237,283)	27,005	08/10/2027
63681#-AA-8	National Logistics 1 CTL		12/10/2022	Redemption 100.0000		48,837	48,837	48,837	48,837	0	0	0	0	0	48,837	0	0	0	1,127	10/10/2042
637071-AK-7	National Oilwell Varco CORPORATE		03/07/2022	Morgan Stanley & Co, Inc		5,990,478	6,692,000	6,582,638	6,603,099	0	369	0	369	0	6,603,468	0	(612,990)	(612,990)	71,958	12/01/2042
637432-MV-4	NATIONAL RURAL UTIL COOP CORPORATE		04/01/2022	Conversion		7,078,350	7,000,000	7,325,570	7,076,418	0	(11,550)	0	(11,550)	0	7,064,867	0	13,483	13,483	89,911	11/15/2023
637432-NJ-0	NATIONAL RURAL UTIL COOP CORPORATE		04/01/2022	Conversion		3,018,927	3,000,000	3,028,320	3,004,262	0	(1,104)	0	(1,104)	0	3,003,158	0	15,769	15,769	50,850	02/15/2023
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT		10/14/2022	Guggenheim Capital Markets		247,598	750,298	192,811	252,624	0	(2,808)	57,005	(59,813)	0	192,811	0	54,788	54,788	5,296	07/25/2037
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT		09/26/2022	Paydown		5,517	5,517	1,482	1,858	0	4,034	375	3,659	0	5,517	0	0	0	19	07/25/2037
63941B-AB-1	Navient Student Loan Trust ASSET BACKED		12/15/2022	Paydown		547,473	547,473	547,230	547,286	0	187	0	187	0	547,473	0	0	0	8,168	01/15/2043
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		04/01/2022	Conversion		3,270,086	3,319,923	3,318,746	3,319,038	0	23	0	23	0	3,319,061	0	(48,976)	(48,976)	25,807	05/15/2068
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		12/15/2022	Paydown		3,585,339	3,585,339	3,584,068	3,584,384	0	955	0	955	0	3,585,339	0	0	0	37,715	05/15/2068

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		04/01/2022	Conversion		116,557	120,538	120,516	120,508	0	(1)	0	(1)	0	120,508	0	(3,950)	(3,950)	415	09/16/2069
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		12/15/2022	Paydown		882,393	882,393	882,228	882,171	0	222	0	222	0	882,393	0	0	0	4,196	09/16/2069
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK		04/01/2022	Conversion		360,525	369,379	369,351	369,340	0	0	0	0	0	369,340	0	(8,815)	(8,815)	1,327	07/15/2069
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK		12/15/2022	Paydown		904,913	904,913	904,844	904,816	0	97	0	97	0	904,913	0	0	0	4,395	07/15/2069
63942B-AA-2	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		12/15/2022	Paydown		491,863	491,863	491,792	491,781	0	82	0	82	0	491,863	0	0	0	1,740	05/15/2069
641062-AE-4	NESTLE HLDGS INC. CORPORATE		06/09/2022	Various		41,347,276	40,700,000	40,281,469	40,458,210	0	16,813	0	16,813	0	40,475,023	0	872,253	872,253	792,449	09/24/2025
641062-AF-1	NESTLE HLDGS INC. CORPORATE		04/20/2022	Goldman Sachs & Co		1,842,669	1,838,000	2,177,809	2,117,809	0	(12,830)	0	(12,830)	0	2,104,978	0	(262,310)	(262,310)	38,496	09/24/2028
641062-AS-3	NESTLE HLDGS INC. CORPORATE		01/12/2022	Barclays Capital Inc		1,328,432	1,400,000	1,397,830	1,398,215	0	11	0	11	0	1,398,227	0	(69,795)	(69,795)	4,628	09/15/2027
641062-AW-4	NESTLE HLDGS INC. CORPORATE		04/01/2022	Conversion		24,284,512	26,811,000	26,298,910	26,309,992	0	17,760	0	17,760	0	26,327,753	0	(2,043,241)	(2,043,241)	220,074	09/14/2028
641062-AZ-7	NESTLE HLDGS INC. CORPORATE		04/05/2022	RBC Capital Markets		16,934,800	20,000,000	20,477,614	20,474,175	0	(2,742)	0	(2,742)	0	20,471,432	0	(3,536,632)	(3,536,632)	296,042	09/14/2051
641423-BP-2	NEVADA POWER CO CORPORATE		04/01/2022	Conversion		2,570,045	2,000,000	1,996,834	1,997,545	0	296	0	296	0	1,997,841	0	572,204	572,204	66,500	04/01/2036
641423-BU-1	NEVADA POWER CO CORPORATE		06/27/2022	Goldman Sachs & Co		227,544	200,000	285,187	266,654	0	(1,572)	0	(1,572)	0	265,081	0	(37,537)	(37,537)	13,425	07/01/2037
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/27/2022	Paydown		71,617	71,617	71,639	71,756	0	(139)	0	(139)	0	71,617	0	0	0	508	07/25/2033
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu		11/01/2022	Various		7,310	7,310	7,310	7,310	0	0	0	0	0	7,310	0	0	0	230	08/01/2048
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme		11/01/2022	Various		51,489	51,489	49,165	49,534	0	1,955	0	1,955	0	51,489	0	0	0	1,619	02/01/2039
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo		11/01/2022	Various		65,000	65,000	63,471	63,760	0	1,240	0	1,240	0	65,000	0	0	0	1,998	05/01/2036
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo		11/01/2022	Various		120,000	120,000	117,227	117,746	0	2,254	0	2,254	0	120,000	0	0	0	3,525	05/01/2036
646025-B@-4	New Jersey Resources Corp Senior Note		04/01/2022	Various		9,039,085	9,035,403	9,035,403	9,035,403	0	0	0	0	0	9,035,403	0	3,682	3,682	125,773	11/07/2024
649322-AG-9	NEW YORK PRESBYTERIAN HOSP CORPORATE		05/18/2022	JP Morgan Securities, Inc		3,603,996	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	(796,004)	(796,004)	58,317	08/01/2030
64952W-CH-4	NEW YORK LIFE GLOBAL FDG CORPORATE		04/01/2022	Conversion		2,036,540	2,099,000	2,065,227	2,076,586	0	1,139	0	1,139	0	2,077,726	0	(41,186)	(41,186)	35,214	07/14/2026
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE		04/01/2022	Conversion		3,194,062	3,250,000	3,493,410	3,487,942	0	(9,436)	0	(9,436)	0	3,478,506	0	(284,444)	(284,444)	70,688	01/10/2028
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		07/12/2022	Maturity		25,000,000	25,000,000	24,966,750	24,993,860	0	6,140	0	6,140	0	25,000,000	0	0	0	562,500	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		07/12/2022	Maturity		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	118,944	07/12/2022
650404-AB-2	155 Washington Street Senior Note		11/01/2022	Various		6,343	6,343	6,342	6,341	0	2	0	2	0	6,343	0	0	0	317	08/01/2047
651639-AX-4	NEWMONT MINING CORP CORPORATE		03/28/2022	JP Morgan Securities, Inc		4,055,378	4,289,000	4,607,673	4,559,122	0	(8,247)	0	(8,247)	0	4,550,875	0	(495,497)	(495,497)	59,712	10/01/2029
651639-AY-2	NEWMONT MINING CORP CORPORATE		01/21/2022	Various		25,576,731	26,410,000	26,943,247	26,871,588	0	(1,535)	0	(1,535)	0	26,870,052	0	(1,293,322)	(1,293,322)	173,651	10/01/2030
653240-AA-9	Newtown Credit Les Level-Debt		12/15/2022	Various		1,064,544	1,064,544	1,103,414	1,095,228	0	(30,683)	0	(30,683)	0	1,064,544	0	0	0	31,984	05/15/2023
65364U-AB-2	NIAGARA MOHAWK PWR CORP CORPORATE		11/28/2022	Maturity		1,600,000	1,600,000	1,616,864	1,604,725	0	(4,725)	0	(4,725)	0	1,600,000	0	0	0	43,536	11/28/2022
654106-AC-7	NIKE INC CORPORATE 2.250% 05/01/23		04/01/2022	Conversion		5,132,413	5,127,000	4,756,498	5,069,545	0	10,612	0	10,612	0	5,080,157	0	52,256	52,256	48,066	05/01/2023
654106-AJ-2	NIKE INC CORPORATE 2.750% 03/27/27		04/01/2022	Conversion		1,991,216	2,000,000	2,071,680	2,054,268	0	(2,502)	0	(2,502)	0	2,051,766	0	(60,550)	(60,550)	28,111	03/27/2027
654106-AM-5	NIKE INC CORPORATE 3.375% 03/27/50		03/16/2022	Citigroup Capital Markets Inc		8,625,960	9,000,000	10,278,000	10,227,915	0	(6,219)	0	(6,219)	0	10,221,696	0	(1,595,736)	(1,595,736)	144,281	03/27/2050
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		03/10/2022	Various		77,854	77,854	77,940	77,937	0	(83)	0	(83)	0	77,854	0	0	0	888	10/10/2032
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		04/01/2022	Various		5,203,863	4,632,668	4,637,746	4,637,589	0	(118)	0	(118)	0	4,637,471	0	566,392	566,392	97,560	10/10/2032
65479G-AD-1	NISSAN AUTO ASSET BACKED		03/15/2022	Paydown		1,163,531	1,163,531	1,163,494	1,163,404	0	127	0	127	0	1,163,531	0	0	0	5,175	03/15/2023
65537*-AC-9	Nonprofit Finance Fnd Promissory Note		12/31/2022	Various		298,966	298,966	274,650	281,856	0	17,110	0	17,110	0	298,966	0	0	0	6,851	06/06/2028
655844-BX-5	NORFOLK SOUTHERN CORP CORPORATE		06/27/2022	Citigroup Capital Markets Inc		5,672,284	6,592,000	7,738,298	7,729,410	0	(15,044)	0	(15,044)	0	7,714,366	0	(2,042,082)	(2,042,082)	171,794	11/01/2047
655844-BY-3	NORFOLK SOUTHERN CORP CORPORATE		06/27/2022	Citigroup Capital Markets Inc		792,581	890,000	1,072,833	1,071,435	0	(2,346)	0	(2,346)	0	1,069,089	0	(276,509)	(276,509)	30,882	02/28/2048
655844-CC-0	NORFOLK SOUTHERN CORP CORPORATE		06/27/2022	Citigroup Capital Markets Inc		1,313,580	1,500,000	1,809,203	1,807,020	0	(3,721)	0	(3,721)	0	1,803,299	0	(489,719)	(489,719)	38,267	05/15/2049
655844-CF-3	NORFOLK SOUTHERN CORP CORPORATE		02/02/2022	Barclays Capital Inc		12,404,990	13,000,000	13,307,570	13,305,450	0	(735)	0	(735)	0	13,304,715	0	(899,725)	(899,725)	87,010	05/15/2050
655844-CH-9	NORFOLK SOUTHERN CORP CORPORATE		06/27/2022	Citigroup Capital Markets Inc		3,751,522	5,209,000	5,418,303	5,417,221	0	(1,869)	0	(1,869)	0	5,415,352	0	(1,663,830)	(1,663,830)	102,258	05/15/2055
655844-CL-0	NORFOLK SOUTHERN CORP CORPORATE		01/10/2022	WELLS FARGO SEC LLC		17,324,216	18,200,000	18,055,492	18,056,147	0	147	0	147	0	18,056,294	0	(732,078)	(732,078)	200,857	08/25/2051
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		12/31/2022	Various		1,997,436	1,997,436	1,997,436	1,997,436	0	0	0	0	0	1,997,436	0	0	0	90,034	12/31/2028
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		3,436,719	3,144,000	2,976,519	3,032,937	0	3,272	0	3,272	0	3,036,209	0	400,510	400,510	173,313	07/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
665859-AN-4	NORTHERN TRUST CORP CORPORATE		04/01/2022	Conversion		13,531,699	13,502,000	13,178,237	13,472,108	0	12,259	0	12,259	0	13,484,366	0	47,333	47,333	212,891	08/02/2022
665859-AU-8	NORTHERN TRUST CORP CORPORATE		04/20/2022	Goldman Sachs & Co		2,899,740	3,000,000	3,455,430	3,386,791	0	(16,111)	0	(16,111)	0	3,370,680	0	(470,940)	(470,940)	44,363	05/03/2029
665859-AV-6	NORTHERN TRUST CORP CORPORATE		05/13/2022	Various		7,217,712	7,800,000	8,174,499	8,123,032	0	(6,387)	0	(6,387)	0	8,116,645	0	(898,933)	(898,933)	54,102	05/01/2030
666807-BN-1	NORTHROP GRUMMAN SYSTEMS CORPORATE		05/13/2022	Various		6,096,680	6,300,000	6,219,933	6,257,885	0	3,742	0	3,742	0	6,261,627	0	(164,947)	(164,947)	167,610	01/15/2028
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE		06/27/2022	Citigroup Capital Markets Inc		9,671,661	10,923,000	13,150,132	13,132,540	0	(29,593)	0	(29,593)	0	13,102,947	0	(3,431,286)	(3,431,286)	310,583	10/15/2047
666807-BT-8	NORTHROP GRUMMAN SYSTEMS CORPORATE		12/12/2022	Barclays Capital Inc		3,367,560	3,325,000	3,308,674	3,309,551	0	533	0	533	0	3,310,084	0	57,476	57,476	191,691	05/01/2040
666807-BU-5	NORTHROP GRUMMAN SYSTEMS CORPORATE		06/27/2022	Various		16,642,276	15,426,000	22,092,949	22,051,500	0	(67,635)	0	(67,635)	0	21,983,865	0	(5,341,590)	(5,341,590)	490,013	05/01/2050
666807-CB-6	NORTHROP GRUMMAN SYSTEMS CORPORATE		06/15/2022	Tax Free Exchange		8,299,916	5,800,000	5,693,789	5,697,577	0	4,977	0	4,977	0	5,702,554	0	2,597,362	2,597,362	242,231	06/01/2029
668074-AU-1	Northwestern Corp CORPORATE		04/08/2022	Seaport Group		864,876	875,000	1,048,688	1,043,061	0	(1,485)	0	(1,485)	0	1,041,576	0	(176,699)	(176,699)	14,921	11/15/2044
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUN CORPORATE		04/01/2022	Conversion		3,390,577	3,700,000	3,719,232	3,717,527	0	(666)	0	(666)	0	3,716,861	0	(326,284)	(326,284)	20,967	06/01/2028
66988A-AJ-3	NOVANT HEALTH INC CORPORATE		04/18/2022	HARTPARUA		6,069,007	7,440,000	7,440,000	7,440,000	0	0	0	0	0	7,440,000	0	(1,370,993)	(1,370,993)	115,201	11/01/2061
66989H-AG-3	NOVARTIS CAPITAL CORP CORPORATE		04/01/2022	Conversion		43,795,242	43,000,000	42,693,410	42,917,912	0	8,640	0	8,640	0	42,926,552	0	868,690	868,690	588,861	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE		06/27/2022	Various		16,540,258	14,829,000	18,034,929	17,868,538	0	(8,156)	0	(8,156)	0	17,860,382	0	(1,320,124)	(1,320,124)	261,857	05/06/2044
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE		12/13/2022	GREUSD		26,813,296	27,500,000	27,213,440	27,253,162	0	6,566	0	6,566	0	27,259,728	0	(446,433)	(446,433)	1,337,722	05/06/2044
66989H-AN-8	NOVARTIS CAPITAL CORP CORPORATE		04/01/2022	Conversion		4,973,032	4,920,000	5,303,809	5,291,617	0	(17,440)	0	(17,440)	0	5,274,177	0	(301,145)	(301,145)	56,771	05/17/2027
66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE		02/10/2022	Various		5,142,581	5,620,000	6,380,948	6,354,193	0	(2,210)	0	(2,210)	0	6,351,983	0	(1,209,402)	(1,209,402)	77,275	08/14/2050
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE		12/13/2022	GREUSD		2,086,869	2,000,000	1,978,860	1,985,444	0	634	0	634	0	1,986,078	0	100,791	100,791	143,431	03/15/2036
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		1,330,798	1,200,000	1,180,776	1,184,818	0	316	0	316	0	1,185,134	0	145,665	145,665	58,300	03/15/2040
67066G-AM-6	NVIDIA CORP CORPORATE 1.550% 06/15/28		04/01/2022	Conversion		8,267,857	9,000,000	8,973,560	8,973,119	0	892	0	892	0	8,974,010	0	(706,154)	(706,154)	41,075	06/15/2028
67080L-AA-3	NUVEEN LLC CORPORATE 4.000% 11/01/28		05/13/2022	Various		556,912	540,000	596,906	595,178	0	(1,992)	0	(1,992)	0	593,186	0	(36,274)	(36,274)	9,511	11/01/2028
67095@-AA-1	OCI Alamo 1 LLC Debt in a Project		07/31/2022	Redemption 100.0000		1,003,165	1,003,165	1,003,165	1,003,165	0	0	0	0	0	1,003,165	0	0	0	33,196	06/30/2038
67095@-AB-9	OCI Alamo 1 LLC Debt in a Project		07/31/2022	Redemption 100.0000		238,740	238,740	238,740	238,740	0	0	0	0	0	238,740	0	0	0	10,758	12/31/2036
67097@-AA-9	OCF (METAIRIE LA MOB) CTL PASS CTL		12/15/2022	Redemption 100.0000		65,597	65,597	65,597	65,597	0	0	0	0	0	65,597	0	0	0	2,653	09/30/2045
67103H-AE-7	O'REILLY AUTOMOTIVE INC CORPORATE		04/01/2022	Conversion		6,818,818	6,750,000	7,118,975	6,994,006	0	(14,577)	0	(14,577)	0	6,979,429	0	(160,612)	(160,612)	130,463	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		2,849,453	2,900,000	2,990,944	2,964,659	0	(4,173)	0	(4,173)	0	2,960,486	0	(111,033)	(111,033)	74,240	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC CORPORATE		04/01/2022	Conversion		3,015,355	2,900,000	3,430,308	3,359,443	0	(17,762)	0	(17,762)	0	3,341,681	0	(326,326)	(326,326)	42,050	06/01/2028
67103H-AH-0	O'REILLY AUTOMOTIVE INC CORPORATE		05/13/2022	MILLENIUM ADVISORS, LLC		1,158,216	1,200,000	1,347,216	1,337,368	0	(6,715)	0	(6,715)	0	1,330,653	0	(172,437)	(172,437)	21,580	06/01/2029
67103H-AJ-6	O'REILLY AUTOMOTIVE INC CORPORATE		05/13/2022	US Bank NA		4,264,647	4,387,000	5,018,681	4,980,927	0	(25,619)	0	(25,619)	0	4,955,308	0	(690,662)	(690,662)	115,671	04/01/2030
67611@-AA-6	Odyssey Global Holding Corp Sr. Secured		01/06/2022	Call 100.0000		1,845,799	1,845,799	1,845,799	1,845,799	0	0	0	0	0	1,845,799	0	0	0	0	04/30/2026
67611@-AB-4	Odyssey Global Holding Corp Sr. Secured		12/30/2022	Redemption 100.0000		838,989	838,989	838,989	838,989	0	0	0	0	0	838,989	0	0	0	41,855	04/30/2026
67611@-AC-2	Odyssey Global Holding Corp Sr. Secured		12/30/2022	Redemption 100.0000		303,791	303,791	303,791	303,791	0	0	0	0	0	303,791	0	0	0	15,514	04/30/2026
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon		04/01/2022	Various		6,391,677	5,668,491	5,668,491	5,668,491	0	0	0	0	0	5,668,491	0	723,186	723,186	263,202	01/01/2031
677730-A@-2	Ohio Valley Electric Corp Senior Note		12/15/2022	Redemption 100.0000		229,428	229,428	229,428	229,428	0	0	0	0	0	229,428	0	0	0	11,244	06/15/2040
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES		09/01/2022	Various		4,880,000	4,880,000	5,024,606	4,891,898	0	(11,898)	0	(11,898)	0	4,880,000	0	0	0	341,600	09/01/2022
68233J-A*-5	Oncor Electric Delivery Co Sr. Secured		04/01/2022	Empower PICA GWNY		4,103,353	4,085,399	4,425,506	4,399,837	0	(19,420)	0	(19,420)	0	4,380,417	0	(277,064)	(277,064)	51,689	12/03/2025
68233J-BK-9	Oncor Electric Delivery Co CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		2,030,235	1,855,000	2,289,385	2,279,034	0	(21,415)	0	(21,415)	0	2,257,619	0	(227,385)	(227,385)	71,701	03/15/2029
68235P-AE-8	ONE GAS INC CORPORATE 3.610% 02/01/24		04/01/2022	Conversion		4,401,809	4,380,000	4,577,517	4,424,516	0	(5,967)	0	(5,967)	0	4,418,549	0	(16,741)	(16,741)	105,412	02/01/2024
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		03/10/2022	Redemption 100.0000		37,967	37,967	37,967	37,967	0	0	0	0	0	37,967	0	0	0	391	01/10/2033
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		04/01/2022	Empower PICA GWLA		2,583,344	2,357,691	2,357,691	2,357,691	0	0	0	0	0	2,357,691	0	225,653	225,653	44,889	01/10/2033
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		12/10/2022	Various		126,644	126,644	126,644	126,644	0	0	0	0	0	126,644	0	0	0	4,433	01/10/2033
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		12/27/2022	Paydown		31,867	31,867	31,333	29,452	0	2,415	0	2,415	0	31,867	0	0	0	171	10/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68389X-AM-7	ORACLE CORP CORP 5.375% 07/15/40		04/18/2022	HARTPARUA		4,948,198	5,000,000	6,112,280	5,855,407	0	(9,623)	0	(9,623)	0	5,845,784	0	(897,585)	(897,585)	204,549	07/15/2040
68389X-AP-0	ORACLE CORP CORPORATE 2.500% 10/15/22		04/01/2022	Conversion		401,282	400,000	400,992	400,120	0	(35)	0	(35)	0	400,085	0	1,196	1,196	4,611	10/15/2022
68389X-BB-0	ORACLE CORP CORPORATE 2.500% 05/15/22		04/01/2022	Conversion		18,068,339	18,060,000	18,046,914	18,058,789	0	554	0	554	0	18,059,343	0	8,996	8,996	170,567	05/15/2022
68389X-BM-6	ORACLE CORP CORPORATE 2.650% 07/15/26		04/01/2022	Conversion		6,152,897	6,400,000	6,897,920	6,768,645	0	(20,981)	0	(20,981)	0	6,747,664	0	(594,768)	(594,768)	120,604	07/15/2026
68389X-BU-8	ORACLE CORP CORPORATE 2.800% 04/01/27		04/01/2022	Conversion		9,582,484	10,000,000	9,978,500	9,983,238	0	979	0	979	0	9,984,217	0	(401,733)	(401,733)	140,000	04/01/2027
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		12/27/2022	Paydown		336,141	336,141	163,533	125,535	0	210,606	0	210,606	0	336,141	0	0	0	1,140	07/25/2036
684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORPORATE		06/27/2022	Market Axess		92,763	100,000	117,523	114,563	0	(255)	0	(255)	0	114,308	0	(21,545)	(21,545)	4,797	08/15/2040
68902V-AM-9	OTIS WORLDWIDE CORPORATION CORPORATE		06/27/2022	RBC Capital Markets		1,419,661	1,900,000	2,069,727	2,068,544	0	(1,993)	0	(1,993)	0	2,066,552	0	(646,891)	(646,891)	55,716	02/15/2050
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER CORPORATE		04/01/2022	Conversion		1,980,634	1,950,000	2,113,650	2,109,891	0	(10,340)	0	(10,340)	0	2,099,551	0	(118,917)	(118,917)	78,041	08/15/2025
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORPORATE		02/28/2022	Tender (Corp Action)		437,535	402,000	434,101	429,780	0	(1,550)	0	(1,550)	0	428,231	0	(15,176)	(15,176)	10,650	05/13/2027
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE		08/10/2022	Morgan Stanley & Co, Inc		943,666	810,000	1,010,516	952,759	0	(4,309)	0	(4,309)	0	948,450	0	(4,783)	(4,783)	41,635	10/01/2036
693475-AW-5	PNC FINANCIAL SERVICES CORPORATE		05/13/2022	Daiwa Securities Co. Ltd Tokyo		476,185	500,000	499,200	499,372	0	37	0	37	0	499,409	0	(23,224)	(23,224)	9,775	04/23/2029
693475-AX-3	PNC FINANCIAL SERVICES CORPORATE		04/01/2022	Conversion		4,927,743	5,000,000	5,059,250	5,039,308	0	(2,225)	0	(2,225)	0	5,037,083	0	(109,340)	(109,340)	89,556	07/23/2026
693475-AZ-8	PNC FINANCIAL SERVICES CORPORATE		04/20/2022	Goldman Sachs & Co		257,721	284,000	292,676	292,649	0	(317)	0	(317)	0	292,331	0	(34,610)	(34,610)	5,432	01/22/2030
69349L-AG-3	PNC BANK NA CORPORATE 2.700% 11/01/22		04/01/2022	Conversion		8,823,988	8,770,000	8,548,670	8,740,895	0	8,668	0	8,668	0	8,749,564	0	74,424	74,424	98,663	11/01/2022
69349L-AG-3	PNC BANK NA CORPORATE 2.700% 11/01/22		11/01/2022	Maturity		10,700,000	10,700,000	10,632,544	10,683,216	0	16,784	0	16,784	0	10,700,000	0	0	0	288,900	11/01/2022
69349L-AM-0	PNC BANK NA CORPORATE 3.800% 07/25/23		04/01/2022	Conversion		14,643,606	14,435,000	14,140,515	14,379,338	0	8,280	0	8,280	0	14,387,618	0	255,988	255,988	374,829	07/25/2023
69349L-AQ-1	PNC BANK NA CORPORATE 4.200% 11/01/25		05/13/2022	JANE STREET EXECUTION SERVICES		329,254	325,000	343,385	332,688	0	(721)	0	(721)	0	331,968	0	(2,714)	(2,714)	7,432	11/01/2025
69349L-AR-9	PNC BANK NA BANK NOTE 4.050% 07/26/28		04/01/2022	Conversion		6,683,299	6,503,000	7,392,395	7,374,051	0	(31,304)	0	(31,304)	0	7,342,746	0	(659,447)	(659,447)	179,239	07/26/2028
69349L-AS-7	PNC BANK NA CORPORATE 2.700% 10/22/29		05/13/2022	Various		1,154,606	1,220,000	1,323,378	1,310,448	0	(2,565)	0	(2,565)	0	1,307,882	0	(153,277)	(153,277)	13,988	10/22/2029
69351U-AW-3	PPL Electric Utilities Corp CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		6,137,280	8,000,000	7,901,280	7,906,013	0	872	0	872	0	7,906,885	0	(1,769,605)	(1,769,605)	150,667	10/01/2049
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION CORPORATE		04/01/2022	Conversion		1,332,044	1,330,000	1,262,383	1,293,987	0	2,712	0	2,712	0	1,296,699	0	35,345	35,345	23,759	02/23/2025
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION BANK NOTE		04/01/2022	Conversion		2,003,879	2,000,000	2,000,580	2,000,282	0	1	0	1	0	2,000,283	0	3,596	3,596	26,867	10/25/2027
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION BANK NOTE		04/01/2022	Conversion		1,291,103	1,293,000	1,480,899	1,447,207	0	(6,242)	0	(6,242)	0	1,440,966	0	(149,863)	(149,863)	29,066	01/22/2028
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOAT		02/23/2022	Call 100.0000		31,000,000	31,000,000	31,000,000	31,000,000	0	0	0	0	0	31,000,000	0	0	0	0	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOAT		02/23/2022	Call 100.0000		26,000,000	26,000,000	26,000,000	26,000,000	0	0	0	0	0	26,000,000	0	0	0	0	02/24/2023
693627-AJ-0	DUKE ENERGY INDIANA INC CORPORATE		01/15/2022	Maturity		250,000	250,000	274,717	250,544	0	(544)	0	(544)	0	250,000	0	0	0	11,063	01/15/2022
69888*-AF-9	Pappas Restaurants, Inc. Senior Unsecure		10/31/2022	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	34,286	10/31/2028
701094-AP-9	PARKER HANNIFIN CORP CORPORATE		03/02/2022	Barclays Capital Inc		2,459,363	2,340,000	2,759,621	2,756,737	0	(1,818)	0	(1,818)	0	2,754,920	0	(295,556)	(295,556)	20,800	06/14/2049
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		12/01/2022	Various		1,054,637	1,054,637	1,057,760	1,057,500	0	(2,864)	0	(2,864)	0	1,054,637	0	0	0	40,509	12/30/2024
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		12/01/2022	PARCC Custody PPC		5,560,891	5,712,667	5,712,667	5,712,667	0	0	0	0	0	5,712,667	0	(151,776)	(151,776)	414,168	12/30/2024
70342@-AF-5	Patterson Companies Inc. Senior Note		12/01/2022	PARCC Custody PPC		976,076	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(23,924)	(23,924)	36,673	12/08/2023
70450Y-AF-0	PayPal Holdings Inc CORPORATE		05/23/2022	Tender (Corp Action)		20,791,260	21,000,000	20,980,680	20,990,835	0	2,562	0	2,562	0	20,993,397	0	(202,137)	(202,137)	135,450	06/01/2023
70462G-AB-4	PEACEHEALTH CORPORATE 1.375% 11/15/25		04/01/2022	Conversion		2,267,604	2,405,000	2,415,800	2,413,114	0	(548)	0	(548)	0	2,412,566	0	(144,962)	(144,962)	12,493	11/15/2025
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		12/15/2022	Various		1,731,129	1,731,129	1,736,964	1,733,151	0	(2,022)	0	(2,022)	0	1,731,129	0	0	0	49,814	04/15/2027
707569-AS-8	PENN NATL GAMING INC CORPORATE		04/01/2022	Conversion		3,379,259	3,400,000	3,508,000	3,498,451	0	(9,709)	0	(9,709)	0	3,488,741	0	(109,482)	(109,482)	136,000	01/15/2027
713448-BZ-0	PEPSICO INC CORPORATE 4.000% 03/05/42		06/27/2022	BPN Paribas Securities		162,068	175,000	179,057	178,397	0	(56)	0	(56)	0	178,341	0	(16,273)	(16,273)	5,717	03/05/2042
713448-CX-4	PEPSICO INC CORPORATE 3.100% 07/17/22		04/01/2022	Conversion		13,034,443	13,000,000	12,997,530	12,999,662	0	(528)	0	(528)	0	12,999,135	0	35,309	35,309	284,339	07/17/2022
713448-DD-7	PEPSICO INC CORPORATE 4.450% 04/14/46		06/27/2022	Various		10,677,809	10,705,000	10,755,532	10,748,962	0	(539)	0	(539)	0	10,748,422	0	(70,613)	(70,613)	337,431	04/14/2046
713448-DD-7	PEPSICO INC CORPORATE 4.450% 04/14/46		12/13/2022	GREUSD		2,015,951	2,000,000	2,082,980	2,073,110	0	(1,741)	0	(1,741)	0	2,071,369	0	(55,418)	(55,418)	103,833	04/14/2046
713448-DU-9	PEPSICO INC CORP FLOATER		05/02/2022	Maturity		7,800,000	7,800,000	7,703,202	7,784,430	0	15,570	0	15,570	0	7,800,000	0	0	0	22,906	05/02/2022
713448-EE-4	PEPSICO INC CORPORATE 7.290% 09/15/26		06/08/2022	PLAX FLEX PUBLIC BONDS		2,821,663	2,500,000	3,043,975	2,851,814	0	(30,150)	0	(30,150)	0	2,821,664	0	0	0	133,650	09/15/2026
713448-EG-9	PEPSICO INC CORPORATE 7.000% 03/01/29		12/13/2022	Various		4,769,397	4,128,000	5,136,099	4,880,409	0	(61,012)	0	(61,012)	0	4,819,397	0	(50,000)	(50,000)	287,601	03/01/2029
713448-FG-8	PEPSICO INC CORPORATE 2.750% 10/21/51		04/28/2022	Various		34,707,141	40,000,000	39,740,800	39,740,979	0	1,534	0	1,534	0	39,742,513	0	(5,035,372)	(5,035,372)	443,835	10/21/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
717081-DK-6	PFIZER INC CORPORATE 4.400% 05/15/44		06/27/2022	JP Morgan Securities, Inc		48,507	50,000	54,595	53,938	0	(55)	0	(55)	0	53,883	0	(5,376)	(5,376)	1,369	05/15/2044
717081-EK-5	PFIZER INC CORPORATE 4.200% 09/15/48		04/12/2022	JP Morgan Securities, Inc		3,798,684	3,600,000	4,802,472	4,768,829	0	(9,033)	0	(9,033)	0	4,759,796	0	(961,112)	(961,112)	87,780	09/15/2048
71713U-AT-9	PHARMACIA CORPORATION DEBENTURES		04/01/2022	Conversion		587,583	500,000	627,055	600,739	0	(3,897)	0	(3,897)	0	596,842	0	(9,258)	(9,258)	9,938	12/15/2027
718546-AC-8	PHILLIPS 66 CORPORATE 4.300% 04/01/22		04/01/2022	Conversion		382,000	382,000	421,707	383,242	0	(1,242)	0	(1,242)	0	382,000	0	0	0	8,213	04/01/2022
718546-AC-8	PHILLIPS 66 CORPORATE 4.300% 04/01/22		04/01/2022	Maturity		618,000	618,000	682,229	620,009	0	(2,009)	0	(2,009)	0	618,000	0	0	0	13,287	04/01/2022
718549-AC-2	PHILLIPS 66 PARTNERS LP CORPORATE		05/05/2022	Taxable Exchange		4,284,078	4,203,000	4,290,010	4,284,905	0	(827)	0	(827)	0	4,284,078	0	0	0	142,061	02/15/2045
718549-AE-8	PHILLIPS 66 PARTNERS LP CORPORATE		05/05/2022	Various		15,353,059	14,880,000	15,382,482	15,356,421	0	(3,361)	0	(3,361)	0	15,353,059	0	0	0	433,421	10/01/2046
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note		04/01/2022	Empower PICA GWNY		1,682,176	1,705,186	1,705,186	1,705,186	0	0	0	0	0	1,705,186	0	(23,010)	(23,010)	19,723	07/16/2027
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note		04/01/2022	Various		3,726,336	3,759,844	3,760,063	3,759,964	0	(7)	0	(7)	0	3,759,957	0	(33,621)	(33,621)	44,742	07/16/2027
72388*-AA-9	Pioneer Square Brands, Inc. Sr. Secured		04/14/2022	Direct		2,964,476	2,970,409	2,970,409	2,970,409	0	0	0	0	0	2,970,409	0	(5,933)	(5,933)	15,037	12/29/2027
72388*-AA-9	Pioneer Square Brands, Inc. Sr. Secured		12/29/2022	Redemption 100.0000		107,366	107,366	107,366	107,366	0	0	0	0	0	107,366	0	0	0	2,543	12/29/2027
72388*-AA-9	Pioneer Square Brands, Inc. Sr. Secured		10/28/2022	Windhill1Priv PPC		10,316,358	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	(183,642)	(183,642)	735,435	12/29/2027
73020*-AG-8	PNG Companies LLC Senior Secured Note		04/01/2022	Various		12,737,616	12,766,872	13,218,258	13,166,907	0	(38,821)	0	(38,821)	0	13,128,086	0	(390,470)	(390,470)	326,286	07/15/2024
73020*-AH-6	PNG Companies LLC Senior Note		12/20/2022	Redemption 100.0000		241,681	241,681	241,672	241,669	0	12	0	12	0	241,681	0	0	0	10,296	12/20/2031
73020*-AH-6	PNG Companies LLC Senior Note		12/01/2022	PAR Term Custody		1,861,276	2,020,259	2,020,259	2,020,259	0	0	0	0	0	2,020,259	0	(158,982)	(158,982)	81,521	12/20/2031
73020B-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat		12/15/2022	Various		439,434	439,434	463,555	458,092	0	(18,658)	0	(18,658)	0	439,434	0	0	0	15,625	11/15/2034
73102Q-AA-4	POLAR TANKERS INC CORP SINKING FUND		12/07/2022	Jefferies & Co, Inc		2,799,472	2,683,157	2,683,157	2,683,157	0	0	0	0	0	2,683,157	0	116,315	116,315	172,537	05/10/2037
73102Q-AA-4	POLAR TANKERS INC CORP SINKING FUND		11/10/2022	Various		105,515	105,515	105,515	105,515	0	0	0	0	0	105,515	0	0	0	6,279	05/10/2037
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A		01/25/2022	Paydown		1,103,121	1,103,121	982,146	1,052,400	0	50,720	0	50,720	0	1,103,121	0	0	0	930	06/25/2035
737679-DD-9	Potomac Elec Pwr Co CORPORATE		04/01/2022	Maturity		4,000,000	4,000,000	3,988,400	3,999,430	0	570	0	570	0	4,000,000	0	0	0	61,000	04/01/2022
73965*-AA-8	Prairie Power Inc. Senior Secured Note		11/15/2022	Various		594,937	594,937	614,046	607,649	0	(12,712)	0	(12,712)	0	594,937	0	0	0	18,964	11/15/2032
73965*-AA-8	Prairie Power Inc. Senior Secured Note		12/01/2022	PARCC Custody PPC		2,325,340	2,379,747	2,427,645	2,407,025	0	(1,775)	0	(1,775)	0	2,405,250	0	(79,910)	(79,910)	126,761	11/15/2032
739868-AA-1	Pratt Properties Inc. Senior Note		12/01/2022	Redemption 100.0000		344,904	344,904	344,904	344,904	0	0	0	0	0	344,904	0	0	0	11,027	11/13/2023
74005P-BF-0	PRAXAIR INC CORPORATE 2.700% 02/21/23		04/01/2022	Conversion		7,822,487	7,775,000	7,739,269	7,769,700	0	1,138	0	1,138	0	7,770,838	0	51,649	51,649	128,288	02/21/2023
740189-AG-0	Precision Castparts Corp CORPORATE		04/01/2022	Conversion		2,510,202	2,500,000	2,301,625	2,474,490	0	6,004	0	6,004	0	2,480,493	0	29,708	29,708	44,444	01/15/2023
740816-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP		05/18/2022	Market Axess		132,752	140,000	140,000	140,000	0	0	0	0	0	140,000	0	(7,248)	(7,248)	3,143	10/01/2031
74165H-AB-4	PRIME HEALTHCARE SERVICES INC CORPORATE		04/01/2022	Conversion		2,051,477	2,000,000	2,140,000	2,128,773	0	(16,693)	0	(16,693)	0	2,112,080	0	(60,603)	(60,603)	60,417	11/01/2025
74170*-AN-9	Prime Property Fund, LLC Senior Unsecure		04/01/2022	Various		2,925,665	3,010,428	3,195,202	3,184,266	0	(8,314)	0	(8,314)	0	3,175,953	0	(250,287)	(250,287)	70,013	01/05/2027
74170*-AR-0	Prime Property Fund, LLC Senior Unsecure		04/01/2022	Various		2,009,550	2,042,700	2,203,147	2,194,898	0	(6,181)	0	(6,181)	0	2,188,717	0	(179,166)	(179,166)	33,321	10/12/2027
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE		04/01/2022	Conversion		866,258	860,000	856,870	859,716	0	99	0	99	0	859,815	0	6,443	6,443	15,451	09/15/2022
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE		09/15/2022	Maturity		155,000	155,000	154,436	154,949	0	51	0	51	0	155,000	0	0	0	5,115	09/15/2022
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES		04/01/2022	Conversion		281,127	250,000	304,438	288,771	0	(2,301)	0	(2,301)	0	286,469	0	(5,342)	(5,342)	11,467	01/15/2026
742718-DB-2	PROCTER & GAMBLE CO CORPORATE		12/13/2022	Various		24,495,445	21,500,000	21,466,715	21,477,663	0	993	0	993	0	21,478,655	0	3,016,789	3,016,789	1,543,122	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO CORPORATE		11/15/2022	Various		11,068,438	9,995,000	10,907,448	10,688,558	0	(16,553)	0	(16,553)	0	10,672,004	0	396,434	396,434	559,292	03/05/2037
742718-FG-9	PROCTER & GAMBLE CO CORPORATE		04/01/2022	Conversion		2,804,882	2,800,000	2,978,200	2,935,604	0	(6,152)	0	(6,152)	0	2,929,451	0	(124,569)	(124,569)	40,507	03/25/2027
742718-FK-0	PROCTER & GAMBLE CO CORPORATE		04/06/2022	Various		8,255,274	7,655,000	9,007,256	8,954,702	0	(5,709)	0	(5,709)	0	8,948,993	0	(693,719)	(693,719)	125,747	03/25/2050
743208-AB-2	Revco Management, LLC Sr. Secured		05/25/2022	Direct		180,005	180,005	180,005	180,005	0	0	0	0	0	180,005	0	0	0	5,679	07/10/2024
743208-AB-2	Revco Management, LLC Sr. Secured		11/30/2022	Call 100.0000		20,682	20,682	20,682	20,682	0	0	0	0	0	20,682	0	0	0	1,966	07/10/2024
743208-AB-2	Revco Management, LLC Sr. Secured		12/30/2022	Redemption 100.0000		182,590	182,590	182,590	182,590	0	0	0	0	0	182,590	0	0	0	8,115	07/10/2024
743208-AB-2	Revco Management, LLC Sr. Secured		10/28/2022	Windhill1Priv PPC		5,885,045	5,926,136	5,926,136	5,926,136	0	0	0	0	0	5,926,136	0	(41,090)	(41,090)	384,801	07/10/2024
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE		03/03/2022	Barclays Capital Inc		6,182,956	5,740,000	7,458,786	7,379,771	0	(8,665)	0	(8,665)	0	7,371,105	0	(1,188,150)	(1,188,150)	93,395	04/15/2047
743315-AV-5	PROGRESSIVE CORP OHIO CORPORATE		01/28/2022	Market Axess		2,958,660	2,700,000	3,286,710	3,191,498	0	(5,772)	0	(5,772)	0	3,185,727	0	(227,067)	(227,067)	45,000	03/01/2029
743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE		01/28/2022	Morgan Stanley & Co, Inc		11,369,200	10,000,000	12,915,000	12,799,017	0	(5,769)	0	(5,769)	0	12,793,248	0	(1,424,048)	(1,424,048)	137,153	03/26/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74340U-AA-5	Project Bluejay Bodurant IA SR CTL		12/10/2022	Redemption 100.0000		579,812	579,812	579,812	579,812	0	0	0	0	0	579,812	0	0	0	10,526	01/10/2041
74352*-AA-7	Project Bluejay (Bondurant IA) CTL		12/10/2022	Redemption 100.0000		521,012	521,012	521,012	521,012	0	0	0	0	0	521,012	0	0	0	9,458	01/10/2041
74353#-AA-2	Project Andover CTL CTL		12/10/2022	Redemption 100.0000		203,926	203,926	203,926	203,926	0	0	0	0	0	203,926	0	0	0	6,578	10/10/2042
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH CORPORATE		05/18/2022	Goldman Sachs & Co		1,302,170	1,470,000	1,470,000	1,470,000	0	0	0	0	0	1,470,000	0	(167,830)	(167,830)	23,676	10/01/2029
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		4,892,669	4,010,000	4,663,510	4,483,225	0	(11,681)	0	(11,681)	0	4,471,544	0	421,125	421,125	231,132	09/01/2037
744448-CP-4	PUBLIC SERVICE CO COLO CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		2,451,898	2,465,000	2,733,414	2,705,691	0	(14,466)	0	(14,466)	0	2,691,225	0	(239,327)	(239,327)	38,509	06/15/2028
744448-CS-8	PUBLIC SERVICE CO COLO CORPORATE		01/05/2022	Various		6,684,795	6,500,000	7,516,990	7,480,893	0	(407)	0	(407)	0	7,480,486	0	(795,691)	(795,691)	72,800	03/01/2050
744448-CV-1	PUBLIC SERVICE CO COLO CORPORATE		05/13/2022	Goldman Sachs & Co		250,434	300,000	297,999	298,142	0	67	0	67	0	298,210	0	(47,776)	(47,776)	2,375	06/15/2031
744542-A#-8	Public Svc Co of New Mexico Senior Unsec		04/01/2022	Various		4,238,152	4,340,737	4,683,816	4,668,044	0	(11,927)	0	(11,927)	0	4,656,117	0	(417,965)	(417,965)	60,346	05/15/2028
744542-A@-0	Public Svc Co of New Mexico Senior Unsec		04/01/2022	Empower PICA GWNY		5,036,739	5,106,749	5,413,028	5,386,300	0	(20,162)	0	(20,162)	0	5,366,137	0	(329,398)	(329,398)	66,558	05/15/2025
74456Q-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE		08/02/2022	PLAZIL - Core Pub Bonds		2,959,072	2,750,000	2,741,173	2,742,907	0	111	0	111	0	2,743,018	0	216,054	216,054	111,681	11/01/2039
74456Q-BC-9	PUBLIC SVC ELEC & GAS CO CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		992,554	1,000,000	963,660	989,769	0	2,785	0	2,785	0	992,554	0	0	0	12,007	05/15/2023
74456Q-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		514,970	515,000	514,954	514,967	0	3	0	3	0	514,971	0	0	0	12,982	03/15/2024
74456Q-CD-6	PUBLIC SVC ELEC & GAS CO CORPORATE		03/24/2022	Barclays Capital Inc		12,152,171	14,613,000	14,587,522	14,587,508	0	239	0	239	0	14,587,747	0	(2,435,576)	(2,435,576)	161,108	05/01/2050
74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE		03/21/2022	Barclays Capital Inc		8,073,982	9,185,000	9,424,602	9,421,782	0	(1,117)	0	(1,117)	0	9,420,665	0	(1,346,682)	(1,346,682)	154,614	03/01/2051
74731@-AU-3	Quad/Graphics Inc Senior Secured Note		03/27/2022	Redemption 100.0000		353,745	353,745	358,238	356,554	0	(2,809)	0	(2,809)	0	353,745	0	0	0	12,841	03/27/2023
747525-BN-2	QUALCOMM INC CORPORATE		04/20/2022	Various		34,959,243	38,762,000	38,312,436	38,334,613	0	15,884	0	15,884	0	38,350,497	0	(3,391,254)	(3,391,254)	184,991	05/20/2028
747525-BN-2	QUALCOMM INC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		18,570,990	21,350,000	21,343,251	21,344,112	0	402	0	402	0	21,344,514	0	(2,773,524)	(2,773,524)	136,462	05/20/2028
74842*-AM-9	Quiktrip Corporation Senior Unsecured		01/22/2022	Redemption 100.0000		1,618,001	1,618,001	1,694,101	1,683,584	0	(65,583)	0	(65,583)	0	1,618,001	0	0	0	14,158	01/22/2026
748758-AE-5	Quinn Group, Inc. Senior Note		09/17/2022	Various		1,014,387	1,014,387	1,096,895	1,083,551	0	(69,164)	0	(69,164)	0	1,014,387	0	0	0	49,451	09/17/2032
748758-AG-0	Quinn Group, Inc. Senior Unsecured		10/30/2022	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	15,943	10/30/2025
74875@-AJ-4	Quinn Group, Inc. Senior Unsecured Note		03/31/2022	Redemption 100.0000		1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	18,214	03/31/2028
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		03/25/2022	Paydown		294,580	294,580	264,717	289,786	0	4,794	0	4,794	0	294,580	0	0	0	93	02/25/2037
74929#-AA-7	RBH Investor II, LLC Leveraged Loan		08/05/2022	Capital Distribution		89,556	0	89,556	89,556	0	0	0	0	0	89,556	0	0	0	0	09/30/2021
74930@-AA-6	RBH Investor III, LLC Leveraged Loan		02/26/2022	Redemption 100.0000		(28,364)	(28,364)	(28,288)	(28,364)	0	0	0	0	0	(28,364)	0	0	0	0	01/31/2022
74941@-AA-3	RDO Equipment Co Senior Secured Note		09/18/2022	Various		3,525,000	3,525,000	3,581,932	3,559,040	0	(34,040)	0	(34,040)	0	3,525,000	0	0	0	100,727	09/18/2025
74941@-AD-7	RDO Equipment Co Senior Secured Note		11/28/2022	Redemption 100.0000		871,429	871,429	871,429	871,429	0	0	0	0	0	871,429	0	0	0	40,783	11/28/2028
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES		06/07/2022	Various		347,441	347,440	394,184	349,342	0	(1,901)	0	(1,901)	0	347,441	0	0	0	17,059	12/07/2022
74979U-AA-3	RS 2018 Private, LLC Senior Secured Note		12/20/2022	Various		132,985	132,985	144,071	143,523	0	(10,538)	0	(10,538)	0	132,985	0	0	0	2,101	06/20/2026
74979U-AA-3	RS 2018 Private, LLC Senior Secured Note		04/01/2022	Various		5,435,480	5,394,003	5,843,695	5,821,454	0	(20,366)	0	(20,366)	0	5,801,088	0	(365,608)	(365,608)	61,138	06/20/2026
74986@-AN-1	RREEF America REIT II, Inc Senior Note		04/01/2022	Empower PICA GWNY		2,067,338	2,032,486	2,178,966	2,158,654	0	(15,325)	0	(15,325)	0	2,143,329	0	(75,991)	(75,991)	62,583	01/15/2024
74986@-AS-0	RREEF America REIT II, Inc Senior Unsecu		04/01/2022	Empower PICA GWNY		3,084,213	3,064,049	3,186,365	3,108,356	0	(10,933)	0	(10,933)	0	3,097,423	0	(13,210)	(13,210)	76,749	01/05/2023
750731-AA-9	Raiders Football Club CTL		12/10/2022	Redemption 100.0000		10,901	10,901	10,901	10,901	0	0	0	0	0	10,901	0	0	0	222	02/10/2049
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES		02/15/2022	Maturity		15,100,000	15,100,000	15,418,897	15,098,098	0	1,903	0	1,903	0	15,100,000	0	0	0	651,188	02/15/2022
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		09/26/2022	Paydown		892,112	892,112	718,077	866,524	0	25,588	0	25,588	0	892,112	0	0	0	3,109	10/25/2036
75281A-BA-6	Range Resources Corporation CORPORATE		12/15/2022	Call 100.0000		1,869,000	1,869,000	1,789,568	1,841,621	0	21,165	0	21,165	0	1,862,786	0	6,214	6,214	116,813	03/15/2023
75513E-BS-9	RAYTHEON TECHNOLOGIES CORP CORPORATE		04/01/2022	Conversion		1,794,558	1,522,000	2,128,730	2,039,046	0	(21,336)	0	(21,336)	0	2,017,710	0	(223,152)	(223,152)	40,823	11/15/2027
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE		04/01/2022	Conversion		11,149,868	9,337,000	13,000,185	12,536,322	0	(110,643)	0	(110,643)	0	12,425,680	0	(1,275,812)	(1,275,812)	272,329	11/01/2028
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP CORPORATE		04/01/2022	Conversion		5,925,785	5,830,000	6,420,346	6,194,360	0	(53,396)	0	(53,396)	0	6,140,964	0	(215,179)	(215,179)	63,515	12/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP CORPORATE		04/01/2022	Conversion		7,454,585	7,345,000	8,328,538	8,160,487	0	(39,945)	0	(39,945)	0	8,120,542	0	(665,957)	(665,957)	139,963	03/15/2027
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP CORPORATE		06/27/2022	Citigroup Capital Markets Inc		6,702,646	7,295,000	9,050,423	9,036,342	0	(23,714)	0	(23,714)	0	9,012,628	0	(2,309,982)	(2,309,982)	223,896	04/15/2047
755250-AB-2	RE AZ Holdings, LLC Series B Senior Secu		09/30/2022	Various		336,795	336,795	339,891	339,070	0	(2,275)	0	(2,275)	0	336,795	0	0	0	10,595	09/30/2035
75526#-AD-5	RE Gillespie 1, LLC Senior Note		12/31/2022	Redemption 100.0000		414,810	414,810	414,810	414,810	0	0	0	0	0	414,810	0	0	0	17,966	12/31/2038
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		12/31/2022	Redemption 100.0000		804,112	804,112	804,112	804,112	0	0	0	0	0	804,112	0	0	0	32,570	12/31/2024
75527@-AD-6	RE Rosamond One, LLC Senior Secured Term		06/30/2022	Redemption 100.0000		47,452	47,452	47,452	47,452	0	0	0	0	0	47,452	0	0	0	954	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		12/31/2022	Redemption 100.0000		970,607	970,607	970,607	970,607	0	0	0	0	0	970,607	0	0	0	36,309	12/31/2024
755298-AE-2	RE Rio Grande LLC Sr. Note in a Project		12/31/2022	Redemption 100.0000		552,114	552,114	552,114	552,114	0	0	0	0	0	552,114	0	0	0	22,082	07/01/2024
756109-BL-7	Realty Income Corporation CORPORATE		03/09/2022	Citigroup Capital Markets Inc		9,506,600	10,000,000	10,449,700	10,448,743	0	(7,322)	0	(7,322)	0	10,441,420	0	(934,820)	(934,820)	68,083	12/15/2032
75659*-AA-4	Red Hills Finance LLC Senior Secured Not		12/31/2022	Redemption 100.0000		659,197	659,197	739,038	735,425	0	(76,228)	0	(76,228)	0	659,197	0	0	0	25,232	06/30/2028
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/27/2022	Paydown		22,020	22,020	22,085	22,063	0	(43)	0	(43)	0	22,020	0	0	0	176	06/25/2033
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		12/01/2022	Paydown		13,772	13,772	13,772	13,772	0	0	0	0	0	13,772	0	0	0	266	07/25/2034
760759-AT-7	REPUBLIC SERV INC NT CORPORATE		04/01/2022	Conversion		1,129,770	1,100,000	1,237,247	1,224,370	0	(4,790)	0	(4,790)	0	1,219,580	0	(89,810)	(89,810)	16,414	05/15/2028
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		12/27/2022	Paydown		32,636	32,636	28,306	26,101	0	6,535	0	6,535	0	32,636	0	0	0	409	10/25/2032
76110*-AA-5	Resident Ownership Capital LLC Secured N		12/31/2022	Various		72,000	72,000	67,068	68,728	0	3,272	0	3,272	0	72,000	0	0	0	1,860	07/31/2027
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		12/27/2022	Paydown		823,718	823,718	564,266	568,267	0	255,451	0	255,451	0	823,718	0	0	0	9,375	10/25/2034
76131V-A#-0	Retail Properties of America Sernior Uns		04/01/2022	Various		5,568,171	5,640,404	5,654,613	5,653,729	0	(579)	0	(579)	0	5,653,151	0	(84,980)	(84,980)	115,703	09/30/2026
76169#-AJ-2	Reyes Holdings, LLC Senior Secured Note		04/01/2022	Various		7,388,762	7,404,786	8,101,570	8,065,777	0	(26,871)	0	(26,871)	0	8,038,907	0	(650,145)	(650,145)	125,149	10/17/2028
76289#-AD-0	Rich Holdings Inc. Senior Note		03/31/2022	Various		7,728,917	7,728,917	7,911,567	7,766,499	0	(37,583)	0	(37,583)	0	7,728,917	0	0	0	85,984	03/31/2023
771196-AU-6	ROCHE HOLDINGS INC CORPORATE		12/12/2022	Pierpont Securities		6,233,650	5,000,000	5,939,600	5,723,720	0	(24,653)	0	(24,653)	0	5,699,068	0	534,582	534,582	450,139	03/01/2039
771196-AU-6	ROCHE HOLDINGS INC CORPORATE		12/13/2022	Various		20,462,345	16,000,000	19,559,980	18,794,614	0	(107,693)	0	(107,693)	0	18,686,921	0	1,775,424	1,775,424	1,286,444	03/01/2039
771196-BJ-0	ROCHE HOLDINGS INC CORPORATE		04/01/2022	Conversion		2,079,439	2,075,000	2,042,589	2,055,684	0	1,185	0	1,185	0	2,056,869	0	22,570	22,570	24,381	11/10/2025
771367-CD-9	ROCHESTER GAS & ELECTRIC CORPORATE		04/01/2022	Conversion		5,903,763	5,970,000	6,211,785	6,141,171	0	(7,832)	0	(7,832)	0	6,133,339	0	(229,576)	(229,576)	61,690	06/01/2027
776743-AG-1	ROPER TECHNOLOGIES INC CORPORATE		04/01/2022	Conversion		2,111,862	2,190,000	2,274,534	2,273,737	0	(2,544)	0	(2,544)	0	2,271,193	0	(159,331)	(159,331)	35,174	09/15/2029
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		06/01/2022	Maturity		8,000,000	8,000,000	7,995,360	7,999,114	0	886	0	886	0	8,000,000	0	0	0	115,000	06/01/2022
78377H-A#-0	S&C Electric Company Senior Note		07/31/2022	Various		550,361	550,361	551,885	550,642	0	(281)	0	(281)	0	550,361	0	0	0	33,902	07/31/2022
78377H-A*-4	S&C Electric Company Senior Note		07/31/2022	Redemption 100.0000		500,000	500,000	536,596	508,069	0	(8,069)	0	(8,069)	0	500,000	0	0	0	31,350	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note		07/31/2022	Various		595,489	595,489	595,489	595,489	0	0	0	0	0	595,489	0	0	0	36,503	07/31/2022
78444@-AA-6	SIP Holdco LLC Debt in a Project		12/15/2022	Redemption 100.0000		99,000	99,000	99,000	99,000	0	0	0	0	0	99,000	0	0	0	3,197	12/15/2046
78471H-AB-4	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/15/2022	Paydown		3,324,829	3,324,829	3,324,400	3,324,467	0	361	0	361	0	3,324,829	0	0	0	54,053	06/15/2048
784880-AC-9	SVF Holding Real Estate Invest Senior Un		04/01/2022	Empower PICA GWNY		2,016,828	2,042,700	2,193,835	2,183,287	0	(7,893)	0	(7,893)	0	2,175,395	0	(158,567)	(158,567)	38,198	04/01/2026
784880-AF-2	SVF Holding Real Estate Invest Senior Un		04/01/2022	Empower PICA GWNY		2,266,138	2,298,037	2,298,037	2,298,037	0	0	0	0	0	2,298,037	0	(31,899)	(31,899)	44,697	04/03/2028
784880-AH-8	SVF Holding Real Estate Invest Senior Un		04/01/2022	Empower PICA GWNY		2,560,952	2,553,374	2,553,374	2,553,374	0	0	0	0	0	2,553,374	0	7,578	7,578	67,965	08/15/2028
792860-AK-4	TRAVELERS COS INC CORPORATE		12/13/2022	GREUSD		1,030,836	900,000	942,948	930,354	0	(1,252)	0	(1,252)	0	929,101	0	101,734	101,734	59,738	06/20/2036
79466L-AH-7	SALESFORCE COM CORPORATE		04/01/2022	Conversion		18,436,788	20,065,000	20,123,299	20,120,420	0	(2,153)	0	(2,153)	0	20,118,267	0	(1,681,479)	(1,681,479)	216,535	07/15/2028
795750-AJ-6	Saltchuk Resources Inc Senior Secured No		06/09/2022	Various		436,293	436,293	436,293	436,293	0	0	0	0	0	436,293	0	0	0	11,147	06/09/2026
795750-AJ-6	Saltchuk Resources Inc Senior Secured No		12/01/2022	PARCC Custody PPC		377,270	384,615	384,615	384,615	0	0	0	0	0	384,615	0	(7,345)	(7,345)	19,217	06/09/2026
795750-AK-3	Saltchuk Resources Inc Senior Note		12/25/2022	Redemption 100.0000		185,126	185,126	196,219	195,993	0	(10,867)	0	(10,867)	0	185,126	0	0	0	5,929	06/26/2028
795750-AL-1	Saltchuk Resources Inc Senior Note		09/02/2022	Redemption 100.0000		1,908,333	1,908,333	1,908,333	1,908,333	0	0	0	0	0	1,908,333	0	0	0	64,406	09/04/2029
797440-BR-4	San Diego Gas Electric Engine CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		4,999,679	5,000,000	4,999,200	4,999,661	0	18	0	18	0	4,999,679	0	0	0	128,000	09/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80286K-AB-8	SANTANDER AUTO ASSET BACKED		01/20/2022	Paydown		1,157,212	1,157,212	1,157,147	1,157,158	0	54	0	54	0	1,157,212	0	0	0	1,630	01/20/2023
80286R-AB-3	SANTANDER AUTO ASSET BACKED		10/20/2022	Paydown		23,434,595	23,434,595	23,432,376	23,433,479	0	1,116	0	1,116	0	23,434,595	0	0	0	44,165	11/20/2023
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/27/2022	Paydown		27,556	27,556	23,684	11,096	0	16,461	0	16,461	0	27,556	0	0	0	274	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/27/2022	Paydown		11,134	11,134	9,594	7,491	0	3,643	0	3,643	0	11,134	0	0	0	53	03/25/2035
806605-AG-6	MERCK & CO INC BOND 6.500% 12/01/33		11/15/2022	Morgan Stanley & Co, Inc		2,252,820	2,000,000	2,235,810	2,135,292	0	(7,123)	0	(7,123)	0	2,128,169	0	124,651	124,651	124,944	12/01/2033
806605-AG-6	MERCK & CO INC BOND 6.500% 12/01/33		08/02/2022	PLAZIL - Core Pub Bonds		1,187,649	951,000	974,014	959,389	0	(331)	0	(331)	0	959,058	0	228,591	228,591	41,553	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE		06/27/2022	Morgan Stanley & Co, Inc		3,494,018	2,905,000	3,699,198	3,520,545	0	(13,394)	0	(13,394)	0	3,507,151	0	(13,133)	(13,133)	150,108	09/15/2037
806851-AG-6	SCHLUMBERGER HOLDINGS CORP CORPORATE		12/08/2022	Tender (Corp Action)		7,475,677	7,620,000	7,615,047	7,617,716	0	466	0	466	0	7,618,182	0	(371,105)	(371,105)	522,393	12/21/2025
80689*-AM-2	Schnucks Markets Inc. Senior Note		06/27/2022	Redemption 100.0000		1,118,571	1,118,571	1,118,571	1,118,571	0	0	0	0	0	1,118,571	0	0	0	36,758	06/27/2022
808513-AG-0	CHARLES SCHWAB CORP CORPORATE		04/01/2022	Conversion		8,519,873	8,470,000	8,663,036	8,490,911	0	(7,912)	0	(7,912)	0	8,482,999	0	36,875	36,875	159,342	09/01/2022
808513-AG-0	CHARLES SCHWAB CORP CORPORATE		09/01/2022	Maturity		773,000	773,000	789,395	777,606	0	(4,606)	0	(4,606)	0	773,000	0	0	0	24,929	09/01/2022
808513-AM-7	CHARLES SCHWAB CORP CORPORATE		05/13/2022	Various		5,446,991	5,365,000	5,642,481	5,547,080	0	(11,251)	0	(11,251)	0	5,535,830	0	(88,839)	(88,839)	118,482	02/13/2026
808513-AX-3	CHARLES SCHWAB CORP CORPORATE		04/01/2022	Conversion		7,075,172	6,900,000	7,363,197	7,168,456	0	(20,066)	0	(20,066)	0	7,148,389	0	(73,217)	(73,217)	95,929	05/21/2025
808513-AZ-8	CHARLES SCHWAB CORP CORPORATE		04/01/2022	Conversion		3,362,668	3,220,000	3,656,334	3,643,818	0	(14,568)	0	(14,568)	0	3,629,250	0	(266,582)	(266,582)	85,867	02/01/2029
808513-BP-9	CHARLES SCHWAB CORP CORPORATE		04/01/2022	Conversion		40,973,070	43,740,000	44,554,208	44,520,973	0	(30,372)	0	(30,372)	0	44,490,600	0	(3,517,530)	(3,517,530)	464,130	03/20/2028
808513-BS-3	CHARLES SCHWAB CORP CORPORATE		03/02/2022	WELLS FARGO SEC LLC		95,031	100,000	100,304	100,287	0	(5)	0	(5)	0	100,282	0	(5,251)	(5,251)	709	05/13/2031
808513-BW-4	CHARLES SCHWAB CORP CORPORATE		05/12/2022	Goldman Sachs & Co		1,697,538	1,725,000	1,909,752	1,900,558	0	(12,815)	0	(12,815)	0	1,887,743	0	(190,205)	(190,205)	35,578	04/01/2027
80874Y-AW-0	SCIENTIFIC GAMES CORP CORPORATE		04/01/2022	Conversion		10,103,425	9,857,000	10,180,818	10,077,239	0	(30,233)	0	(30,233)	0	10,047,006	0	56,419	56,419	227,259	10/15/2025
80874Y-AW-0	SCIENTIFIC GAMES CORP CORPORATE		04/14/2022	Call 102.5000		1,896,250	1,850,000	1,905,675	1,887,108	0	(5,742)	0	(5,742)	0	1,836,366	0	(31,366)	(31,366)	92,243	10/15/2025
810186-AT-3	SCOTTS MIRACLE-GRO CO/TH CORPORATE		02/09/2022	Tax Free Exchange		893,673	900,000	893,673	893,985	0	64	0	64	0	894,049	0	(377)	(377)	12,800	04/01/2031
810186-AV-8	SCOTTS MIRACLE-GRO CO/TH CORPORATE		01/26/2022	Tax Free Exchange		1,621,500	1,600,000	1,621,500	1,620,834	0	(129)	0	(129)	0	1,620,705	0	795	795	31,694	02/01/2032
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2022	Paydown		36,527	36,527	30,066	32,027	0	4,500	0	4,500	0	36,527	0	0	0	162	09/25/2034
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2022	Paydown		967,011	967,011	738,031	813,556	0	153,455	0	153,455	0	967,011	0	0	0	5,118	12/25/2035
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2022	Paydown		681,402	681,402	228,557	250,190	0	431,212	0	431,212	0	681,402	0	0	0	1,436	05/25/2037
81725T-F@-4	Sensient Tech Corp. Senior Note		11/07/2022	Maturity		15,766,043	15,766,043	18,915,181	18,140,027	0	(217,972)	0	(217,972)	689,902	15,766,043	(2,845,913)	0	(2,845,913)	299,151	11/07/2022
82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE		11/03/2022	Tax Free Exchange		778,125	750,000	778,125	776,095	0	(6,222)	0	(6,222)	0	769,872	0	8,253	8,253	43,344	02/15/2028
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		12/15/2022	Various		1,974,583	1,974,583	1,982,162	1,976,187	0	(1,603)	0	(1,603)	0	1,974,583	0	0	0	74,935	12/15/2024
824348-BF-2	SHERWIN WILLIAMS CO CORPORATE		04/01/2022	Conversion		2,061,946	2,000,000	2,271,520	2,208,074	0	(13,470)	0	(13,470)	0	2,194,603	0	(132,657)	(132,657)	56,178	01/15/2026
824348-BK-1	SHERWIN WILLIAMS CO CORPORATE		03/22/2022	Various		4,711,900	5,000,000	5,418,400	5,411,810	0	(2,159)	0	(2,159)	0	5,409,651	0	(697,751)	(697,751)	115,583	08/15/2049
824348-BN-5	SHERWIN WILLIAMS CO CORPORATE		02/08/2022	Merrill Lynch,Pierce,Fenner &		2,601,285	2,766,000	2,730,872	2,731,014	0	321	0	321	0	2,731,335	0	(130,051)	(130,051)	15,213	03/15/2032
824348-BP-0	SHERWIN WILLIAMS CO CORPORATE		02/16/2022	JP Morgan Securities, Inc		10,425,548	12,400,000	12,409,048	12,408,941	0	(84)	0	(84)	0	12,408,857	0	(1,983,309)	(1,983,309)	97,891	03/15/2052
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER		10/25/2022	Paydown		3,835,330	3,835,330	3,144,971	3,553,391	0	281,940	0	281,940	0	3,835,330	0	0	0	21,547	10/25/2040
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER		10/25/2022	Paydown		9,511,619	9,511,619	8,288,041	8,986,051	0	525,568	0	525,568	0	9,511,619	0	0	0	90,484	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER		12/08/2022	JP Morgan Securities, Inc		30,072,279	31,539,610	27,518,310	29,842,868	0	(98,346)	0	(98,346)	0	29,744,522	0	327,757	327,757	803,669	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER		10/25/2022	Paydown		16,223,447	16,223,447	14,147,917	15,341,398	0	882,048	0	882,048	0	16,223,447	0	0	0	154,334	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER		12/27/2022	Paydown		19,430,212	19,430,212	19,430,212	19,430,212	0	0	0	0	0	19,430,212	0	0	0	271,811	10/25/2034
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/15/2022	Paydown		8,729,310	8,729,310	8,726,911	8,727,556	0	1,754	0	1,754	0	8,729,310	0	0	0	87,945	11/16/2048
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/15/2022	Paydown		3,538,078	3,538,078	3,537,879	3,537,884	0	194	0	194	0	3,538,078	0	0	0	44,880	08/17/2048
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		12/27/2022	Paydown		124,023	124,023	42,236	61,514	0	62,509	0	62,509	0	124,023	0	0	0	1,103	01/25/2035
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT		10/25/2022	Paydown		2,880,963	2,880,963	2,794,985	2,858,670	0	22,293	0	22,293	0	2,880,963	0	0	0	35,359	10/27/2036
838518-C#-3	South Jersey Industries, Inc. Senior Uns		04/01/2022	Empower PICA GWNY		2,026,236	2,042,700	2,042,700	2,042,700	0	0	0	0	0	2,042,700	0	(16,464)	(16,464)	44,301	08/16/2024
838518-D#-2	South Jersey Industries, Inc. Senior Uns		04/01/2022	Empower PICA GWNY		1,756,479	1,787,362	1,939,380	1,932,009	0	(5,612)	0	(5,612)	0	1,926,398	0	(169,919)	(169,919)	48,236	01/18/2028
838518-D@-4	South Jersey Industries, Inc. Senior Uns		04/01/2022	Empower PICA GWNY		2,530,875	2,553,374	2,709,205	2,694,226	0	(11,338)	0	(11,338)	0	2,682,887	0	(152,012)	(152,012)	64,568	01/16/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
838518-F@-2	South Jersey Industries, Inc. Sr. Unsecu		04/01/2022	Empower PICA GWNY Redemption		2,627,968	2,681,043	2,892,888	2,881,686	0	(8,484)	0	(8,484)	0	2,873,203	0	(245,234)	(245,234)	66,587	07/30/2027
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2022	100.0000 Redemption		418,333	418,333	418,333	418,333	0	0	0	0	0	418,333	0	0	0	12,508	01/01/2040
84055*-AE-8	South Texas Electric Coop Senior Secured		08/15/2022	100.0000 Redemption		234,000	234,000	234,000	234,000	0	0	0	0	0	234,000	0	0	0	7,301	08/17/2048
842434-CQ-3	SOUTHERN CALIF GAS CO CORPORATE		04/01/2022	Conversion		4,402,728	4,500,000	4,920,670	4,817,542	0	(18,574)	0	(18,574)	0	4,798,967	0	(396,239)	(396,239)	34,450	06/15/2026
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL C CORPORATE		03/29/2022	WELLS FARGO SEC LLC		3,972,807	4,735,000	4,693,048	4,693,166	0	421	0	421	0	4,693,587	0	(720,780)	(720,780)	82,863	09/30/2051
84314#-AB-7	Southern Illinois Power Cooper Series A		12/15/2022	Various		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	57,603	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se		09/15/2022	Redemption 100.0000		614,035	614,035	614,035	614,035	0	0	0	0	0	614,035	0	0	0	25,329	03/15/2041
844741-BD-9	SOUTHWEST AIRLS CO CORPORATE		11/16/2022	Maturity		2,655,000	2,655,000	2,684,311	2,662,396	0	(7,396)	0	(7,396)	0	2,655,000	0	0	0	73,013	11/16/2022
845331-A#-4	SouthWest Water Company Senior Secured N		09/13/2022	Redemption 100.0000		151,333	151,333	151,333	151,333	0	0	0	0	0	151,333	0	0	0	10,351	09/13/2035
845331-A#-4	SouthWest Water Company Senior Secured N		04/01/2022	Empower PICA GWLA		4,413,860	3,813,039	3,813,039	3,813,039	0	0	0	0	0	3,813,039	0	600,821	600,821	143,447	09/13/2035
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No		04/01/2022	Empower PICA GWNY		1,669,817	1,644,373	1,644,373	1,644,373	0	0	0	0	0	1,644,373	0	25,444	25,444	35,820	04/08/2024
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2022	Paydown		144,516	144,516	61,714	37,229	0	107,287	0	107,287	0	144,516	0	0	0	673	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/27/2022	Low Book Value		124,478	109,816	51,555	55,179	0	1,107	4,730	(3,623)	0	51,555	0	72,923	72,923	0	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/27/2022	Paydown		233,853	233,853	114,193	79,451	0	154,402	0	154,402	0	233,853	0	0	0	648	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/27/2022	Paydown		3,389,455	3,389,455	935,773	1,000,864	0	2,388,590	0	2,388,590	0	3,389,455	0	0	0	10,238	01/25/2038
84756N-AD-1	SPECTRA ENERGY PARTNERS LP CORPORATE		04/01/2022	Conversion		12,346,001	12,000,000	13,127,280	12,382,140	0	(47,246)	0	(47,246)	0	12,334,894	0	11,107	11,107	310,333	03/15/2024
84859*-AA-4	Spire STL Pipeline LLC Sr. Unsecured		12/15/2022	Redemption 100.0000		364,800	364,800	364,800	364,800	0	0	0	0	0	364,800	0	0	0	10,762	12/31/2034
85172F-AF-6	SPRINGLEAF FINANCE CORP		04/01/2022	Conversion		9,488,263	9,000,000	10,203,750	9,919,227	0	(128,666)	0	(128,666)	0	9,790,562	0	(302,299)	(302,299)	371,250	10/01/2023
85172F-AM-1	SPRINGLEAF FINANCE CORP CORPORATE		04/01/2022	Conversion		4,205,512	4,000,000	4,410,000	4,400,181	0	(29,442)	0	(29,442)	0	4,370,738	0	(165,226)	(165,226)	149,722	03/15/2025
85172F-AS-8	SPRINGLEAF FINANCE CORP CORPORATE		04/01/2022	Conversion		3,440,818	3,264,000	3,561,840	3,490,862	0	(49,305)	0	(49,305)	0	3,441,557	0	(739)	(739)	96,560	06/01/2025
85207U-AF-2	SPRINT CORP CORPORATE 7.875% 09/15/23		04/12/2022	Deutsche Bank Securities Inc		1,559,813	1,475,000	1,701,781	1,614,224	0	(22,972)	0	(22,972)	0	1,591,252	0	(31,439)	(31,439)	67,435	09/15/2023
852212-AD-1	Square Butte Electric SRNT		01/01/2022	Various		2,391,690	2,391,690	2,498,102	2,433,534	0	(41,844)	0	(41,844)	0	2,391,690	0	0	0	81,198	01/01/2024
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE		12/14/2022	Jefferies & Co, Inc		7,649,533	7,630,000	7,560,949	7,575,410	0	1,631	0	1,631	0	7,577,041	0	72,492	72,492	512,482	09/01/2040
855244-AD-1	STARBUCKS CORP CORPORATE		04/01/2022	Various		8,638,812	8,491,000	8,415,112	8,475,194	0	2,536	0	2,536	0	8,477,731	0	161,081	161,081	163,452	10/01/2023
855244-AG-4	STARBUCKS CORP CORPORATE		04/01/2022	Conversion		3,058,544	3,055,000	3,054,420	3,054,915	0	(67)	0	(67)	0	3,054,847	0	3,697	3,697	24,287	06/15/2022
855244-AS-8	STARBUCKS CORP CORPORATE		06/27/2022	Merrill Lynch,Pierce,Fenner &		7,163,117	7,970,000	10,161,556	10,145,667	0	(27,062)	0	(27,062)	0	10,118,605	0	(2,955,487)	(2,955,487)	223,160	11/15/2048
855244-AU-3	STARBUCKS CORP CORPORATE		01/11/2022	Goldman Sachs & Co		1,621,433	1,360,000	1,724,763	1,722,210	0	(281)	0	(281)	0	1,721,929	0	(100,497)	(100,497)	24,880	08/15/2049
855244-AY-5	STARBUCKS CORP CORPORATE		05/07/2022	Maturity		12,000,000	12,000,000	11,991,960	11,998,467	0	1,533	0	1,533	0	12,000,000	0	0	0	78,000	05/07/2022
855244-BA-6	STARBUCKS CORP CORPORATE		06/27/2022	Citigroup Capital Markets Inc		1,083,544	1,400,000	1,545,371	1,544,421	0	(1,623)	0	(1,623)	0	1,542,798	0	(459,254)	(459,254)	30,489	11/15/2050
857477-AM-5	STATE STREET CORP CORPORATE		04/01/2022	Conversion		1,931,991	1,890,000	1,880,172	1,887,795	0	269	0	269	0	1,888,064	0	43,928	43,928	25,447	11/20/2023
857477-AT-0	STATE STREET CORP CORPORATE		05/13/2022	Various		9,201,066	9,043,000	9,308,533	9,207,010	0	(10,867)	0	(10,867)	0	9,196,143	0	4,924	4,924	200,219	08/18/2025
857477-AT-0	STATE STREET CORP CORPORATE		04/18/2022	HARTPARUA		10,934,823	10,800,000	10,927,008	10,850,921	0	(4,049)	0	(4,049)	0	10,846,873	0	87,950	87,950	256,665	08/18/2025
857477-AW-3	STATE STREET CORP CORPORATE		04/01/2022	Conversion		1,984,637	2,000,000	2,044,734	2,030,544	0	(1,666)	0	(1,666)	0	2,028,878	0	(44,242)	(44,242)	19,433	05/19/2026
857477-BC-6	STATE STREET CORP CORP FLOATER		08/31/2022	Various		15,653,445	15,657,000	15,673,165	15,469,482	0	(47,110)	0	(47,110)	0	15,422,373	0	231,073	231,073	399,007	12/03/2024
857477-BG-7	STATE STREET CORP CORPORATE		01/28/2022	Key Capital Markets		1,594,464	1,600,000	1,751,952	1,730,365	0	(1,272)	0	(1,272)	0	1,729,093	0	(134,629)	(134,629)	19,947	01/24/2030
857477-BN-2	STATE STREET CORP CORP FLOATER		01/28/2022	JANE STREET EXECUTION SERVICES		3,499,652	3,340,000	3,857,600	3,797,394	0	(4,215)	0	(4,215)	0	3,793,179	0	(293,527)	(293,527)	35,092	03/30/2031
85772B-AA-0	STATION PL SECURITIZATION CMO FLOATER		04/11/2022	Maturity		78,000,000	78,000,000	78,000,000	78,000,000	0	0	0	0	0	78,000,000	0	0	0	253,250	04/11/2022
858119-BK-5	STEEL DYNAMICS INC CORPORATE		04/26/2022	Merrill Lynch,Pierce,Fenner &		2,550,960	2,700,000	3,033,288	2,996,157	0	(11,051)	0	(11,051)	0	2,985,106	0	(434,146)	(434,146)	49,939	04/15/2030
858586-H@-2	Stepan Co Senior Note 4.860% 11/01/23		11/01/2022	Redemption 100.0000		3,214,286	3,214,286	3,214,286	3,214,286	0	0	0	0	0	3,214,286	0	0	0	156,214	11/01/2023
859152-C#-5	Steris Corp Senior Note		04/01/2022	Empower PICA GWNY		1,702,530	1,723,528	1,814,015	1,804,996	0	(6,821)	0	(6,821)	0	1,798,175	0	(95,644)	(95,644)	18,765	12/04/2024
859152-D*-8	Steris Corp Senior Note		04/01/2022	Empower PICA GWNY		1,702,530	1,723,528	1,814,015	1,804,996	0	(6,821)	0	(6,821)	0	1,798,175	0	(95,644)	(95,644)	18,765	12/04/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
859152-E*-7	Steris Corp Senior Unsecured Note		04/01/2022	Empower PICA GWNY		1,385,738	1,404,356	1,485,861	1,478,749	0	(5,365)	0	(5,365)	0	1,473,383	0	(87,645)	(87,645)	18,438	05/14/2025
859152-E@-5	Steris Corp Senior Unsecured Note		04/01/2022	Empower PICA GWNY		2,179,540	2,234,203	2,234,203	2,234,203	0	0	0	0	0	2,234,203	0	(54,662)	(54,662)	30,183	05/14/2027
86157#-AA-4	Stolthaven New Orleans LLC Senior Secure		01/17/2022	Various		247,756	247,756	273,463	272,350	0	(24,594)	0	(24,594)	0	247,756	0	0	0	6,380	07/17/2029
86157#-AA-4	Stolthaven New Orleans LLC Senior Secure		04/01/2022	Various		15,540,208	15,278,312	16,863,550	16,794,945	0	(28,086)	0	(28,086)	0	16,766,859	0	(1,226,651)	(1,226,651)	555,154	07/17/2029
862121-A*-1	STORE Capital Corp Senior Unsecured		11/21/2022	Maturity		1,954,836	1,954,836	1,954,836	1,954,836	0	0	0	0	0	1,954,836	0	0	0	96,764	11/21/2022
862121-A*-1	STORE Capital Corp Senior Unsecured		04/01/2022	Empower PICA GWNY		1,687,254	1,671,225	1,731,843	1,715,453	0	(12,378)	0	(12,378)	0	1,703,075	0	(15,821)	(15,821)	29,873	11/21/2022
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		09/26/2022	Paydown		11,108	11,108	11,188	11,168	0	(60)	0	(60)	0	11,108	0	0	0	97	08/25/2033
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT		11/25/2022	Paydown		14,590	14,590	5,947	7,095	0	7,496	0	7,496	0	14,590	0	0	0	132	07/25/2032
863667-AN-1	STRYKER CORP CORPORATE		04/01/2022	Conversion		18,118,155	17,885,000	19,040,371	18,647,360	0	(45,819)	0	(45,819)	0	18,601,541	0	(483,387)	(483,387)	340,809	03/15/2026
86787E-AT-4	SUNTRUST BKS INC MONEY MARKET		06/30/2022	Call 100.0000		1,550,000	1,550,000	1,558,169	1,551,855	0	(1,845)	0	(1,845)	0	1,550,010	0	(10)	(10)	34,810	08/01/2022
86787E-AY-3	SUNTRUST BKS INC CORP FLOATER		06/09/2022	Suntrust Capital Markets Inc		1,806,390	1,800,000	1,782,072	1,765,243	0	14,225	0	14,225	0	1,779,468	0	26,922	26,922	57,364	08/02/2024
86787E-BB-2	SUNTRUST BKS INC BANK NOTE		04/01/2022	Conversion		1,956,523	1,895,000	1,895,958	1,895,486	0	(7)	0	(7)	0	1,895,479	0	61,044	61,044	31,552	11/03/2025
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		04/19/2022	Call 100.0000		47,000,000	47,000,000	47,000,000	47,000,000	0	0	0	0	0	47,000,000	0	0	0	171,379	05/17/2022
86787E-BE-6	SUNTRUST BKS INC BANK NOTE		04/18/2022	Call 100.0000		6,900,000	6,900,000	6,896,481	6,899,291	0	427	0	427	0	6,899,717	0	283	283	80,500	05/17/2022
86944B-AF-0	SUTTER HEALTH CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		1,155,792	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(94,208)	(94,208)	12,476	08/15/2025
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE		11/28/2022	Tender (Corp Action)		535,773	601,000	633,692	628,661	0	(782)	0	(782)	0	627,879	0	(92,105)	(92,105)	24,975	12/06/2042
871829-AQ-0	SYSCO CORP CORPORATE 2.600% 06/12/22		04/01/2022	Conversion		17,831,652	17,785,000	17,644,447	17,777,575	0	3,518	0	3,518	0	17,781,093	0	50,559	50,559	140,007	06/12/2022
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro		12/31/2022	Various		776,403	776,403	776,403	776,403	0	0	0	0	0	776,403	0	0	0	32,069	03/31/2033
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES		06/08/2022	PLAX FLEX PUBLIC BONDS		4,635,665	4,999,000	5,558,838	5,184,263	0	(17,590)	0	(17,590)	0	5,166,673	0	(531,008)	(531,008)	321,498	02/15/2026
872540-AP-4	T J X COMPANIES INC NEW CORPORATE		04/01/2022	Conversion		12,896,133	12,870,000	12,858,546	12,868,081	0	316	0	316	0	12,868,396	0	27,736	27,736	121,550	05/15/2023
87264A-AZ-8	T-MOBILE USA INC CORPORATE		02/15/2022	Various		15,677,489	15,100,000	18,675,755	18,641,814	0	(9,806)	0	(9,806)	0	18,632,008	0	(2,954,519)	(2,954,519)	228,138	04/15/2050
87264A-BD-6	T-MOBILE USA INC CORPORATE		04/01/2022	Conversion		34,026,411	33,782,000	38,241,807	37,789,782	0	(188,991)	0	(188,991)	0	37,600,792	0	(3,574,381)	(3,574,381)	584,147	04/15/2027
87264A-BN-4	T-MOBILE USA INC CORPORATE		02/25/2022	Various		65,056,976	74,365,000	72,441,105	72,464,046	0	6,252	0	6,252	0	72,470,299	0	(7,413,323)	(7,413,323)	1,201,208	02/15/2051
87264A-CA-1	T-MOBILE USA INC CORPORATE		04/01/2022	Conversion		7,681,627	8,384,000	8,612,548	8,592,635	0	(8,366)	0	(8,366)	0	8,584,270	0	(902,643)	(902,643)	107,897	02/15/2028
87264A-CM-5	T-MOBILE USA INC CORPORATE		02/23/2022	Various		32,116,794	36,410,000	36,476,962	36,475,396	0	1,016	0	1,016	0	36,476,412	0	(4,359,618)	(4,359,618)	621,966	10/15/2052
87278*-AC-6	TPF Equity Operating P LP Senior Note		11/03/2022	Various		54,836,265	54,836,265	54,792,611	54,830,101	0	6,163	0	6,163	0	54,836,265	0	0	0	1,538,157	11/03/2022
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec		12/31/2022	Redemption 100.0000		527,507	527,507	527,507	527,507	0	0	0	0	0	527,507	0	0	0	10,495	09/30/2027
87315#-AA-1	TX Solar I LLC Senior Note		12/31/2022	Various		92,774	92,774	92,774	92,774	0	0	0	0	0	92,774	0	0	0	4,611	06/30/2035
87612E-AF-3	TARGET CORP DEBENTURES		06/23/2022	PLAZFIA		176,049	150,000	153,476	151,917	0	(73)	0	(73)	0	151,843	0	24,206	24,206	9,888	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES		11/15/2022	FTN FINANCIAL SECURITIES		2,863,146	2,600,000	2,853,056	2,747,294	0	(8,766)	0	(8,766)	0	2,738,527	0	124,619	124,619	172,438	11/01/2032
87612E-AR-7	TARGET CORP CORPORATE 6.500% 10/15/37		08/02/2022	PLAZIL - Core Pub Bonds		1,249,395	1,000,000	1,089,850	1,067,356	0	(1,569)	0	(1,569)	0	1,065,788	0	183,607	183,607	52,000	10/15/2037
87724L-AA-3	TAYLOR MORRISON COMMUNITIES IN CORPORATE		10/31/2022	Call 100.1638		2,003,275	2,000,000	2,040,000	2,007,253	0	(6,436)	0	(6,436)	0	2,000,817	0	(817)	(817)	125,998	04/15/2023
879360-AD-7	Teledyne Technologies Inc CORPORATE		04/01/2022	Conversion		30,652,232	33,041,000	33,094,112	33,088,817	0	(1,335)	0	(1,335)	0	33,087,482	0	(2,435,250)	(2,435,250)	371,711	04/01/2028
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		04/01/2022	Conversion		959,895	936,378	936,378	936,378	0	0	0	0	0	936,378	0	23,517	23,517	14,483	03/30/2024
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		12/30/2022	Various		981,866	981,866	981,866	981,866	0	0	0	0	0	981,866	0	0	0	35,047	03/30/2024
88033G-CY-4	TENET HEALTHCARE CORP CORPORATE		04/01/2022	Conversion		6,096,721	6,025,000	6,230,344	6,193,209	0	(27,380)	0	(27,380)	0	6,165,829	0	(69,109)	(69,109)	220,289	01/01/2026
88033G-DE-7	TENET HEALTHCARE CORP CORPORATE		02/23/2022	Call 104.3737		626,242	600,000	647,250	629,454	0	(4,025)	0	(4,025)	0	625,429	0	(25,429)	(25,429)	43,992	04/01/2025
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES		04/01/2022	Conversion		92,158	80,000	76,000	78,465	0	69	0	69	0	78,533	0	13,624	13,624	3,049	03/15/2027
882384-AD-2	Texas Eastern Trnsmsn LP CORPORATE		05/13/2022	Barclays Capital Inc		1,179,565	1,225,000	1,218,642	1,220,892	0	204	0	204	0	1,221,096	0	(41,531)	(41,531)	35,967	01/15/2028
882508-AW-4	Texas Instruments Inc CORPORATE		04/01/2022	Conversion		1,390,750	1,390,000	1,363,826	1,384,763	0	973	0	973	0	1,385,736	0	5,014	5,014	13,031	05/01/2023
88307*-AA-3	Texoma Wind LLC Senior Secured Note		12/31/2022	Redemption 100.0000		99,131	99,131	99,131	99,131	0	0	0	0	0	99,131	0	0	0	2,989	06/30/2034
883203-BW-0	TEXTRON INC CORPORATE 4.000% 03/15/26		04/01/2022	Conversion		4,723,746	4,620,000	4,911,504	4,813,349	0	(11,480)	0	(11,480)	0	4,801,869	0	(78,123)	(78,123)	100,613	03/15/2026
883203-BX-8	TEXTRON INC CORPORATE 3.650% 03/15/27		05/13/2022	JANE STREET EXECUTION SERVICES		3,131,283	3,178,000	3,158,233	3,164,163	0	917	0	917	0	3,165,080	0	(33,797)	(33,797)	77,976	03/15/2027
883203-BY-6	TEXTRON INC CORPORATE 3.375% 03/01/28		05/13/2022	JANE STREET EXECUTION SERVICES		1,140,011	1,203,000	1,157,442	1,169,860	0	1,806	0	1,806	0	1,171,666	0	(31,655)	(31,655)	28,872	03/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
883556-CK-6	THERMO FISHER SCIENTIFIC CORPORATE		04/01/2022	Conversion		9,046,200	9,875,000	9,870,260	9,870,397	0	(326)	0	(326)	0	9,870,723	0	(824,523)	(824,523)	104,648	10/15/2028
88430#-AA-9	36-54 Rector Urban Renewal LLC Redevelop		11/01/2022	Various		83,316	83,316	83,316	83,316	0	0	0	0	0	83,316	0	0	0	2,620	05/01/2049
88579Y-AF-8	3M CO CORPORATE 2.000% 06/26/22		05/16/2022	PLAX FLEX PUBLIC BONDS		2,997,128	3,000,000	2,797,770	2,987,562	0	9,566	0	9,566	0	2,997,128	0	0	0	23,500	06/26/2022
88579Y-BD-2	3M CO CORPORATE 4.000% 09/14/48		04/11/2022	Jefferies & Co, Inc		4,946,634	4,950,000	5,052,861	5,046,941	0	(511)	0	(511)	0	5,046,430	0	(99,796)	(99,796)	114,950	09/14/2048
88581E-AB-7	3650R COMMERCIAL MORTGAGE TRUS CMBS		04/01/2022	Conversion		13,824,267	15,000,000	14,999,676	14,999,466	0	(429)	0	(429)	0	14,999,037	0	(1,174,770)	(1,174,770)	99,750	11/15/2054
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS		10/14/2022	Call 100.0000		1,040,000	1,040,000	1,040,000	1,040,000	0	0	0	0	0	1,040,000	0	0	0	17,680	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		07/22/2022	Various		728,000	728,000	728,528	728,417	0	(2)	0	(2)	0	728,415	0	(415)	(415)	18,837	01/22/2041
89177B-AA-3	TOWD POINT MASTER TRUST RMBS		12/01/2022	Paydown		2,206,147	2,206,147	2,192,710	2,194,290	0	11,857	0	11,857	0	2,206,147	0	0	0	38,483	03/25/2058
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT RMBS		12/01/2022	Paydown		8,812,241	8,812,241	8,897,675	8,873,523	0	(61,282)	0	(61,282)	0	8,812,241	0	0	0	115,911	10/25/2059
89231A-AD-3	TOYOTA AUTO ASSET BACKED		02/15/2022	Paydown		406,569	406,569	406,497	406,566	0	3	0	3	0	406,569	0	0	0	1,129	12/15/2022
89236T-HS-7	TOYOTA MOTOR CREDIT CORP CORP FLOATER		06/13/2022	Maturity		105,000,000	105,000,000	105,000,000	105,000,000	0	0	0	0	0	105,000,000	0	0	0	293,998	06/13/2022
89236T-JF-3	TOYOTA MOTOR CREDIT CORP CORPORATE		04/01/2022	Conversion		12,130,817	13,055,000	13,441,342	13,417,694	0	(13,778)	0	(13,778)	0	13,403,916	0	(1,273,100)	(1,273,100)	120,577	04/06/2028
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP CORPORATE		01/04/2022	BPN Paribas Securities		4,833,150	5,000,000	4,889,350	4,891,473	0	141	0	141	0	4,891,615	0	(58,465)	(58,465)	29,819	09/12/2031
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES		05/16/2022	PLAX FLEX PUBLIC BONDS		1,934,715	1,903,000	2,012,194	1,937,223	0	(2,508)	0	(2,508)	0	1,934,715	0	0	0	86,851	04/15/2026
89417E-AN-9	TRAVELERS COS INC/THE CORPORATE		04/27/2022	WELLS FARGO SEC LLC		1,160,463	1,214,000	1,414,383	1,406,081	0	(1,602)	0	(1,602)	0	1,404,479	0	(244,016)	(244,016)	31,685	03/07/2048
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE		08/02/2022	PLAZIL - Core Pub Bonds		3,304,882	2,700,000	3,289,086	3,101,188	0	(16,279)	0	(16,279)	0	3,084,910	0	219,972	219,972	152,044	03/15/2033
89472#-AH-1	Trek Bicycle Corporation Senior Secured		11/01/2022	Various		2,082,500	2,082,500	2,082,500	2,082,500	0	0	0	0	0	2,082,500	0	0	0	75,439	05/01/2027
89472#-AJ-7	Trek Bicycle Corporation Senior Secured		11/01/2022	Various		357,000	357,000	357,000	357,000	0	0	0	0	0	357,000	0	0	0	15,556	11/01/2028
89566E-B#-4	Tri-State Gen & Trans Assoc Senior Secur		04/01/2022	Empower PICA GWNY		1,628,975	1,659,693	1,785,750	1,779,452	0	(4,789)	0	(4,789)	0	1,774,663	0	(145,688)	(145,688)	16,784	12/12/2029
89566E-C*-7	Tri-State Gen & Trans Assoc Senior Secur		04/01/2022	Empower PICA GWNY		4,647,803	4,723,743	5,096,004	5,077,405	0	(14,141)	0	(14,141)	0	5,063,264	0	(415,461)	(415,461)	48,485	12/12/2029
89788K-AA-4	TRUIST BANK CORPORATE 2.250% 03/11/30		05/13/2022	Various		504,043	550,000	571,615	568,989	0	(499)	0	(499)	0	568,490	0	(64,447)	(64,447)	6,469	03/11/2030
89788M-AC-6	TRUIST FINANCIAL CORP CORPORATE		04/01/2022	Conversion		8,985,901	10,000,000	9,967,500	9,973,550	0	1,134	0	1,134	0	9,974,684	0	(988,783)	(988,783)	74,375	08/03/2027
89788M-AE-2	TRUIST FINANCIAL CORP CORP FLOATER		04/01/2022	Conversion		61,369,790	67,590,000	67,593,076	67,565,293	0	(10,061)	0	(10,061)	0	67,555,232	0	(6,185,442)	(6,185,442)	403,884	06/07/2029
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2022	Various		761,905	761,905	804,265	798,230	0	(36,325)	0	(36,325)	0	761,905	0	0	0	25,905	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note		06/10/2022	Various		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	40,667	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note		04/14/2022	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,650	04/14/2029
898813-AT-7	TUCSON ELEC PWR CO CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		152,568	200,000	198,296	198,310	0	17	0	17	0	198,327	0	(45,759)	(45,759)	3,539	05/01/2051
902494-BD-4	TYSON FOODS CORPORATE 4.550% 06/02/47		04/18/2022	HARTPARUA		6,011,139	6,092,000	7,422,410	7,378,335	0	(10,245)	0	(10,245)	0	7,368,090	0	(1,356,951)	(1,356,951)	105,485	06/02/2047
902494-BH-5	TYSON FOODS CORPORATE 5.100% 09/28/48		01/07/2022	Barclays Capital Inc		6,521,500	5,000,000	6,644,950	6,626,656	0	(1,092)	0	(1,092)	0	6,625,564	0	(104,064)	(104,064)	72,958	09/28/2048
902494-BH-5	TYSON FOODS CORPORATE 5.100% 09/28/48		04/18/2022	HARTPARUA		2,127,710	2,000,000	2,425,240	2,406,399	0	(2,647)	0	(2,647)	0	2,403,752	0	(276,042)	(276,042)	56,950	09/28/2048
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		04/01/2022	Conversion		2,130,517	2,134,807	2,156,141	2,136,149	0	(839)	0	(839)	0	2,135,309	0	(4,792)	(4,792)	20,782	03/10/2046
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		06/01/2022	Paydown		3,763,171	3,763,171	3,790,755	3,764,606	0	(1,435)	0	(1,435)	0	3,763,171	0	0	0	37,286	03/10/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		11/01/2022	Paydown		1,214,714	1,214,714	1,198,960	1,209,699	0	5,014	0	5,014	0	1,214,714	0	0	0	15,209	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		03/15/2022	Various		100,978	100,978	101,210	101,204	0	(226)	0	(226)	0	100,978	0	0	0	590	05/15/2033
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		04/01/2022	Various		6,823,691	6,906,078	6,921,999	6,921,557	0	(333)	0	(333)	0	6,921,224	0	(97,533)	(97,533)	71,171	05/15/2033
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS		08/01/2022	Paydown		10,061,151	9,688,000	10,275,335	9,935,316	0	(247,316)	0	(247,316)	0	9,688,000	0	0	0	534,844	02/15/2051
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST CMBS		12/01/2022	Paydown		561,877	560,310	565,897	563,612	0	(3,302)	0	(3,302)	0	560,310	0	0	0	19,298	02/15/2051
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST CMBS		04/01/2022	Conversion		2,639,856	2,600,000	2,854,414	2,848,943	0	(8,670)	0	(8,670)	0	2,840,274	0	(200,417)	(200,417)	36,229	12/15/2051
902905-AL-2	USX-MARATHON GROUP DEBENTURES		05/15/2022	Maturity		10,000,000	10,000,000	9,398,500	9,946,739	0	53,261	0	53,261	0	10,000,000	0	0	0	468,750	05/15/2022
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		05/10/2022	SG Americas securities LLC		711,213	713,034	720,160	713,426	0	(324)	0	(324)	0	713,509	0	(2,296)	(2,296)	9,473	04/10/2046
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/01/2022	Paydown		5,844,299	5,844,299	5,902,708	5,847,512	0	(3,213)	0	(3,213)	0	5,843,892	0	0	0	144,077	04/10/2046
90357#-BC-9	U.S. Bank Tr Natl Assn. Debt in a levera		02/01/2022	Redemption 100.0000		488,427	488,427	523,758	517,624	0	(29,197)	0	(29,197)	0	488,427	0	0	0	13,554	02/01/2025
90357#-BD-7	U.S. Bank Tr Natl Assn. Debt in a levera		02/01/2022	Redemption 100.0000		733,799	733,799	786,941	777,728	0	(43,928)	0	(43,928)	0	733,799	0	0	0	20,363	02/01/2025
903638-AB-6	USTA National Tennis Ctr Inc. Senior Not		07/08/2022	Redemption 100.0000		614,256	614,256	614,256	614,256	0	0	0	0	0	614,256	0	0	0	18,859	09/08/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK SENIOR NOTES		11/02/2022	Various		11,479,650	10,933,000	10,915,289	10,913,569	0	1,121	0	1,121	0	10,914,690	0	564,960	564,960	857,496	10/15/2097
90432#-AB-1	Uncommon CP Lender II, LLC Promissory No		10/17/2022	Redemption 100.0000		441,139	441,139	441,139	441,139	0	0	0	0	0	441,139	0	0	0	14,032	06/10/2028
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured		10/17/2022	Various		109,159	109,159	109,544	109,475	0	(316)	0	(316)	0	109,159	0	0	0	4,667	12/28/2035
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured		10/17/2022	Various		87,377	87,377	87,668	87,619	0	(241)	0	(241)	0	87,377	0	0	0	4,326	12/28/2035
90432@-AC-1	Uncommon NSA Lender VI, LLC Senior Note		10/17/2022	Various		636,524	636,524	643,118	651,689	0	(15,165)	0	(15,165)	0	636,524	0	0	0	27,284	04/20/2041
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT		08/02/2022	PLAZIL - Core Pub Bonds		1,795,500	1,500,000	1,484,385	1,490,979	0	314	0	314	0	1,491,293	0	304,207	304,207	63,425	11/15/2032
904764-BR-7	UNILEVER CAPITAL CORP CORPORATE		02/10/2022	Various		30,782,200	35,000,000	34,995,736	34,995,412	0	564	0	564	0	34,995,976	0	(4,213,776)	(4,213,776)	450,625	08/12/2051
907818-EM-6	UNION PACIFIC CORP CORPORATE		02/10/2022	RBC Capital Markets		8,301,827	7,870,000	9,335,115	9,325,575	0	(3,759)	0	(3,759)	0	9,321,816	0	(1,019,989)	(1,019,989)	110,457	10/01/2051
907818-FB-9	UNION PACIFIC CORP CORPORATE		04/01/2022	Conversion		5,400,039	5,236,000	5,927,177	5,897,668	0	(22,516)	0	(22,516)	0	5,875,152	0	(475,113)	(475,113)	113,010	03/01/2029
907818-FG-8	UNION PACIFIC CORP CORPORATE		02/10/2022	Merrill Lynch,Pierce,Fenner &		5,320,887	5,130,000	6,106,018	6,101,765	0	(1,607)	0	(1,607)	0	6,100,158	0	(779,270)	(779,270)	78,776	03/20/2060
907818-FK-9	UNION PACIFIC CORP CORPORATE		02/09/2022	WELLS FARGO SEC LLC		13,025,936	13,150,000	14,272,085	14,264,247	0	(2,112)	0	(2,112)	0	14,262,134	0	(1,236,199)	(1,236,199)	209,345	02/05/2050
907818-FV-5	UNION PACIFIC CORP CORPORATE		02/10/2022	Various		26,508,335	27,131,000	30,361,840	30,346,621	0	(5,481)	0	(5,481)	0	30,341,140	0	(3,832,805)	(3,832,805)	224,735	05/20/2061
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		07/02/2022	Redemption 100.0000		2,066,696	2,066,696	2,470,094	2,277,102	0	(210,407)	0	(210,407)	0	2,066,696	0	0	0	64,672	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		04/01/2022	Conversion		95,047	94,021	98,722	94,392	0	(191)	0	(191)	0	94,201	0	847	847	4,662	07/02/2022
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		01/03/2022	Various		147,056	147,056	154,409	147,637	0	(581)	0	(581)	0	147,056	0	0	0	4,879	07/02/2022
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		05/25/2022	Various		760,712	760,712	798,747	763,716	0	(2,686)	0	(2,686)	0	761,030	0	(318)	(318)	49,732	07/02/2022
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		09/01/2022	Redemption 100.0000		247,826	247,826	247,826	247,826	0	0	0	0	0	247,826	0	0	0	6,505	03/01/2030
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		12/01/2022	Redemption 100.0000		163,192	163,192	163,192	163,192	0	0	0	0	0	163,192	0	0	0	4,223	12/01/2027
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE		10/01/2022	Various		115,000	115,000	106,162	114,161	0	839	0	839	0	115,000	0	0	0	2,818	10/01/2022
911312-BV-7	UNITED PARCEL SERVICE CORPORATE		12/13/2022	JP Morgan Securities, Inc		18,018,421	16,890,000	16,808,759	16,811,839	0	2,522	0	2,522	0	16,814,362	0	1,204,059	1,204,059	1,058,815	04/01/2040
911312-BW-5	UNITED PARCEL SERVICE CORPORATE		11/30/2022	PURCTR1		15,832,751	15,000,000	14,912,700	14,913,801	0	1,372	0	1,372	0	14,915,172	0	917,578	917,578	927,500	04/01/2050
911365-BF-0	UNITED RENTALS NA INC CORPORATE		05/23/2022	Call 102.7500		256,875	250,000	259,875	259,556	0	(2,731)	0	(2,731)	0	256,825	0	(6,825)	(6,825)	17,417	05/15/2027
91159H-HC-7	US BANCORP SR NT CORPORATE		02/14/2022	Various		4,663,000	4,663,000	4,490,003	4,657,890	0	2,910	0	2,910	0	4,660,800	0	2,200	2,200	58,288	03/15/2022
91159H-HG-8	US BANCORP SR NT CORPORATE		04/01/2022	Conversion		5,156,685	5,045,000	5,039,551	5,043,579	0	76	0	76	0	5,043,655	0	113,030	113,030	124,962	01/30/2024
91159H-HM-5	US BANCORP SR NT CORPORATE		04/01/2022	Conversion		7,013,814	7,009,000	7,127,172	7,085,706	0	(4,201)	0	(4,201)	0	7,081,505	0	(67,691)	(67,691)	92,947	04/27/2026
91159H-HN-3	US BANCORP SR NT CORPORATE		04/01/2022	Conversion		5,521,524	5,655,000	5,237,269	5,388,070	0	13,489	0	13,489	0	5,401,560	0	119,964	119,964	92,895	07/22/2026
91159H-HU-7	US BANCORP SR NT CORPORATE		04/01/2022	Conversion		14,397,536	13,920,000	13,907,333	13,912,069	0	429	0	429	0	13,912,498	0	485,038	485,038	204,663	11/17/2025
91159H-HW-3	US BANCORP SR NT CORPORATE		05/13/2022	Various		24,140,052	24,885,000	26,600,303	26,555,036	0	(57,947)	0	(57,947)	0	26,497,089	0	(2,357,037)	(2,357,037)	513,573	07/30/2029
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES		04/01/2022	Conversion		540,474	450,000	553,493	534,171	0	(2,870)	0	(2,870)	0	531,301	0	9,172	9,172	20,100	08/01/2028
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE		12/07/2022	Morgan Stanley & Co, Inc		3,585,693	3,250,000	3,229,785	3,235,801	0	731	0	731	0	3,236,533	0	349,160	349,160	200,994	06/01/2036
913017-CP-2	UNITED TECHNOLOGIES CORP CORPORATE		06/27/2022	Citigroup Capital Markets Inc		2,284,308	2,600,000	3,093,377	3,089,454	0	(6,652)	0	(6,652)	0	3,082,802	0	(798,494)	(798,494)	68,738	05/04/2047
913017-CX-5	UNITED TECHNOLOGIES CORP CORPORATE		06/27/2022	Various		6,527,883	5,725,000	7,454,880	7,442,305	0	(8,152)	0	(8,152)	0	7,434,153	0	(906,270)	(906,270)	82,893	11/16/2048
913017-CY-3	UNITED TECHNOLOGIES CORP CORPORATE		04/20/2022	Various		4,115,159	4,000,000	4,609,960	4,582,665	0	(23,091)	0	(23,091)	0	4,559,574	0	(444,415)	(444,415)	66,507	11/16/2028
913026-AU-4	UNITED TEL FLA 1ST MORTGAGE		11/03/2022	Call 100.0000		9,866,000	9,866,000	9,982,616	9,879,149	0	(8,248)	0	(8,248)	0	9,870,901	0	(4,901)	(4,901)	915,791	07/15/2023
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE		12/13/2022	GREUSD		3,239,063	3,000,000	2,872,920	2,911,929	0	3,822	0	3,822	0	2,915,752	0	323,311	323,311	217,017	03/15/2036
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE		06/27/2022	JANE STREET EXECUTION SERVICES		377,950	315,000	437,630	411,861	0	(2,191)	0	(2,191)	0	409,671	0	(31,721)	(31,721)	12,985	11/15/2037
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE		08/10/2022	Various		5,307,790	5,182,000	5,393,375	5,352,739	0	(3,523)	0	(3,523)	0	5,349,216	0	(41,426)	(41,426)	176,748	11/15/2041
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE		08/10/2022	Morgan Stanley & Co, Inc		1,435,936	1,530,000	1,424,920	1,443,741	0	1,598	0	1,598	0	1,445,339	0	(9,403)	(9,403)	49,859	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE		04/01/2022	Conversion		1,868,217	1,875,000	1,856,906	1,872,440	0	546	0	546	0	1,872,986	0	(4,769)	(4,769)	29,349	03/15/2023
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		2,843,771	2,825,000	2,775,817	2,818,055	0	2,131	0	2,131	0	2,820,186	0	23,585	23,585	54,597	03/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91324P-CN-0	UNITEDHEALTH GROUP INC CORPORATE		04/01/2022	Conversion		2,011,841	2,000,000	1,997,540	1,999,768	0	(19)	0	(19)	0	1,999,749	0	12,092	12,092	47,644	07/15/2022
91324P-EE-8	UNITEDHEALTH GROUP INC CORPORATE		05/13/2022	Merrill Lynch,Pierce,Fenner &		122,205	150,000	149,355	149,366	0	12	0	12	0	149,378	0	(27,173)	(27,173)	2,313	05/15/2041
91327A-AA-0	UNITI GROUP INC/UNITI FIBER HO CORPORATE		04/01/2022	Conversion		11,641,808	11,200,000	11,836,600	11,708,837	0	(96,451)	0	(96,451)	0	11,612,386	0	29,421	29,421	553,700	02/15/2025
913543-C*-3	Universal Forest Products Senior Note		12/19/2022	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	352,045	12/19/2022
913543-C*-3	Universal Forest Products Senior Note		12/01/2022	PARCC Custody PPC		999,101	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(899)	(899)	37,171	12/19/2022
91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE		12/02/2022	Various		7,027,213	7,000,000	6,992,790	6,995,335	0	256	0	256	0	6,995,592	0	31,621	31,621	287,862	10/01/2030
914886-AF-3	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE		05/18/2022	JP Morgan Securities, Inc		5,934,775	7,700,000	7,700,000	7,700,000	0	0	0	0	0	7,700,000	0	(1,765,225)	(1,765,225)	144,248	10/01/2051
91529Y-AK-2	UNUM GROUP CORPORATE 4.000% 03/15/24		09/01/2022	Call 100.6967		9,500,738	9,435,000	9,725,730	9,546,188	0	(32,572)	0	(32,572)	0	9,513,616	0	(78,616)	(78,616)	428,462	03/15/2024
91529Y-AN-6	UNUM GROUP CORPORATE 4.000% 06/15/29		05/13/2022	JANE STREET EXECUTION SERVICES		8,288,852	8,600,000	8,831,984	8,780,091	0	(8,390)	0	(8,390)	0	8,771,701	0	(482,849)	(482,849)	145,244	06/15/2029
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note		12/15/2022	Redemption 100.0000		175,920	175,920	175,920	175,920	0	0	0	0	0	175,920	0	0	0	4,572	07/15/2045
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL		12/15/2022	Various		497,225	497,225	497,225	497,225	0	0	0	0	0	497,225	0	0	0	12,503	05/15/2040
91803*-AP-3	Utilities, Inc. Collateral Trust Notes		04/01/2022	Empower PICA GWNY		2,186,718	1,915,031	2,258,068	2,124,969	0	(6,369)	0	(6,369)	0	2,118,600	0	68,118	68,118	88,206	07/21/2036
918204-AZ-1	V F CORP CORPORATE 2.050% 04/23/22		01/14/2022	Call 0.0000		558	0	0	7	0	(7)	0	(7)	0	0	0	558	558	0	04/23/2022
918204-AZ-1	V F CORP CORPORATE 2.050% 04/23/22		04/23/2022	Maturity		37,500,000	37,500,000	37,493,250	37,497,999	0	2,001	0	2,001	0	37,500,000	0	0	0	384,375	04/23/2022
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant		12/15/2022	Redemption 100.0000		681,367	681,367	681,367	681,367	0	0	0	0	0	681,367	0	0	0	13,920	09/15/2036
91838*-AB-3	VA-Springfield Lease Fin Tr CTL		12/21/2022	Redemption 100.0000		336,372	336,372	336,372	336,372	0	0	0	0	0	336,372	0	0	0	8,304	06/21/2038
91840@-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL		12/25/2022	Redemption 100.0000		300,290	300,290	300,290	300,290	0	0	0	0	0	300,290	0	0	0	6,274	05/25/2039
91842*-AA-9	The Molasky Group of Companies CTL		08/15/2022	Maturity		479,966	817,745	817,745	817,745	0	0	0	0	0	479,966	0	0	0	17,609	08/15/2022
91855@-AA-1	VA (OXNARD) CTL PASS-THRU TR CTL		12/15/2022	Redemption 100.0000		63,111	63,111	63,111	63,111	0	0	0	0	0	63,111	0	0	0	1,700	08/15/2042
91858#-AA-6	VA SOUTH CAROLINA -2021 LEASE CTL		12/21/2022	Redemption 100.0000		1,721,416	1,721,416	1,721,416	1,721,416	0	0	0	0	0	1,721,416	0	0	0	29,042	01/21/2041
91913Y-AT-7	VALERO ENERGY CORPORATE		04/18/2022	HARTPARUA		3,938,346	4,000,000	4,268,400	4,244,205	0	(1,726)	0	(1,726)	0	4,242,479	0	(304,133)	(304,133)	116,511	03/15/2045
91913Y-AW-0	VALERO ENERGY CORPORATE		05/13/2022	JANE STREET EXECUTION SERVICES		8,590,858	8,881,000	8,972,653	8,950,058	0	(3,225)	0	(3,225)	0	8,946,833	0	(355,976)	(355,976)	223,012	04/01/2029
91914J-AA-0	VALERO ENERGY PARTNERS LP CORPORATE		04/01/2022	Conversion		8,280,350	7,994,000	8,636,981	8,447,301	0	(22,690)	0	(22,690)	0	8,424,611	0	(144,261)	(144,261)	102,978	12/15/2026
92241*-AF-3	Vector Pipeline LP Series E Senior Note		12/01/2022	Redemption 100.0000		537,692	537,692	553,497	557,129	0	(19,437)	0	(19,437)	0	537,692	0	0	0	27,153	12/01/2022
92241*-AG-1	Vector Pipeline LP Senior Note		05/06/2022	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,103	02/28/2023
92241*-AH-9	Vector Pipeline LP Senior Note		12/01/2022	Various		818,996	818,996	818,996	818,996	0	0	0	0	0	818,996	0	0	0	17,916	06/01/2026
92343V-BT-0	Verizon Communications CORPORATE		12/12/2022	Various		14,668,341	12,980,000	13,627,043	13,536,875	0	(12,217)	0	(12,217)	0	13,524,658	0	1,143,683	1,143,683	1,036,059	09/15/2043
92343V-FU-3	Verizon Communications CORPORATE		06/28/2022	BPN Paribas Securities		6,021,358	8,580,000	8,320,027	8,321,722	0	2,799	0	2,799	0	8,324,521	0	(2,303,163)	(2,303,163)	150,061	11/20/2050
92343V-FW-9	Verizon Communications CORPORATE		03/09/2022	Various		25,622,509	30,651,000	28,980,300	28,993,670	0	4,817	0	4,817	0	28,998,487	0	(4,658,528)	(4,658,528)	1,860,620	10/30/2056
924172-E@-4	Vermont Electric Power Co, Inc Senior No		10/01/2022	Various		354,400	354,400	354,400	354,400	0	0	0	0	0	354,400	0	0	0	13,979	01/01/2034
925524-AH-3	VIACOM INC COMPANY GUARNT		12/05/2022	Various		7,546,400	7,000,000	8,105,900	7,571,361	0	(47,595)	0	(47,595)	0	7,523,766	0	22,634	22,634	735,219	07/30/2030
92564R-AA-3	VICI PROPERTIES LP/VICI NOTE C CORPORATE		04/01/2022	Conversion		1,121,408	1,125,000	1,165,781	1,158,823	0	(2,797)	0	(2,797)	0	1,156,025	0	(34,617)	(34,617)	15,938	12/01/2026
927804-FA-7	Virginia Electric Power CORPORATE		12/13/2022	GREUSD		2,106,895	2,000,000	2,030,440	2,020,559	0	(993)	0	(993)	0	2,019,566	0	87,329	87,329	169,667	01/15/2036
927804-FQ-2	Virginia Electric Power CORPORATE		04/01/2022	Conversion		3,590,488	3,555,000	3,547,819	3,553,174	0	194	0	194	0	3,553,369	0	37,119	37,119	76,995	02/15/2024
927804-FZ-2	Virginia Electric Power CORPORATE		04/01/2022	Conversion		6,824,838	6,664,000	7,582,105	7,529,017	0	(34,393)	0	(34,393)	0	7,494,625	0	(669,786)	(669,786)	126,616	04/01/2028
927804-GC-2	Virginia Electric Power CORPORATE		01/19/2022	Citigroup Capital Markets Inc		5,403,141	5,355,000	5,690,812	5,686,835	0	(478)	0	(478)	0	5,686,357	0	(283,216)	(283,216)	24,544	12/01/2049
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf		12/31/2022	Redemption 100.0000		823,831	823,831	823,831	823,831	0	0	0	0	0	823,831	0	0	0	20,345	06/30/2030
92826C-AC-6	Visa Inc CORPORATE 2.800% 12/14/22		04/01/2022	Conversion		9,640,814	9,565,000	9,729,331	9,585,855	0	(6,683)	0	(6,683)	0	9,579,173	0	61,642	61,642	79,602	12/14/2022
92826C-AE-2	Visa Inc CORPORATE 4.150% 12/14/35		12/13/2022	GREUSD		5,038,064	5,200,000	5,267,610	5,253,547	0	(2,887)	0	(2,887)	0	5,250,660	0	(212,596)	(212,596)	323,700	12/14/2035
92826C-AL-6	Visa Inc CORPORATE 1.900% 04/15/27		04/01/2022	Various		18,123,639	18,850,000	18,857,200	18,855,198	0	52	0	52	0	18,855,250	0	(731,610)	(731,610)	164,704	04/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPORATE		04/01/2022	Conversion		8,995,393	9,000,000	9,326,250	9,280,688	0	(43,902)	0	(43,902)	0	9,236,786	0	(241,393)	(241,393)	317,813	02/15/2027
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		05/13/2022	Maturity		60,000,000	60,000,000	59,967,600	59,991,442	0	8,558	0	8,558	0	60,000,000	0	0	0	870,000	05/13/2022
92890F-AT-3	WFRBS_14-C20 CMBS 3.723% 05/15/47		11/16/2022	GMP SECURITIES LLC		8,725,428	8,917,114	9,006,213	8,933,757	0	(11,742)	0	(11,742)	0	8,922,015	0	(243,852)	(243,852)	330,230	05/15/2047
92890F-AT-3	WFRBS_14-C20 CMBS 3.723% 05/15/47		08/01/2022	Paydown		3,897,102	3,897,102	3,936,042	3,904,375	0	(7,274)	0	(7,274)	0	3,897,102	0	0	0	84,196	05/15/2047
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2022	Conversion		19,872,246	19,873,355	19,689,371	19,767,977	0	7,205	0	7,205	0	19,775,182	0	97,063	97,063	231,061	09/15/2057
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		02/01/2022	Paydown		480	480	476	478	0	3	0	3	0	480	0	0	0	2	09/15/2057
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		07/01/2022	Paydown		3,061,331	3,061,331	3,007,159	3,049,579	0	11,751	0	11,751	0	3,061,331	0	0	0	25,526	12/15/2045
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/15/2022	Various		4,989,560	5,024,732	5,074,743	5,028,263	0	(6,020)	0	(6,020)	0	5,022,243	0	(32,683)	(32,683)	144,790	06/15/2046
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2022	Paydown		68,774	68,774	68,353	68,627	0	147	0	147	0	68,774	0	0	0	2,113	06/15/2046
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		07/01/2022	Paydown		3,058,433	3,058,433	3,019,247	3,050,141	0	8,292	0	8,292	0	3,058,433	0	0	0	21,519	11/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2022	Paydown		12,127,608	12,127,608	11,959,432	12,074,370	0	53,238	0	53,238	0	12,127,608	0	0	0	155,686	03/15/2045
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2022	Conversion		7,696,578	7,703,701	7,266,044	7,610,179	0	17,341	0	17,341	0	7,627,519	0	61,622	61,622	71,441	05/15/2045
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2022	Paydown		11,970,402	11,970,402	11,243,186	11,846,005	0	124,397	0	124,397	0	11,970,402	0	0	0	319,379	05/15/2045
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2022	Paydown		2,475,841	2,470,798	2,441,940	2,461,312	0	9,486	0	9,486	0	2,470,798	0	0	0	41,378	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2022	Conversion		11,558,553	11,405,124	11,518,674	11,416,475	0	(4,814)	0	(4,814)	0	11,411,661	0	81,185	81,185	148,044	08/15/2046
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2022	Paydown		6,493,441	6,493,441	6,558,090	6,499,904	0	(6,463)	0	(6,463)	0	6,493,441	0	0	0	146,407	08/15/2046
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2022	Paydown		5,445,607	5,427,526	5,670,917	5,570,486	0	(142,960)	0	(142,960)	0	5,427,526	0	0	0	126,154	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2022	Paydown		9,518,519	9,373,675	9,466,868	9,380,939	0	(7,264)	0	(7,264)	0	9,373,675	0	0	0	167,388	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/01/2022	Paydown		527,078	525,016	530,238	525,569	0	(553)	0	(553)	0	525,016	0	0	0	13,638	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2022	Paydown		22,789,440	22,769,042	22,996,231	22,794,957	0	(25,915)	0	(25,915)	0	22,769,042	0	0	0	789,027	03/15/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2022	Paydown		4,924,418	4,898,581	4,912,358	4,899,398	0	(817)	0	(817)	0	4,898,581	0	0	0	108,272	03/15/2047
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2022	Paydown		1,491,302	1,480,582	1,495,351	1,483,291	0	(2,708)	0	(2,708)	0	1,480,582	0	0	0	37,050	08/15/2047
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		11/01/2022	Paydown		3,746,490	3,694,913	3,731,835	3,703,559	0	(8,646)	0	(8,646)	0	3,694,913	0	0	0	79,082	10/15/2057
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS		04/01/2022	Conversion		4,765,030	4,800,000	4,847,765	4,810,063	0	(1,485)	0	(1,485)	0	4,808,578	0	(43,548)	(43,548)	53,488	11/15/2047
92943G-AC-5	WR GRACE HOLDINGS LLC CORPORATE		04/01/2022	Conversion		2,434,223	2,400,000	2,541,000	2,538,064	0	(11,897)	0	(11,897)	0	2,526,167	0	(91,944)	(91,944)	67,500	10/01/2024
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		10/31/2022	Various		265,823	265,823	265,823	265,823	0	0	0	0	0	265,823	0	0	0	9,237	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		10/31/2022	Various		189,873	189,873	189,873	189,873	0	0	0	0	0	189,873	0	0	0	6,598	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		10/31/2022	Various		303,797	303,797	303,797	303,797	0	0	0	0	0	303,797	0	0	0	10,557	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		10/31/2022	Redemption 100.0000		679,837	679,837	679,837	679,837	0	0	0	0	0	679,837	0	0	0	22,453	07/20/2025
92976G-AG-6	WELLS FARGO BANK NA CORPORATE		06/27/2022	Barclays Capital Inc		154,409	145,000	185,818	176,717	0	(773)	0	(773)	0	175,944	0	(21,535)	(21,535)	7,729	02/01/2037
93045#-AF-5	Wagner Equipment Company Senior Note		02/15/2022	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,775	02/15/2023
931142-AU-7	WAL MART STORES INC DEBENTURES		06/08/2022	PLAX FLEX PUBLIC BONDS		11,204,074	11,175,000	11,468,922	11,213,179	0	(9,104)	0	(9,104)	0	11,204,075	0	0	0	490,303	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES		12/13/2022	GREUSD		11,945,397	10,000,000	11,863,700	10,875,488	0	(82,124)	0	(82,124)	0	10,793,364	0	1,152,033	1,152,033	1,004,569	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE		12/13/2022	GREUSD		1,183,398	1,100,000	999,658	1,032,385	0	3,157	0	3,157	0	1,035,542	0	147,856	147,856	74,273	09/01/2035
931142-CH-4	WAL MART STORES INC CORPORATE		04/01/2022	Conversion		565,934	500,000	602,520	578,652	0	(3,475)	0	(3,475)	0	575,177	0	(9,243)	(9,243)	14,361	04/05/2027
931142-CM-3	WAL MART STORES INC CORPORATE		12/13/2022	GREUSD		4,120,045	3,500,000	4,629,450	4,440,119	0	(40,054)	0	(40,054)	0	4,400,066	0	(280,020)	(280,020)	252,564	04/15/2038
931142-CS-0	WAL MART STORES INC CORPORATE		12/13/2022	GREUSD		3,007,072	2,690,000	3,214,389	3,130,284	0	(15,490)	0	(15,490)	0	3,114,794	0	(107,722)	(107,722)	181,995	04/01/2040
931142-EE-9	WAL MART STORES INC CORPORATE		04/01/2022	Conversion		10,452,653	10,000,000	11,193,300	10,948,458	0	(35,954)	0	(35,954)	0	10,912,505	0	(459,852)	(459,852)	97,639	06/26/2028
931142-EM-1	WAL MART STORES INC CORPORATE		04/01/2022	Conversion		18,556,866	18,300,000	18,275,844	18,283,826	0	385	0	385	0	18,284,211	0	272,656	272,656	407,760	07/08/2026
931142-EM-1	WAL MART STORES INC CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		9,178,333	9,200,000	9,187,856	9,191,869	0	457	0	457	0	9,192,326	0	(13,993)	(13,993)	240,848	07/08/2026
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/15/2022	Redemption 100.0000		99,317	99,317	99,317	99,317	0	0	0	0	0	99,317	0	0	0	2,918	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		01/27/2022	Various		3,388,973	2,714,976	2,738,702	2,732,763	0	(69)	0	(69)	0	2,732,694	0	(17,717)	(17,717)	691,481	10/15/2036
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		01/15/2022	Various		9,920	9,920	10,007	9,985	0	(65)	0	(65)	0	9,920	0	0	0	46	10/15/2036
931422-AH-2	Walgreen Company CORPORATE		04/01/2022	Conversion		384,084	381,000	382,433	381,113	0	(40)	0	(40)	0	381,073	0	3,010	3,010	6,430	09/15/2022
931422-AH-2	Walgreen Company CORPORATE		07/05/2022	Call 100.2360		620,461	619,000	621,327	619,184	0	(162)	0	(162)	0	619,022	0	(22)	(22)	16,919	09/15/2022
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/25/2022	Redemption 100.0000		238,014	238,014	238,014	238,014	0	0	0	0	0	238,014	0	0	0	6,377	12/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/01/2022	PAR Term Custody		2,631,686	2,787,826	2,787,826	2,787,826	0	0	0	0	0	2,787,826	0	(156,139)	(156,139)	132,961	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		12/25/2022	Various		753,927	753,927	753,927	753,927	0	0	0	0	0	753,927	0	0	0	21,196	04/25/2039
942682-A@-4	Watson Land Company Series B Senior Note		12/02/2022	Redemption 100.0000		719,621	719,621	719,621	719,621	0	0	0	0	0	719,621	0	0	0	25,866	06/01/2026
94949R-AS-6	WELLFLEET CLO LTD CLO 5.153% 04/20/28		10/20/2022	Paydown		20,244,468	20,244,468	20,244,468	20,244,468	0	0	0	0	0	20,244,468	0	0	0	169,311	04/20/2028
94973V-AH-0	ANTHEM INC NOTES 5.950% 12/15/34		12/07/2022	Citigroup Capital Markets Inc		3,225,300	3,000,000	2,989,030	2,992,147	0	416	0	416	0	2,992,564	0	232,736	232,736	175,525	12/15/2034
94973V-AN-7	ANTHEM INC CORPORATE 6.375% 06/15/37		11/15/2022	Pierpont Securities		2,013,222	1,903,000	2,141,693	2,080,008	0	(6,633)	0	(6,633)	0	2,073,374	0	(60,153)	(60,153)	111,881	06/15/2037
94973V-AX-5	ANTHEM INC CORPORATE 3.125% 05/15/22		04/01/2022	Conversion		2,603,935	2,600,000	2,560,714	2,597,309	0	1,716	0	1,716	0	2,599,025	0	4,910	4,910	30,694	05/15/2022
94973V-BB-2	ANTHEM INC CORPORATE 4.650% 01/15/43		12/07/2022	US Bank NA		2,091,872	2,175,000	2,081,236	2,092,741	0	2,096	0	2,096	0	2,094,837	0	(2,966)	(2,966)	141,593	01/15/2043
949746-JM-4	WELLS FARGO CO CORPORATE		06/27/2022	JANE STREET EXECUTION SERVICES		310,809	300,000	361,956	346,024	0	(1,351)	0	(1,351)	0	344,673	0	(33,864)	(33,864)	14,423	02/07/2035
94974B-GK-0	Wells Fargo & Co NT CORPORATE		04/18/2022	HARTPARUA		4,576,008	5,000,000	4,874,650	4,882,842	0	1,069	0	1,069	0	4,883,912	0	(307,904)	(307,904)	91,000	05/01/2045
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		102,248	102,248	108,521	104,723	0	(2,475)	0	(2,475)	0	102,248	0	0	0	2,899	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		254,178	254,178	269,523	260,077	0	(5,900)	0	(5,900)	0	254,178	0	0	0	7,206	01/03/2025
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		78,017	78,017	83,008	81,053	0	(3,036)	0	(3,036)	0	78,017	0	0	0	2,212	09/29/2029
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		98,167	98,167	103,852	103,182	0	(5,015)	0	(5,015)	0	98,167	0	0	0	2,783	12/12/2029
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		37,465	37,465	40,057	38,852	0	(1,387)	0	(1,387)	0	37,465	0	0	0	1,062	01/03/2029
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		10,109	10,109	10,109	10,109	0	0	0	0	0	10,109	0	0	0	287	01/03/2029
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		29,254	29,254	31,524	31,326	0	(2,072)	0	(2,072)	0	29,254	0	0	0	829	07/03/2029
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te		12/21/2022	Various		72,870	72,870	83,556	81,259	0	(8,388)	0	(8,388)	0	72,870	0	0	0	2,647	09/21/2027
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		09/01/2022	Paydown		15,439,562	15,303,270	15,455,522	15,328,934	0	(25,664)	0	(25,664)	0	15,303,270	0	0	0	361,154	08/15/2050
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/17/2022	BREAN MURRAY CARRET &		1,418,570	1,503,743	1,492,700	1,497,652	0	1,253	0	1,253	0	1,498,906	0	(80,336)	(80,336)	42,543	02/15/2048
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2022	Paydown		4,691,070	4,691,070	4,801,017	4,759,522	0	(68,452)	0	(68,452)	0	4,691,070	0	0	0	76,362	02/15/2048
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/01/2022	Paydown		198,438	194,771	196,353	195,368	0	(597)	0	(597)	0	194,771	0	0	0	2,941	02/15/2048
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/01/2022	Paydown		1,922,324	1,913,867	1,932,912	1,921,063	0	(7,196)	0	(7,196)	0	1,913,867	0	0	0	54,707	09/15/2058
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		03/01/2022	Paydown		257,299	245,026	247,459	246,177	0	(1,151)	0	(1,151)	0	245,026	0	0	0	4,142	09/15/2057
94989W-AR-8	WELLS FARGO COMMERCIAL MORTGAG CMBS		07/01/2022	Paydown		899,740	899,740	904,562	901,134	0	(1,394)	0	(1,394)	0	899,740	0	0	0	17,987	11/15/2048
94989X-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2022	Paydown		45,404	45,404	45,858	45,562	0	(158)	0	(158)	0	45,404	0	0	0	1,567	12/15/2048
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/22/2022	WELLS FARGO SEC LLC		1,658,579	1,776,345	1,794,066	1,782,758	0	(1,872)	0	(1,872)	0	1,780,886	0	(125,971)	(125,971)	61,032	01/15/2059
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		07/01/2022	Paydown		104,866	104,866	105,912	105,245	0	(379)	0	(379)	0	104,866	0	0	0	1,421	01/15/2059
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2048
95000C-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/01/2022	Conversion		4,025,189	4,000,000	4,119,876	4,017,343	0	(4,801)	0	(4,801)	0	4,012,542	0	12,647	12,647	47,173	01/15/2059
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS		08/01/2022	Paydown		455,317	454,773	454,323	454,114	0	659	0	659	0	454,773	0	0	0	5,480	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/01/2022	Conversion		3,409,969	3,578,215	3,704,581	3,673,148	0	(5,426)	0	(5,426)	0	3,667,722	0	(257,753)	(257,753)	28,614	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		10/01/2022	Paydown		1,012,367	994,674	1,004,619	998,904	0	(4,230)	0	(4,230)	0	994,674	0	0	0	13,014	10/15/2049
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2022	Paydown		1,071,751	1,070,684	1,081,367	1,075,505	0	(4,820)	0	(4,820)	0	1,070,684	0	0	0	30,292	12/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/22/2022	BREAN MURRAY CARRET &		5,459,585	5,881,143	5,939,672	5,905,896	0	(6,207)	0	(6,207)	0	5,899,688	0	(440,104)	(440,104)	184,342	03/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2022	Paydown		1,235,115	1,235,115	1,247,407	1,240,313	0	(5,198)	0	(5,198)	0	1,235,115	0	0	0	20,073	03/15/2059
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		05/09/2022	Various		8,114,926	8,497,598	8,729,887	8,659,031	0	(9,587)	0	(9,587)	0	8,649,445	0	(534,518)	(534,518)	94,940	11/15/2059
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		06/01/2022	Paydown		1,775,850	1,775,850	1,793,602	1,783,724	0	(7,873)	0	(7,873)	0	1,775,850	0	0	0	24,924	11/15/2059
95000U-2F-9	WELLS FARGO & COMPANY CORP FLOATER		04/01/2022	Conversion		29,638,770	30,000,000	30,419,900	30,142,368	0	44,388	0	44,388	0	30,186,756	0	(547,986)	(547,986)	276,987	06/17/2027
95000U-2G-7	WELLS FARGO & COMPANY CORP FLOATER		05/13/2022	MILLENIUM ADVISORS, LLC		626,220	700,000	697,648	696,570	0	1,617	0	1,617	0	698,188	0	(71,968)	(71,968)	11,028	10/30/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER		05/13/2022	Various		21,420,492	20,100,000	27,930,815	27,865,690	0	(53,014)	0	(53,014)	0	27,812,675	0	(6,392,183)	(6,392,183)	549,578	04/04/2051
95000U-2Q-5	WELLS FARGO & COMPANY CORP FLOATER		05/13/2022	MILLENIUM ADVISORS, LLC		79,007	100,000	100,428	100,407	0	5	0	5	0	100,412	0	(21,405)	(21,405)	1,679	04/30/2041
95001A-BC-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		05/09/2022	WELLS FARGO SEC LLC		9,611,832	10,123,546	10,224,609	10,180,285	0	(4,173)	0	(4,173)	0	10,176,112	0	(564,280)	(564,280)	144,429	11/15/2050
95001L-AT-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2022	Paydown		148,100	141,413	142,820	142,230	0	(817)	0	(817)	0	141,413	0	0	0	5,492	03/15/2051
95081Q-AN-4	WESCO DISTRIBUTION INC CORPORATE		04/12/2022	Various		8,155,635	7,846,000	8,407,101	8,278,678	0	(86,138)	0	(86,138)	0	8,192,541	0	(36,906)	(36,906)	168,297	06/15/2025
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No		04/01/2022	Various		4,649,416	4,521,709	4,919,815	4,898,245	0	(16,366)	0	(16,366)	0	4,881,879	0	(232,463)	(232,463)	134,310	07/05/2027
95709T-AN-0	Westar Energy Inc CORPORATE		05/16/2022	PLAX FLEX PUBLIC BONDS		10,928,031	11,412,000	11,415,891	11,431,376	0	(2,090)	0	(2,090)	0	11,429,286	0	(501,254)	(501,254)	255,439	07/01/2026
95709T-AP-5	Westar Energy Inc CORPORATE		04/01/2022	Conversion		3,080,906	3,090,000	3,374,406	3,314,522	0	(10,785)	0	(10,785)	0	3,303,738	0	(222,832)	(222,832)	47,895	04/01/2027
95906#-AQ-4	Western Oilfields Supply Co. Senior Note		05/17/2022	Redemption 100.0000		1,260,000	1,260,000	1,260,000	1,260,000	0	0	0	0	0	1,260,000	0	0	0	27,405	05/19/2025
95906#-AQ-4	Western Oilfields Supply Co. Senior Note		12/01/2022	PARCC Custody PPC		1,927,264	1,980,000	1,980,000	1,980,000	0	0	0	0	0	1,980,000	0	(52,736)	(52,736)	89,480	05/19/2025
95906#-AR-2	Western Oilfields Supply Co. Senior Note		09/02/2022	Various		1,572,852	1,572,852	1,616,585	1,620,322	0	(47,470)	0	(47,470)	0	1,572,852	0	0	0	48,719	09/02/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES		04/01/2022	Conversion		442,884	381,000	375,018	378,695	0	138	0	138	0	378,833	0	64,052	64,052	13,240	10/01/2027
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		10/01/2022	Paydown		8,971,310	8,904,561	8,992,983	8,914,586	0	(10,025)	0	(10,025)	0	8,904,561	0	0	0	252,558	12/15/2046
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		08/16/2022	Stifel, Nicolaus & Co		1,628,565	1,409,787	1,423,774	1,411,324	0	(1,140)	0	(1,140)	0	1,410,184	0	(9,648)	(9,648)	43,832	03/15/2047
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/01/2022	Paydown		16,473,924	16,473,924	16,664,595	16,499,479	0	(25,555)	0	(25,555)	0	16,473,924	0	0	0	413,920	03/15/2047
96316#-AC-7	Wheeling Power Company Senior Unsecured		04/01/2022	Various		3,139,363	3,135,544	3,361,522	3,342,018	0	(14,738)	0	(14,738)	0	3,327,281	0	(187,917)	(187,917)	38,672	06/01/2025
96354#-AA-4	White Castle System, Inc. Senior Secured		11/10/2022	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	89,550	07/10/2023
96354#-AB-2	White Castle System, Inc. Senior Secured		12/15/2022	Redemption 100.0000		572,800	572,800	572,800	572,800	0	0	0	0	0	572,800	0	0	0	28,354	12/15/2027
96926J-AC-1	WILLIAM CARTER CO (THE) CORPORATE		04/01/2022	Conversion		6,084,337	6,000,000	6,210,000	6,200,826	0	(35,864)	0	(35,864)	0	6,164,962	0	(80,625)	(80,625)	183,750	03/15/2027
96928#-AB-9	William Blair Pass Through CTL Credit Te		12/15/2022	Various		145,630	145,630	145,630	145,630	0	0	0	0	0	145,630	0	0	0	4,835	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2022	Redemption 100.0000		101,955	101,955	101,955	101,955	0	0	0	0	0	101,955	0	0	0	3,209	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2022	Redemption 100.0000		168,081	168,081	168,081	168,081	0	0	0	0	0	168,081	0	0	0	5,268	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2022	Redemption 100.0000		224,667	224,667	224,667	224,667	0	0	0	0	0	224,667	0	0	0	7,554	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2022	Redemption 100.0000		48,348	48,348	48,348	48,348	0	0	0	0	0	48,348	0	0	0	1,626	12/15/2030
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		12/15/2022	Various		1,926,247	1,926,247	1,949,747	1,935,555	0	(9,308)	0	(9,308)	0	1,926,247	0	0	0	60,822	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		12/15/2022	Various		1,727,176	1,727,176	1,727,176	1,727,176	0	0	0	0	0	1,727,176	0	0	0	70,489	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2022	Various		457,006	457,006	457,006	457,006	0	0	0	0	0	457,006	0	0	0	19,031	07/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr CTL		12/15/2022	Various		640,774	640,774	459,534	465,280	0	175,494	0	175,494	0	640,774	0	0	0	18,158	05/15/2042
96928*-ET-0	William Blair CTL P-Thrgh Tr CTL		12/01/2022	PAR Term Custody		954,967	1,098,927	788,101	797,955	0	9,700	0	9,700	0	807,655	0	147,312	147,312	54,394	05/15/2042
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2022	Redemption 100.0000		116,547	116,547	116,547	116,547	0	0	0	0	0	116,547	0	0	0	2,598	09/15/2044
970648-AG-6	WILLIS NORTH AMERICA INC CORPORATE		04/01/2022	Conversion		9,600,709	9,330,000	11,256,085	10,929,515	0	(58,630)	0	(58,630)	0	10,870,886	0	(1,270,177)	(1,270,177)	228,585	09/15/2028
97181#-KV-4	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		285,516	285,516	290,398	288,109	0	(2,593)	0	(2,593)	0	285,516	0	0	0	7,652	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		161,584	161,584	163,147	162,245	0	(661)	0	(661)	0	161,584	0	0	0	3,975	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		07/02/2022	Various		6,112	6,112	6,164	6,124	0	0	0	0	0	6,124	0	(12)	(12)	301	01/02/2026
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		258,032	258,032	260,218	258,549	0	(517)	0	(517)	0	258,032	0	0	0	6,356	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		221,597	221,597	225,360	223,734	0	(2,137)	0	(2,137)	0	221,597	0	0	0	5,939	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		188,030	188,030	191,321	189,612	0	(1,582)	0	(1,582)	0	188,030	0	0	0	5,039	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		113,524	113,524	115,577	114,324	0	(799)	0	(799)	0	113,524	0	0	0	3,054	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		220,866	220,866	223,070	221,769	0	(904)	0	(904)	0	220,866	0	0	0	5,437	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		176,550	176,550	178,005	176,875	0	(325)	0	(325)	0	176,550	0	0	0	4,331	01/02/2026
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		120,997	120,997	121,942	121,363	0	(366)	0	(366)	0	120,997	0	0	0	2,977	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		324,028	324,028	326,698	324,678	0	(650)	0	(650)	0	324,028	0	0	0	7,976	01/02/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		06/08/2022	Various		15,468,000	15,468,000	15,493,724	15,493,078	0	(1,408)	0	(1,408)	0	15,491,671	0	(23,671)	(23,671)	300,337	04/15/2028
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		04/15/2022	Various		1,289,000	1,289,000	1,291,144	1,291,090	0	(2,090)	0	(2,090)	0	1,289,000	0	0	0	14,501	04/15/2028
97314*-AB-3	Winco Foods, LLC Sr. Unsecured		06/08/2022	Various		38,120,000	38,120,000	38,165,541	38,164,397	0	(2,492)	0	(2,492)	0	38,161,905	0	(41,905)	(41,905)	740,163	04/15/2028
97314*-AB-3	Winco Foods, LLC Sr. Unsecured		04/15/2022	Various		3,176,667	3,176,667	3,180,462	3,180,366	0	(3,700)	0	(3,700)	0	3,176,667	0	0	0	35,738	04/15/2028
97424*-AA-2	Winmark Corporation Senior Secured Note		11/14/2022	Redemption 100.0000		674,945	674,945	674,945	674,945	0	0	0	0	0	674,945	0	0	0	23,201	05/14/2025
97651#-AE-4	Winwholesale, Inc Senior Note		08/11/2022	Various		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	45,181	02/11/2024
976656-CM-8	WISCONSIN ELEC POWER CORPORATE		04/01/2022	Conversion		15,449,677	17,026,000	17,274,092	17,260,689	0	(9,060)	0	(9,060)	0	17,251,630	0	(1,801,952)	(1,801,952)	85,225	06/15/2028
97805*-AK-9	Wolverine Pipe Line Company Senior Note		11/02/2022	Redemption 100.0000		2,900,000	2,900,000	2,943,897	2,942,670	0	(42,670)	0	(42,670)	0	2,900,000	0	0	0	79,750	11/02/2026
97806*-AA-0	Wolverine Power Cooperative Series A Sen		12/01/2022	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	13,090	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen		12/01/2022	Various		543,332	543,332	595,782	584,170	0	(40,839)	0	(40,839)	0	543,332	0	0	0	17,011	12/01/2039
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		10/15/2022	Paydown		7,331,408	7,331,408	7,329,886	7,330,872	0	535	0	535	0	7,331,408	0	0	0	96,093	04/15/2024
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		06/15/2022	Paydown		4,304,497	4,304,497	4,304,095	4,304,175	0	322	0	322	0	4,304,497	0	0	0	35,362	11/15/2023
98235W-A*-1	Wright Service Corp. Sr. Secured		12/31/2022	Redemption 100.0000		2,578,571	2,578,571	2,578,571	2,578,571	0	0	0	0	0	2,578,571	0	0	0	36,261	10/02/2028
983024-AF-7	WYETH CORPORATE 6.450% 02/01/24		06/08/2022	PLAX FLEX PUBLIC BONDS		2,471,174	2,453,000	2,580,213	2,475,872	0	(4,698)	0	(4,698)	0	2,471,174	0	0	0	135,365	02/01/2024
983024-AG-5	WYETH CORPORATE 6.500% 02/01/34		11/15/2022	JANE STREET EXECUTION SERVICES		1,115,660	1,000,000	1,126,090	1,077,465	0	(4,102)	0	(4,102)	0	1,073,363	0	42,297	42,297	84,139	02/01/2034
983024-AL-4	WYETH CORPORATE 6.000% 02/15/36		12/13/2022	GREUSD		2,201,946	2,000,000	2,022,342	2,015,014	0	(712)	0	(712)	0	2,014,302	0	187,644	187,644	159,667	02/15/2036
98419M-AM-2	XYLEM INC/NY CORPORATE		04/01/2022	Conversion		4,054,184	4,371,000	4,504,184	4,479,181	0	(4,393)	0	(4,393)	0	4,474,788	0	(420,604)	(420,604)	57,060	01/30/2028
98971D-AB-6	ZIONS BANCORPORATION NATIONAL CORPORATE		04/18/2022	HARTPARUA		10,954,810	11,800,000	12,537,382	12,506,290	0	(25,455)	0	(25,455)	0	12,480,835	0	(1,526,025)	(1,526,025)	181,097	10/29/2029
98978V-AM-5	ZOETIS INC CORPORATE 3.950% 09/12/47		06/27/2022	US Bank NA		1,715,200	2,000,000	2,408,329	2,405,023	0	(5,509)	0	(5,509)	0	2,399,513	0	(684,313)	(684,313)	62,981	09/12/2047
98978V-AP-8	ZOETIS INC CORPORATE 4.450% 08/20/48		06/27/2022	JP Morgan Securities, Inc		2,244,887	2,415,000	3,139,621	3,134,126	0	(9,282)	0	(9,282)	0	3,124,844	0	(879,956)	(879,956)	92,243	08/20/2048
98978V-AT-0	ZOETIS INC CORPORATE 3.000% 05/15/50		04/18/2022	Barclays Capital Inc		1,356,185	1,650,000	1,739,584	1,738,962	0	(639)	0	(639)	0	1,738,323	0	(382,139)	(382,139)	21,313	05/15/2050
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease		12/15/2022	Various		726,450	726,450	730,082	728,915	0	(2,465)	0	(2,465)	0	726,450	0	0	0	19,773	11/15/2037
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un		10/28/2022	Redemption 100.0000		5,322,396	5,322,396	5,415,758	5,793,791	0	0	0	0	(378,033)	5,322,396	(93,362)	0	(93,362)	49,838	04/28/2025
G0235#-AA-4	Alsco Linen Services Limited Senior Unse		11/25/2022	Redemption 100.0000		3,556,684	3,556,684	3,949,583	3,983,256	0	0	0	0	(33,673)	3,556,684	(392,900)	0	(392,900)	96,736	05/25/2028
Q5657#-AA-1	Loram Pty Ltd. Sr. Unsecured		08/15/2022	Redemption 100.0000		5,286,063	5,286,063	5,054,373	5,460,300	0	0	0	0	(405,927)	5,286,063	231,690	0	231,690	118,267	08/15/2029
00208D-AB-7	ARC RESOURCES LTD CORP FOREIGN		03/02/2022	Scotia Capital Inc		130,866	133,900	134,840	134,584	0	0	0	0	256	133,900	(940)	(3,034)	(3,974)	0	03/10/2031
00889Y-AB-7	AIMCO REALTY INVESTORS LP CORP FOREIGN		08/11/2022	Scotia Capital Inc		147,603	156,924	164,948	165,442	0	(678)	0	(678)	(1,430)	163,292	(42)	(15,689)	(15,731)	3,387	06/01/2028
00889Y-AC-5	AIMCO REALTY INVESTORS LP Corp Foreign		08/11/2022	Scotia Capital Inc		113,740	117,693	113,580	118,751	0	0	0	0	(5,170)	117,693	4,113	(3,953)	160	2,811	06/01/2027
00889Y-AD-3	AIMCO REALTY INVESTORS LP CORPORATE		11/08/2022	Various		133,367	151,418	151,587	160,017	0	(84)	0	(84)	(8,902)	152,989	1,958	(19,621)	(17,663)	3,278	06/01/2029
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE		06/01/2022	Redemption 100.0000		21	21	22	21	0	0	0	0	0	21	0	0	0	0	12/01/2053
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES	A	12/07/2022	JANE STREET EXECUTION SERVICES		2,323,360	2,000,000	2,273,980	2,149,574	0	(11,743)	0	(11,743)	0	2,137,832	0	185,528	185,528	178,833	03/15/2031
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN	A	12/07/2022	JANE STREET EXECUTION SERVICES		1,060,020	1,000,000	985,450	990,458	0	492	0	492	0	990,949	0	69,071	69,071	58,778	06/01/2035
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN	A	08/01/2022	PURCTAX		910,111	799,000	729,359	751,558	0	1,309	0	1,309	0	752,868	0	157,244	157,244	30,756	06/01/2035
01626P-AN-6	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	03/28/2022	RBC Capital Markets		7,871,838	8,600,000	9,571,198	9,552,004	0	(5,516)	0	(5,516)	0	9,546,488	0	(1,674,650)	(1,674,650)	222,406	01/25/2050
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	03/21/2022	RBC Capital Markets		12,068,055	13,500,000	14,576,778	14,570,499	0	(5,190)	0	(5,190)	0	14,565,309	0	(2,497,254)	(2,497,254)	176,719	05/13/2051
019456-AJ-1	ALLIED PPTYS REAL ESTATE INVT CORP FOR		02/22/2022	Nesbitt Burns		64,843	70,696	71,585	71,250	0	0	0	0	334	70,696	(888)	(5,854)	(6,742)	1,198	02/06/2032
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN	A	04/01/2022	Conversion		22,927,549	22,800,000	22,040,312	22,718,776	0	23,687	0	23,687	0	22,742,462	0	185,086	185,086	234,175	11/06/2022
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN	A	11/06/2022	Various		3,834,000	3,834,000	3,788,498	3,829,372	0	4,628	0	4,628	0	3,834,000	0	0	0	97,767	11/06/2022
06368D-JQ-8	BANK OF MONTREAL COR P Foreign		10/18/2022	Various		89,092	97,409	98,679	102,917	0	0	0	0	(4,238)	97,409	(1,271)	(8,317)	(9,588)	3,566	11/26/2080
06369Z-CG-7	BANK OF MONTREAL CORP FOR		08/11/2022	Various		137,641	149,165	151,413	150,418	0	0	0	0	995	149,165	(2,247)	(11,524)	(13,771)	2,421	07/22/2031
06415F-FT-4	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA		08/11/2022	RBC Dominion Securities Inc		71,094	78,462	79,541	79,147	0	3	0	3	394	78,445	(1,098)	(7,352)	(8,450)	1,232	11/02/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN	A	11/23/2022	Various		20,554,860	21,500,000	23,820,282	23,396,899	0	(51,989)	0	(51,989)	0	23,344,910	0	(2,790,050)	(2,790,050)	1,291,792	04/01/2042
071734-AC-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	12/15/2022	Barclays Capital Inc		350,000	500,000	337,000	510,944	0	(2,965)	170,979	(173,944)	0	337,000	0	13,000	13,000	38,653	08/15/2027
071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	12/15/2022	Barclays Capital Inc		2,098,275	4,155,000	1,572,859	4,174,276	0	(2,045)	2,599,372	(2,601,417)	0	1,572,859	0	525,416	525,416	293,274	02/15/2031
071734-AM-9	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	12/15/2022	Barclays Capital Inc		593,375	1,175,000	447,857	1,175,000	0	0	727,143	(727,143)	0	447,857	0	145,518	145,518	78,986	02/15/2029
07813Z-CD-4	BELL CANADA LTD CORPORATE		05/19/2022	RBC Dominion Securities Inc		101,813	138,873	122,304	135,912	0	36	0	36	(13,452)	133,979	11,483	(32,166)	(20,683)	3,235	09/30/2050
07813Z-CE-2	BELL CANADA LTD CORP FOREIGN		04/22/2022	RBC Dominion Securities Inc		68,155	78,650	71,206	79,047	0	4	0	4	(7,824)	78,535	7,308	(10,380)	(3,072)	857	05/14/2030
105486-AA-2	Brantgate General Partner 1 Debt in a Pr		12/31/2022	Redemption 100.0000		5,095,729	5,095,729	5,251,400	5,337,250	0	0	0	0	(85,850)	5,095,729	(155,671)	0	(155,671)	118,703	06/30/2035
116705-AK-0	Bruce Power ORP Foreign		03/22/2022	CIBC World Martkets Corp		37,110	39,665	39,536	39,568	0	0	0	0	(33)	39,650	114	(2,539)	(2,425)	271	12/21/2028
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT	A	06/27/2022	JANE STREET EXECUTION SERVICES		268,990	227,000	315,335	285,755	0	(2,513)	0	(2,513)	0	283,242	0	(14,252)	(14,252)	14,256	08/15/2031
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT	A	06/23/2022	PLAZFIA		9,557,851	8,000,000	8,815,280	8,451,971	0	(16,781)	0	(16,781)	0	8,435,190	0	1,122,662	1,122,662	494,400	08/15/2031
124765-E*-5	CAE, Inc. Senior Note 3.597% 12/27/27	A	01/03/2022	Various		381,073	381,073	390,441	389,527	0	(8,454)	0	(8,454)	0	381,073	0	0	0	6,854	12/27/2027
124765-E*-5	CAE, Inc. Senior Note 3.597% 12/27/27	A	04/01/2022	Various		2,234,543	2,286,437	2,342,645	2,337,161	0	4,306	0	4,306	0	2,341,467	0	(106,924)	(106,924)	61,225	12/27/2027
12657Z-BG-7	CU INC CORP FOREIGN 3.964% 07/27/45		03/09/2022	DESJARDINS		39,878	39,015	38,388	39,584	0	0	0	0	(1,196)	39,015	628	863	1,491	962	07/27/2045
12959C-AA-7	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR		08/11/2022	Wood Gundy Inc		27,476	31,385	31,812	31,667	0	0	0	0	145	31,385	(427)	(3,909)	(4,336)	866	10/07/2036
12959C-AB-5	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR		08/11/2022	Wood Gundy Inc		41,207	47,077	47,718	47,500	0	0	0	0	217	47,077	(640)	(5,870)	(6,510)	1,357	10/07/2038
12959C-AD-1	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR		08/11/2022	Wood Gundy Inc		40,266	47,077	47,718	47,500	0	0	0	0	217	47,077	(640)	(6,811)	(7,451)	1,443	10/07/2051
12959C-AE-9	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR		08/11/2022	Wood Gundy Inc		73,416	86,308	87,482	87,084	0	0	0	0	398	86,308	(1,174)	(12,892)	(14,066)	2,646	10/07/2053
13606C-KE-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	01/04/2022	Maturity		119,000,000	119,000,000	119,000,000	119,000,000	0	0	0	0	0	119,000,000	0	0	0	72,232	01/03/2022
13607H-BC-5	CANADIAN IMPERIAL BANK DISCOUNT NOTE		11/01/2022	Various		131,889	146,057	146,819	158,055	0	6,338	0	6,338	(11,439)	152,103	(852)	(20,214)	(21,066)	3,951	07/21/2030
13607H-RJ-3	CANADIAN IMPERIAL BANK CORP FOreign		03/03/2022	Nesbitt Burns		135,700	142,078	143,276	142,000	0	190	0	190	820	141,767	(1,243)	(6,067)	(7,310)	963	04/21/2031
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES	A	12/07/2022	Jefferies & Co, Inc		1,145,620	1,000,000	1,066,500	1,046,600	0	(1,967)	0	(1,967)	0	1,044,632	0	100,988	100,988	93,968	07/15/2036
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	12/12/2022	Daiwa Securities Co. Ltd Tokyo		1,672,170	1,500,000	1,496,265	1,497,570	0	81	0	81	0	1,497,651	0	174,519	174,519	128,385	08/01/2034
13645R-BB-9	Canadian Pacific Railway Co CORP FOREIGN		11/14/2022	Scotia Capital Inc		75,976	77,335	79,400	79,167	0	0	0	0	233	77,335	(2,064)	(1,360)	(3,424)	642	11/24/2023
13645R-BC-7	Canadian Pacific Railway Co CORP FOREIGN		03/02/2022	Scotia Capital Inc		70,101	71,048	71,453	71,228	0	525	0	525	209	71,546	(416)	(1,446)	(1,862)	395	02/28/2028
14042M-AA-0	Capital Power Corporation Senior Unsecur		04/01/2022	Empower GWLA FOREX		5,730,852	5,885,693	5,672,027	5,819,993	0	915	0	915	(200,850)	5,767,667	147,609	(36,815)	110,794	113,929	09/14/2026
15135U-AT-6	CENOVUS ENERGY INC DISCOUNT NOTE		04/22/2022	Various		172,430	173,197	166,064	174,153	0	0	0	0	(8,092)	173,183	7,121	(753)	6,368	3,682	02/07/2028
18914L-AA-8	CLOVER LP DISCOUNT NOTE		10/03/2022	Redemption 100.0000		2,354	2,354	2,358	2,427	0	0	0	0	(69)	2,354	(3)	0	(3)	74	03/31/2034
18914L-AB-6	CLOVER LP DISCOUNT NOTE		06/30/2022	Redemption 100.0000		1,377	1,377	1,366	1,406	0	0	0	0	(40)	1,377	11	0	11	29	06/30/2034
19239C-AA-4	COGECO COMMS USA II LP COGECO COMMUNICAT		03/22/2022	CIBC World Mkts Corp London		42,447	47,598	47,410	47,500	0	0	0	0	(90)	47,598	188	(5,152)	(4,964)	731	09/22/2031
22576C-D@-7	Crescent Point Energy Corp Senior Note	A	05/23/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,111	05/23/2022
22576C-E#-4	Crescent Point Energy Corp Senior Note	A	04/01/2022	Various		4,596,164	4,596,074	4,729,057	4,704,588	0	(18,583)	0	(18,583)	0	4,686,004	0	(89,841)	(89,841)	52,602	06/12/2023
22576C-H*-5	Crescent Point Energy Corp Senior Unsecu	A	04/01/2022	Various		10,260,133	10,213,498	10,213,498	10,213,498	0	0	0	0	0	10,213,498	0	46,635	46,635	198,709	04/11/2023
227107-AP-4	CROMBIE REAL ESTATE INV CROMBIE REAL EST		03/09/2022	Scotia Capital Inc		17,425	17,167	19,012	18,511	0	(38)	0	(38)	463	18,209	(728)	(783)	(1,511)	147	06/21/2027
227107-AQ-2	CROMBIE REAL ESTATE INV REIT		03/09/2022	Scotia Capital Inc		7,360	7,803	7,959	7,849	0	2	0	2	111	7,739	(224)	(379)	(603)	93	03/31/2028
227107-AR-0	CROMBIE REAL ESTATE INV Corp Foreign		03/09/2022	Scotia Capital Inc		6,562	7,023	7,109	7,101	0	0	0	0	9	6,999	(111)	(437)	(548)	95	10/09/2030
227107-AS-8	CROMBIE REAL ESTATE INV DISCOUNT NOTE		04/21/2022	Scotia Capital Inc		44,434	52,789	52,134	51,935	0	9	0	9	202	52,479	334	(8,046)	(7,712)	1,141	08/12/2031
233852-AC-6	DAIMLER TRUCKS FI CANADA Corp Foreign		11/08/2022	Various		82,598	85,301	85,988	87,070	0	3	0	3	(1,082)	85,291	(700)	(2,692)	(3,392)	738	12/15/2023
233852-AD-4	DAIMLER TRUCKS FI CANADA Corp Foreign		05/17/2022	CIBC World Martkets Corp		73,993	77,851	78,163	79,147	0	4	0	4	(984)	77,835	(332)	(3,842)	(4,174)	707	12/13/2024
26153W-AF-6	DREAM INDUSTRIAL REIT DIRUCN 2.057 06/17		02/22/2022	National Bank Of Canada		57,701	61,270	63,313	61,335	0	10	0	10	1,985	60,868	(2,462)	(3,167)	(5,629)	238	06/17/2027
26153W-AG-4	DREAM INDUSTRIAL REIT 2.539% 12/07/27		03/09/2022	Scotia Capital Inc		22,571	23,409	23,662	23,750	0	0	0	0	(88)	23,409	(253)	(838)	(1,091)	155	12/07/2027
292505-AD-6	ENCANA CORPORATION CORP FOREIGN	A	09/20/2022	Various		21,549,800	20,330,000	21,326,437	20,973,615	0	(25,235)	0	(25,235)	0	20,948,380	0	601,420	601,420	1,457,266	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP FOREIGN	A	09/20/2022	Toronto Dominion Securities		7,275,840	6,864,000	7,382,026	7,242,217	0	(10,785)	0	(10,785)	0	7,231,432	0	44,408	44,408	501,477	08/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29250Z-AZ-1	ENBRIDGE PIPELINES INC DISCOUNT NOTE		05/17/2022	Scotia Capital Inc		46,060	54,496	57,844	55,375	0	2	0	2	2,471	54,457	(3,391)	(8,397)	(11,788)	781	05/12/2031
29251Z-BU-0	ENBRIDGE INC ENBRIDGE INC		03/02/2022	Scotia Capital Inc		79,342	86,641	86,098	86,943	0	7	0	7	(838)	86,508	397	(7,166)	(6,769)	1,207	09/21/2033
292766-A#-9	Enerplus Corporation Senior Note	A	05/15/2022	Redemption 100.0000		1,793,000	1,793,000	1,793,000	1,793,000	0	0	0	0	0	1,793,000	0	0	0	39,446	05/15/2024
292766-A#-9	Enerplus Corporation Senior Note	A	12/01/2022	Various		5,239,368	5,218,074	5,427,074	5,386,546	0	(30,558)	0	(30,558)	0	5,355,988	0	(116,620)	(116,620)	104,981	05/15/2024
318069-A*-2	Finning International Inc Senior Note	A	01/19/2022	Maturity		8,000,000	8,000,000	8,240,952	8,001,312	0	(1,312)	0	(1,312)	0	8,000,000	0	0	0	159,200	01/19/2022
318071-AF-4	FINNING INTL INC CORP FOREIGN		08/11/2022	RBC Dominion Securities Inc		73,399	78,462	74,761	78,773	0	48	0	48	(3,858)	78,122	3,158	(4,723)	(1,565)	2,062	08/14/2026
35085Z-BU-9	407 INTL INC CORP FOREIGN		11/01/2022	RBC Dominion Securities Inc		117,483	146,671	164,441	172,488	0	(283)	0	(283)	(8,721)	159,506	(3,978)	(42,022)	(46,000)	6,473	03/08/2049
35085Z-BV-7	407 INTL INC DISCOUNT NOTE		11/01/2022	RBC Dominion Securities Inc		34,764	51,335	52,185	55,335	0	2	0	2	(3,154)	51,260	(922)	(16,496)	(17,418)	1,760	03/07/2050
37045Y-AG-9	GENERAL MOTORS FINANCIAL OF CA CORP FORE		05/10/2022	Various		72,163	77,846	78,281	79,139	0	2	0	2	(837)	77,819	(484)	(5,656)	(6,140)	619	04/15/2026
380355-AD-9	GOEASY LTD CORP FOREIGN	A	04/01/2022	Conversion		1,496,596	1,500,000	1,546,875	1,538,615	0	(5,016)	0	(5,016)	0	1,533,600	0	(37,004)	(37,004)	26,875	12/01/2024
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE		08/01/2022	Redemption 100.0000		1,494	1,494	1,459	1,511	0	0	0	0	(52)	1,494	35	0	35	46	01/31/2035
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		12/16/2022	Various		478,865	478,865	469,669	504,937	0	0	0	0	(35,267)	478,865	9,195	0	9,195	24,059	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured		12/16/2022	Redemption 100.0000		967,712	967,712	1,137,798	1,007,593	0	0	0	0	130,205	967,712	(170,085)	0	(170,085)	23,415	06/16/2023
390730-AK-5	Great Lakes Power Limited Senior Subordi		04/01/2022	Empower GWLA FOREX		3,744,926	3,679,656	3,555,684	3,638,581	0	1,419	0	1,419	470,192	4,202,747	92,555	(457,821)	(365,266)	53,232	06/16/2023
39138C-AH-9	GREAT-WEST LIFECO INC GREAT-WEST LIFECO		08/11/2022	Wood Gundy Inc		44,990	47,077	47,216	47,500	0	0	0	0	(284)	47,077	(139)	(2,087)	(2,226)	1,512	02/28/2028
39138C-AL-0	GREAT-WEST LIFECO INC DISCOUNT NOTE		08/11/2022	Scotia Capital Inc		13,103	15,692	15,893	15,833	0	0	0	0	59	15,692	(200)	(2,589)	(2,789)	350	12/31/2081
39191Z-AY-5	GREATER TORONTO AIRPORTS AUTHO CORP		09/23/2022	Scotia Capital Inc		72,889	73,608	98,120	101,558	0	(604)	0	(604)	(5,072)	93,836	(2,047)	(20,947)	(22,994)	2,866	12/02/2041
448055-AP-8	HUSKY ENERGY INC CORP FOREIGN	A	05/13/2022	JANE STREET EXECUTION SERVICES		3,259,377	3,300,000	3,460,311	3,424,061	0	(5,814)	0	(5,814)	0	3,418,247	0	(158,870)	(158,870)	85,507	04/15/2029
44932W-AA-8	HYUNDAI CAPITAL CANADA DISCOUNT NOTE		03/09/2022	Scotia Capital Inc		36,978	39,015	40,795	39,584	0	0	0	0	1,211	39,015	(1,779)	(2,037)	(3,816)	255	05/12/2026
496676-AA-5	KINGSTON SOLAR LP 3.571% 07/31/35		07/31/2022	Redemption 100.0000		3,323	3,323	3,207	3,360	0	0	0	0	(153)	3,323	116	0	116	92	07/31/2035
496902-AQ-0	KINROSS GOLD CORP CORP FOREIGN	A	04/01/2022	Conversion		11,653,013	11,335,000	13,016,457	12,725,398	0	(62,592)	0	(62,592)	0	12,662,806	0	(1,009,794)	(1,009,794)	362,720	07/15/2027
56501R-AJ-5	MANULIFE FINANCIAL CORP CORP FOREIGN		03/04/2022	National Bank Financial		7,501	7,834	7,130	7,917	0	0	0	0	(787)	7,834	703	(333)	370	70	05/13/2035
56501R-AM-8	MANULIFE FINANCIAL CORP MANULIFE FINANCI		08/11/2022	Scotia Capital Inc		13,162	15,692	16,078	15,833	0	0	0	0	244	15,692	(385)	(2,530)	(2,915)	488	03/19/2082
575385-AD-1	MASONITE INTERNATIONAL CORP CORP FOREIGN	A	04/13/2022	Merrill Lynch,Pierce,Fenner &		1,940,000	2,000,000	2,130,000	2,092,060	0	(10,041)	0	(10,041)	0	2,082,019	0	(142,019)	(142,019)	75,549	02/01/2028
63306A-HB-5	NATIONAL BK CDA MONTREAL QUE NATIONAL BA		05/17/2022	Nesbitt Burns		7,150	7,785	8,094	7,917	0	0	0	0	177	7,785	(309)	(635)	(944)	94	11/04/2026
65479E-AB-0	NISSAN CDA INC NISSAN CANADA INC		02/22/2022	RBC Dominion Securities Inc		75,533	78,552	79,061	79,167	0	0	0	0	(106)	78,552	(509)	(3,019)	(3,528)	702	09/22/2025
663307-AF-3	NORTHWEST REDWATER DISCOUNT NOTE		05/17/2022	CIBC World Martkets Corp		76,779	77,851	70,760	79,025	0	7	0	7	(8,195)	77,719	6,882	(939)	5,943	1,532	06/01/2029
663307-AL-0	NORTHWEST REDWATER DISCOUNT NOTE		05/17/2022	Various		48,452	51,210	50,296	52,564	0	(49)	0	(49)	(2,419)	52,276	2,181	(3,824)	(1,643)	574	06/01/2027
663307-AM-8	NORTHWEST REDWATER DISCOUNT NOTE		05/17/2022	CIBC World Martkets Corp		67,756	77,851	84,351	85,163	0	(145)	0	(145)	(1,137)	83,605	(277)	(15,848)	(16,125)	1,316	06/01/2035
663307-AR-7	NORTHWEST REDWATER 3.750% 06/01/51		05/25/2022	Nesbitt Burns		6,383	7,792	8,071	7,883	0	0	0	0	188	7,759	(312)	(1,377)	(1,689)	142	06/01/2051
66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO		06/30/2022	Redemption 100.0000		2,064	2,064	2,030	2,107	0	0	0	0	(78)	2,064	34	0	34	34	06/30/2042
66509C-AD-2	Northern Courier Pipeline LP Senior Secu		12/31/2022	Redemption 100.0000		1,733,010	1,733,010	1,746,449	1,813,714	0	0	0	0	(67,264)	1,733,010	(13,440)	0	(13,440)	44,119	06/30/2042
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN		12/31/2022	Redemption 100.0000		1,643	1,643	1,923	1,715	0	0	0	0	207	1,643	(280)	0	(280)	53	06/30/2032
669771-AS-6	TRANSCANADA CORP DEBENTURES	A	08/01/2022	PLAZLBVA		4,102,445	4,000,000	4,760,640	4,081,217	0	(37,521)	0	(37,521)	0	4,043,696	0	58,749	58,749	263,375	04/01/2023
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se		12/31/2022	Redemption 100.0000		38,374	38,374	38,663	39,923	0	0	0	0	(1,260)	38,374	(289)	0	(289)	1,098	06/30/2042
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore		09/29/2022	Redemption 100.0000		279	279	282	291	0	0	0	0	(8)	279	(4)	0	(4)	8	03/31/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei		06/30/2022	Redemption 100.0000		309	309	306	315	0	0	0	0	(9)	309	3	0	3	6	12/31/2032
67077M-AS-7	NUTRIEN LTD CORP FOREIGN	A	06/30/2022	Tender (Corp Action)		(650)	0	0	(5)	0	5	0	5	0	0	0	(650)	(650)	0	01/15/2045
67077M-AT-5	NUTRIEN LTD CORP FOREIGN	A	05/13/2022	JANE STREET EXECUTION SERVICES		11,234,008	11,300,000	11,560,304	11,495,764	0	(9,196)	0	(9,196)	0	11,486,568	0	(252,560)	(252,560)	297,943	04/01/2029
67077M-AU-2	NUTRIEN LTD CORP FOREIGN	A	06/28/2022	Goldman Sachs & Co		1,675,690	1,700,000	2,323,016	2,302,392	0	(7,282)	0	(7,282)	0	2,295,111	0	(619,421)	(619,421)	63,278	04/01/2049
67077M-AU-2	NUTRIEN LTD CORP FOREIGN	A	04/18/2022	HARTPARUA		3,234,350	3,000,000	3,977,580	3,948,089	0	(6,659)	0	(6,659)	0	3,941,429	0	(707,079)	(707,079)	82,500	04/01/2049
674482-C#-9	Obsidian Energy Ltd. Series X Sr GTD Not	A	07/27/2022	Call 100.0000		10,577,663	10,429,560	7,092,453	10,429,560	0	0	0	0	0	10,429,560	0	0	0	620,095	11/30/2022
674482-C*-3	Obsidian Energy Ltd. Series G Senior Gua	A	07/27/2022	Call 100.0000		3,768,857	3,699,475	2,515,292	3,699,475	0	0	0	0	0	3,699,475	0	0	0	272,109	11/30/2022
674482-C@-1	Obsidian Energy Ltd. Series S Sr Gtd Not	A	07/27/2022	Various		3,612,488	3,551,496	2,615,338	3,551,496	0	0	0	0	0	3,551,496	0	0	0	306,447	11/30/2022
674482-D*-2	Obsidian Energy Ltd. Series Y Sr GTD Not	A	07/27/2022	Various		4,491,730	4,427,532	3,010,838	4,427,532	0	0	0	0	0	4,427,532	0	0	0	267,120	11/30/2022
68214W-AQ-1	OMERS REALTY CORP DISCOUNT NOTE		01/11/2022	Scotia Capital Inc		28,056	26,931	27,444	26,917	0	0	0	0	527	26,931	(513)	1,126	613	242	10/04/2027
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CORP FORE	A	04/01/2022	Conversion		814,022	790,000	822,390	818,893	0	(5,355)	0	(5,355)	0	813,538	0	484	484	20,946	04/15/2025
70632Z-AR-2	PEMBINA PIPELINE CORP CORP Foreign		05/17/2022	DESJARDINS		51,476	63,060	58,632	64,073	0	2	0	2	(5,442)	63,010	4,377	(11,534)	(7,157)	1,388	05/28/2050
707887-C#-0	Obsidian Energy Ltd. Senior Note	A	07/27/2022	Call 100.0000		1,363,268	1,344,537	914,331	1,344,537	0	0	0	0	0	1,344,537	0	0	0	79,453	11/30/2022
716442-AH-1	PETRO CANADA BONDS 5.350% 07/15/33	A	10/07/2022	Tender (Corp Action)		3,590,406	3,700,000	3,424,839	3,536,015	0	7,569	0	7,569	0	3,543,584	0	46,822	46,822	243,039	07/15/2033
71644E-AF-9	PETRO CANADA DEBENTURES	A	12/07/2022	Daiwa Securities Co. Ltd Tokyo		1,091,580	1,000,000	1,147,780	1,065,382	0	(7,458)	0	(7,458)	0	1,057,924	0	33,656	33,656	74,667	11/15/2028
71644E-AG-7	PETRO CANADA NOTES 5.950% 05/15/35	A	10/07/2022	Tender (Corp Action)		2,022,680	2,000,000	1,994,080	1,996,005	0	168	0	168	0	1,996,173	0	26,507	26,507	106,439	05/15/2035
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured		11/15/2022	Redemption 100.0000		51,633	51,633	50,446	52,976	0	0	0	0	(2,530)	51,633	1,187	0	1,187	1,307	02/18/2042
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP		12/12/2022	Redemption 100.0000		3,759	3,759	4,045	3,833	0	2	0	2	210	3,759	(286)	0	(286)	66	05/12/2050
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR		12/12/2022	Redemption 100.0000		19,821	19,821	20,004	20,918	0	12	0	12	(925)	19,821	(183)	0	(183)	426	09/12/2051
75585R-RM-9	REAL ESTATE ASSET LIQUIDITY TR CORP		12/12/2022	Redemption 100.0000		5,590	5,590	5,558	5,843	0	0	0	0	(285)	5,590	31	0	31	103	02/12/2055
75585R-SL-0	REAL ESTATE ASSET LIQUIDITY TR CORP		12/12/2022	Redemption 100.0000		1,875	1,875	1,957	1,930	0	0	0	0	26	1,875	(82)	0	(82)	28	01/12/2030
766910-BH-5	RIOCAN REAL ESTATE INVST REIT		05/17/2022	Nesbitt Burns		47,983	54,496	56,541	55,417	0	0	0	0	1,124	54,496	(2,045)	(6,513)	(8,558)	815	11/08/2028
775109-AP-6	ROGERS COMMUN INC. CORP FOREIGN		02/22/2022	National Bank Financial		143,230	117,827	155,651	155,284	0	(207)	0	(207)	70	153,871	(1,276)	(10,641)	(11,917)	2,415	11/04/2039
775109-AQ-4	ROGERS COMMUN INC. CORP FOREIGN		02/22/2022	National Bank Financial		97,574	84,836	107,920	105,608	0	(105)	0	(105)	2,178	104,685	(2,996)	(7,111)	(10,107)	2,578	08/25/2040
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN	A	04/01/2022	Conversion		502,027	500,000	499,225	499,881	0	31	0	31	0	499,911	0	2,115	2,115	8,167	03/15/2023
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN	A	05/18/2022	RBC Capital Markets		1,787,500	2,000,000	2,014,020	2,011,428	0	(127)	0	(127)	0	2,011,301	0	(223,801)	(223,801)	61,250	03/15/2043
775109-BB-6	ROGERS COMMUN INC. CORP FOREIGN	A	05/26/2022	RBC Capital Markets		1,908,844	1,960,000	2,169,726	2,140,453	0	(2,118)	0	(2,118)	0	2,138,335	0	(229,491)	(229,491)	69,689	03/15/2044
775109-BG-5	ROGERS COMMUN INC. CORP FOREIGN	A	05/18/2022	RBC Capital Markets		1,966,110	2,310,000	2,296,094	2,296,979	0	70	0	70	0	2,297,049	0	(330,939)	(330,939)	75,877	02/15/2048
775109-BJ-9	ROGERS COMMUN INC. 3.250% 05/01/29		02/22/2022	Nesbitt Burns		88,969	91,120	89,799	93,797	0	(39)	0	(39)	(4,434)	93,027	3,703	(4,058)	(355)	933	05/01/2029
775109-BK-6	ROGERS COMMUN INC. CORP FOREIGN		08/11/2022	Wood Gundy Inc		143,749	149,078	155,102	157,800	0	(853)	0	(853)	(3,004)	155,552	1,609	(11,804)	(10,195)	4,828	03/31/2027
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER	A	03/22/2022	Maturity		10,400,000	10,400,000	10,400,000	10,400,000	0	0	0	0	0	10,400,000	0	0	0	21,171	03/22/2022
780086-RQ-9	ROYAL BANK OF CANADA CORP		08/11/2022	RBC Dominion Securities Inc		180,490	196,155	190,266	197,918	0	0	0	0	(7,652)	196,155	5,889	(15,665)	(9,776)	4,767	01/28/2027
780086-SV-7	ROYAL BANK OF CANADA CORP Foreign		08/11/2022	Scotia Capital Inc		21,685	23,539	22,855	23,750	0	0	0	0	(896)	23,539	684	(1,854)	(1,170)	910	02/24/2081
780086-SY-1	ROYAL BANK OF CANADA CORP Foreign		03/03/2022	RBC Dominion Securities Inc		94,157	102,726	103,011	102,917	0	0	0	0	94	102,726	(285)	(8,569)	(8,854)	961	01/28/2033
780086-UA-0	ROYAL BANK OF CANADA ROYAL BANK OF CANAD		03/03/2022	RBC Dominion Securities Inc		157,620	165,785	166,183	165,863	0	62	0	62	(26)	165,460	(439)	(7,839)	(8,278)	1,408	11/03/2031
78012K-ZG-5	ROYAL BANK OF CANADA CORP FOREIGN	A	02/01/2022	Maturity		10,000,000	10,000,000	9,892,400	9,996,594	0	3,406	0	3,406	0	10,000,000	0	0	0	137,500	02/01/2022
78016E-YH-4	ROYAL BANK OF CANADA CORP FOREIGN	A	04/08/2022	RBC Capital Markets		23,127,804	26,420,000	26,389,353	26,389,428	0	1,013	0	1,013	0	26,390,440	0	(3,262,636)	(3,262,636)	275,135	11/03/2031
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LT CORP FORE	A	10/19/2022	Call 100.0000		6,500,000	6,500,000	6,557,460	6,514,844	0	(14,794)	0	(14,794)	0	6,500,050	0	(50)	(50)	157,896	11/20/2022
82028K-AQ-4	SHAW COMMUNICATIONS INC CORP FOREIGN		02/22/2022	Nesbitt Burns		67,001	54,986	72,809	72,458	0	(97)	0	(97)	205	71,799	(767)	(4,799)	(5,566)	1,088	11/09/2039
82028K-AW-1	SHAW COMMUNICATIONS INC SHAW COMMUNICATI		08/11/2022	Wood Gundy Inc		15,922	16,477	17,720	17,764	0	(136)	0	(136)	(98)	17,470	(60)	(1,548)	(1,608)	601	03/01/2027
82028K-AY-7	SHAW COMMUNICATIONS INC SHAW COMMUNICATI		08/11/2022	Scotia Capital Inc		30,079	30,600	34,128	34,109	0	(281)	0	(281)	(88)	33,527	(214)	(3,447)	(3,661)	1,053	11/02/2028
82028K-AZ-4	SHAW COMMUNICATIONS INC CORP FOREIGN		02/22/2022	Scotia Capital Inc		61,688	63,627	65,222	65,567	0	(27)	0	(27)	(369)	65,031	(141)	(3,343)	(3,484)	437	12/10/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
82028K-BB-6	SHAW COMMUNICATIONS INC CORP FOREIGN		02/22/2022	DESJARDINS		80,011	86,407	81,143	87,663	0	(10)	0	(10)	(6,570)	86,971	5,888	(6,960)	(1,072)	529	12/09/2030
83179X-AL-2	SMARTCENTRES REAL ESTATE INVT SMARTCENTR		08/11/2022	RBC Dominion Securities Inc		19,701	21,185	22,524	22,029	0	(74)	0	(74)	474	21,760	(668)	(2,060)	(2,728)	456	06/11/2027
83179X-AM-0	SMARTCENTRES REAL ESTATE INVT SMARTCENTR		09/21/2022	RBC Dominion Securities Inc		35,048	40,315	44,799	44,154	0	(106)	0	(106)	623	41,541	(3,130)	(6,492)	(9,622)	1,189	12/11/2030
83179X-AP-3	SMARTCENTRES REAL ESTATE INVT REIT		08/11/2022	RBC Dominion Securities Inc		19,490	22,754	22,568	22,127	0	69	0	69	460	21,997	(659)	(2,507)	(3,166)	339	12/18/2028
86682Z-AN-6	SUN LIFE FINANCIAL INC CORP Foreign		03/04/2022	RBC Dominion Securities Inc		7,026	7,834	7,452	7,895	0	16	0	16	(457)	7,829	375	(803)	(428)	70	10/01/2035
86721Z-AP-4	SUNCOR ENERGY INC CORP FOREIGN		04/20/2022	Various		29,846	31,776	29,762	31,608	0	2	0	2	(1,831)	31,719	1,939	(1,873)	66	366	05/24/2029
86721Z-AQ-2	SUNCOR ENERGY INC CORP FOREIGN		04/22/2022	DESJARDINS		135,728	132,133	119,530	132,644	0	16	0	16	(13,073)	131,796	12,208	3,932	16,140	3,569	04/09/2030
87425E-AE-3	Talisman Energy Inc DEBENTURES	A	06/28/2022	Call 118.8060		2,176,526	1,832,000	1,959,858	1,888,627	0	(4,042)	0	(4,042)	0	1,884,585	0	(52,585)	(52,585)	437,869	10/15/2027
87425E-AK-9	Talisman Energy Inc CORPORATE	A	06/28/2022	Call 129.8860		1,324,837	1,020,000	715,550	748,092	0	3,665	0	3,665	0	751,757	0	268,243	268,243	362,743	02/01/2038
87971M-BG-7	TELUS CORP TELUS CORPORATION		01/10/2022	RBC Dominion Securities Inc		27,273	26,030	26,068	27,150	0	(4)	0	(4)	(1,390)	27,047	1,291	226	1,517	344	03/01/2028
87971M-BJ-1	TELUS CORP CORP FOREIGN		02/22/2022	National Bank Financial		77,931	78,552	76,913	80,673	0	(27)	0	(27)	(4,130)	80,017	3,501	(2,086)	1,415	810	05/02/2029
87971M-BL-6	TELUS CORP DISCOUNT NOTE		08/11/2022	Wood Gundy Inc		73,852	78,462	76,004	79,096	0	8	0	8	(3,064)	78,400	2,360	(4,548)	(2,188)	2,372	07/08/2026
87971M-BP-7	TELUS CORP CORP FOR 3.950% 02/16/50		02/22/2022	Nesbitt Burns		61,317	68,340	65,270	68,322	0	3	0	3	(3,024)	67,794	2,493	(6,477)	(3,984)	1,412	02/16/2050
87971M-BQ-5	TELUS CORP Corp Foreign		08/11/2022	Wood Gundy Inc		63,520	70,616	64,366	71,089	0	14	0	14	(6,691)	70,471	6,060	(6,952)	(892)	1,739	01/27/2028
89114T-ZJ-4	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	04/13/2022	Various		92,251,822	100,391,000	99,247,896	99,271,402	0	20,571	0	20,571	0	99,291,973	0	(7,040,151)	(7,040,151)	944,595	09/10/2031
89117F-PG-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		08/11/2022	Various		231,600	246,625	247,911	251,911	0	3,658	0	3,658	(6,204)	253,802	4,437	(22,202)	(17,765)	7,475	01/26/2032
89352H-AK-5	TRANS-CANADA PIPELINES CORP FOREIGN	A	04/01/2022	Conversion		10,145,905	10,000,000	9,937,100	9,986,524	0	2,063	0	2,063	0	9,988,587	0	157,318	157,318	171,875	10/16/2023
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN		05/17/2022	Various		334,836	311,890	263,384	280,748	0	923	0	923	4,965	277,404	(9,232)	57,432	48,200	7,938	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN		03/04/2022	RBC Dominion Securities Inc		86,630	62,669	106,018	83,210	0	(151)	0	(151)	15,472	82,211	(16,321)	4,420	(11,901)	2,799	02/17/2039
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN		05/19/2022	RBC Dominion Securities Inc		107,739	93,622	131,368	106,778	0	(216)	0	(216)	19,855	105,049	(21,368)	2,690	(18,678)	4,147	09/02/2038
91831A-AC-5	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	04/01/2022	Conversion		5,853,383	5,808,000	5,927,790	5,885,500	0	(15,890)	0	(15,890)	0	5,869,610	0	(16,227)	(16,227)	164,036	04/15/2025
918423-BA-1	VW CREDIT CANADA INC CORP FOREIGN		11/08/2022	Nesbitt Burns		62,321	67,052	70,281	71,178	0	21	0	21	(896)	67,003	(3,300)	(4,682)	(7,982)	1,281	12/10/2024
94106B-AC-5	WASTE CONNECTIONS INC CORP FOREIGN	A	03/03/2022	BPN Paribas Securities		4,276,251	4,635,000	4,627,399	4,627,516	0	69	0	69	0	4,627,585	0	(351,334)	(351,334)	47,303	01/15/2032
96467A-A*-2	Whitecap Resources, Inc. Senior Secured		01/05/2022	Various		108,616,605	108,616,605	105,175,492	109,201,328	0	0	0	0	(4,025,836)	108,616,605	3,441,113	0	3,441,113	1,879,067	01/05/2022
98462Y-AE-0	YAMANA GOLD CORP FOREIGN	A	01/21/2022	Tax Free Exchange		3,060,000	3,060,000	3,060,000	3,060,000	0	0	0	0	0	3,060,000	0	0	0	36,886	08/15/2031
C0557@-AA-0	Badger Daylighting LP Senior Note	A	01/24/2022	Various		3,865,667	3,865,667	3,865,667	3,865,667	0	0	0	0	0	3,865,667	0	0	0	93,356	01/24/2022
C1034#-AA-9	6180 Quebec Inc. CTL 3.640% 11/15/42		12/15/2022	Redemption 100.0000		41,517	41,517	45,048	44,758	0	0	0	0	291	41,517	(3,531)	0	(3,531)	1,579	11/15/2042
C1465*-AK-9	CGI Group Inc Senior Note	A	09/12/2022	Various		14,367,143	14,367,143	14,537,217	14,473,993	0	(106,850)	0	(106,850)	0	14,367,143	0	0	0	537,331	09/12/2024
C3298*-AA-0	Ag Growth Intl Inc - Hansen Senior Secur		05/09/2022	Call 100.0000		5,287,880	5,117,928	5,424,837	5,256,700	0	0	0	0	168,137	5,117,928	(306,908)	0	(306,908)	276,450	05/22/2025
C4111#-AF-8	Graymont Western Canada Inc Senior Note	A	01/10/2022	Redemption 100.0000		736,550	736,550	736,550	736,550	0	0	0	0	0	736,550	0	0	0	25,301	01/10/2023
C4111#-AF-8	Graymont Western Canada Inc Senior Note	A	04/01/2022	Empower PICA GWLA		1,504,769	1,473,101	1,473,101	1,473,101	0	0	0	0	0	1,473,101	0	31,669	31,669	73,371	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2022	Redemption 100.0000		1,149,500	1,149,500	1,149,500	1,149,500	0	0	0	0	0	1,149,500	0	0	0	27,013	06/21/2027
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	12/01/2022	PARCC Custody PPC		495,427	512,500	512,500	512,500	0	0	0	0	0	512,500	0	(17,073)	(17,073)	22,749	06/21/2027
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2		04/01/2022	Various		7,303,309	6,950,461	7,598,059	7,467,463	0	(101,022)	0	(101,022)	(2,972)	7,449,543	86,074	(146,234)	(60,160)	158,123	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		12/16/2022	Various		368,761	368,761	361,679	388,838	0	0	0	0	(27,159)	368,761	7,081	0	7,081	18,527	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		04/01/2022	Empower GWLA FOREX		10,786,793	10,364,490	11,137,623	10,985,386	0	(127,625)	0	(127,625)	(4,346)	10,980,280	126,864	(193,486)	(66,622)	199,516	06/16/2023
C4861*-AL-1	Irving Oil Limited/Highlands Senior Note	A	04/01/2022	Various		3,937,858	3,830,062	4,095,657	3,990,358	0	(10,606)	0	(10,606)	0	3,979,752	0	(41,894)	(41,894)	125,432	08/08/2025
C4861*-AN-7	Irving Oil Limited/Highlands Senior Unse	A	04/01/2022	Empower PICA GWLA		3,967,616	3,830,062	3,830,062	3,830,062	0	0	0	0	0	3,830,062	0	137,554	137,554	81,289	10/31/2028
C4862#-AB-8	Mosaic Forest Management L.P. Senior Sec	A	04/01/2022	Empower PICA GWNY		3,808,736	3,574,724	4,147,397	4,101,395	0	(34,738)	0	(34,738)	0	4,066,657	0	(257,920)	(257,920)	128,452	08/30/2025
C4931*-AP-8	Keyera Partnership Senior Note	A	12/01/2022	PARCC Custody PPC		968,146	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(31,854)	(31,854)	39,805	06/19/2024
C4931*-AS-2	Keyera Partnership Senior Note		04/01/2022	Empower GWNY FOREX		7,838,158	7,684,095	8,370,579	8,313,551	0	(45,265)	0	(45,265)	(3,289)	8,361,605	96,609	(523,447)	(426,838)	179,577	10/10/2025
C4931*-AY-9	Keyera Partnership Senior Unsecured		04/01/2022	Empower GWLA FOREX		6,137,785	6,132,760	5,944,787	6,064,302	0	1,519	(1)	1,520	(151,888)	6,068,655	154,722	69,131	223,853	62,605	06/16/2023
C7051*-AA-8	GCT Canada Limited Partnership Senior Se		04/01/2022	Empower GWLA FOREX		7,230,840	7,356,177	7,562,693	7,544,417	0	(16,362)	0	(16,362)	(2,985)	7,613,030	87,960	(382,190)	(294,230)	83,607	12/15/2025
C8894#-AL-9	Tolko Industries Ltd. Senior Note	A	02/22/2022	Various		3,146,610	3,146,610	3,120,238	3,145,697	0	913	0	913	0	3,146,610	0	0	0	74,356	02/22/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Not	A	12/01/2022	PARCC Custody PPC		5,059,371	5,100,000	5,100,000	5,100,000	0	0	0	0	0	5,100,000	0	(40,629)	(40,629)	325,423	10/20/2025
C8973@-AA-9	Gaz Metro Inc. Senior Secured Note	A	04/01/2022	Various		2,995,235	2,987,448	2,996,412	2,988,032	0	(398)	0	(398)	0	2,987,635	0	7,600	7,600	43,564	05/15/2022
C9082@-AA-5	Transurban Cardinal Hldngs LTD Senior Se		04/01/2022	Empower GWLA FOREX		3,156,733	3,122,945	3,187,245	3,165,531	0	(17,322)	0	(17,322)	(1,252)	3,183,741	36,784	(27,008)	9,776	54,689	02/10/2023
00185A-AC-8	AON PLC CORP FOREIGN 4.450% 05/24/43	D	04/18/2022	HARTPARUA		6,170,959	6,525,000	7,822,021	7,801,773	0	(12,806)	0	(12,806)	0	7,788,967	0	(1,618,008)	(1,618,008)	116,952	05/24/2043
00185A-AG-9	AON PLC CORP FOREIGN 4.600% 06/14/44	D	04/18/2022	HARTPARUA		1,254,599	1,285,000	1,584,521	1,582,395	0	(2,829)	0	(2,829)	0	1,579,567	0	(324,967)	(324,967)	20,524	06/14/2044
00185A-AH-7	AON PLC CORP FOREIGN 4.750% 05/15/45	D	04/18/2022	HARTPARUA		1,002,801	1,000,000	1,311,410	1,300,199	0	(2,770)	0	(2,770)	0	1,297,429	0	(294,628)	(294,628)	20,319	05/15/2045
01538T-AA-3	ALFA DESARROLLO SPA CORP FOREIGN	D	09/30/2022	Various		57,524	57,524	57,836	57,833	0	(310)	0	(310)	0	57,524	0	0	0	1,700	09/27/2051
01749T-AN-0	ADAGIO CLO CLO 5.029% 01/15/30	D	10/17/2022	Paydown		7,477,045	7,477,045	7,477,045	7,477,045	0	0	0	0	0	7,477,045	0	0	0	78,251	01/15/2030
01750F-AJ-5	AXA CLO CLO 5.393% 07/20/32	D	04/01/2022	Conversion		11,728,857	11,800,000	11,800,000	11,800,000	0	0	0	0	0	11,800,000	0	(71,143)	(71,143)	71,319	07/20/2032
02364W-AJ-4	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	06/24/2022	Citigroup Capital Markets Inc		177,865	157,000	197,958	187,879	0	(864)	0	(864)	0	187,014	0	(9,149)	(9,149)	8,257	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	04/18/2022	HARTPARUA		10,129,132	8,600,000	8,487,243	8,508,745	0	1,442	0	1,442	0	8,510,188	0	1,618,944	1,618,944	291,176	03/30/2040
03328T-BA-2	ANCHORAGE CLO CLO 5.464% 01/28/31	D	04/01/2022	Conversion		8,946,816	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(53,184)	(53,184)	49,734	01/28/2031
03329Z-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO	D	04/01/2022	Conversion		5,478,075	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(21,925)	(21,925)	37,089	10/13/2030
03330F-AA-9	ANCHORAGE CLO CLO 6.193% 01/20/32	D	02/25/2022	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	15,047	01/20/2032
03332P-AE-7	ANCHORAGE CLO CLO 5.829% 07/15/34	D	04/01/2022	Conversion		4,464,516	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(35,484)	(35,484)	67,016	07/15/2034
03835J-BA-0	APRES STATIC CLO CLO 5.264% 10/15/28	D	10/17/2022	Paydown		25,770,362	25,770,362	25,770,362	25,770,362	0	0	0	0	0	25,770,362	0	0	0	226,296	10/15/2028
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	D	08/10/2022	Barclays Capital Inc		849,295	684,000	912,812	851,692	0	(4,652)	0	(4,652)	0	847,040	0	2,255	2,255	40,074	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	D	06/27/2022	Morgan Stanley & Co, Inc		392,280	430,000	436,669	435,348	0	(84)	0	(84)	0	435,263	0	(42,983)	(42,983)	13,426	09/18/2042
046353-AT-5	ASTRAZENECA PLC CORP FOREIGN	D	04/01/2022	Conversion		19,722,744	18,714,000	21,515,373	21,399,976	0	(93,543)	0	(93,543)	0	21,306,433	0	(1,583,690)	(1,583,690)	528,151	01/17/2029
04940A-AA-0	CRESCENT CLO CLO 5.513% 01/20/34	D	04/01/2022	Conversion		24,778,633	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(221,368)	(221,368)	164,682	01/20/2034
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO	D	11/17/2022	Paydown		1,348,862	1,348,862	1,348,862	1,348,862	0	0	0	0	0	1,348,862	0	0	0	13,631	11/17/2027
04941T-BL-3	ATLAS SENIOR LOAN FUND LTD CLO	D	04/01/2022	Conversion		1,978,440	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(21,560)	(21,560)	13,407	11/27/2031
04965C-AJ-7	CSAM CLO 5.155% 04/22/27	D	10/24/2022	Paydown		2,968,481	2,968,481	2,961,757	2,964,884	0	3,597	0	3,597	0	2,968,481	0	0	0	20,249	04/22/2027
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN	D	11/21/2022	Maturity		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	402,933	11/21/2022
05523*-AD-9	BA Holdings Senior Unsecured Note	C	12/01/2022	PARCC Custody PPC		4,124,955	4,308,696	4,308,696	4,308,696	0	0	0	0	0	4,308,696	0	(183,741)	(183,741)	204,572	06/29/2026
05523R-AE-7	BAE Systems plc CORP FOREIGN	D	04/18/2022	HARTPARUA		1,819,355	2,355,000	2,320,546	2,321,408	0	244	0	244	0	2,321,652	0	(502,297)	(502,297)	41,998	09/15/2050
05530Q-AN-0	BAT INTL FIN PLC CORP FOREIGN	D	04/01/2022	Conversion		2,757,716	3,000,000	3,001,260	3,000,957	0	(34)	0	(34)	0	3,000,923	0	(243,207)	(243,207)	25,854	03/25/2026
05545Q-AH-3	BHP FIN USA LTD CORP FOREIGN	D	12/07/2022	Various		7,004,530	6,446,000	8,023,235	7,686,138	0	(112,630)	0	(112,630)	0	7,573,508	0	(568,978)	(568,978)	329,334	03/01/2026
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	D	12/07/2022	Various		6,158,503	6,600,000	6,062,430	6,156,206	0	10,134	0	10,134	0	6,166,340	0	(7,837)	(7,837)	298,444	02/24/2042
05565Q-DB-1	BP CAPITAL MARKETS PLC CORP FOREIGN	D	06/30/2022	Call 100.0000		20,000,000	20,000,000	19,504,600	19,682,343	0	33,933	0	33,933	0	19,716,275	0	283,725	283,725	408,936	05/04/2026
05574L-FY-9	BNP PARIBAS SA CORP FOREIGN	D	04/01/2022	Conversion		5,050,034	5,000,000	5,046,400	5,008,258	0	(1,707)	0	(1,707)	0	5,006,552	0	43,482	43,482	93,889	03/03/2023
05578A-AJ-7	BPCE SA CORP FOREIGN 3.250% 01/11/28	D	04/01/2022	Conversion		5,271,458	5,394,000	5,758,829	5,752,657	0	(14,097)	0	(14,097)	0	5,738,560	0	(467,102)	(467,102)	126,609	01/11/2028
05578A-AN-8	BPCE SA CORP FOREIGN 2.700% 10/01/29	D	04/26/2022	Merrill Lynch,Pierce,Fenner &		2,454,353	2,725,000	2,812,554	2,806,813	0	(3,127)	0	(3,127)	0	2,803,686	0	(349,333)	(349,333)	42,306	10/01/2029
05578A-AP-3	BPCE SA CORP FOREIGN 1.000% 01/20/26	D	05/12/2022	HSBC Securities (USA) Inc		8,979,100	10,000,000	10,002,400	10,001,946	0	(195)	0	(195)	0	10,001,751	0	(1,022,651)	(1,022,651)	82,222	01/20/2026
05583J-AA-0	BPCE SA CORP FOREIGN 3.000% 05/22/22	D	05/22/2022	Maturity		9,000,000	9,000,000	9,188,100	9,032,075	0	(32,075)	0	(32,075)	0	9,000,000	0	0	0	135,000	05/22/2022
05583J-AH-5	BPCE SA CORP FRGN FLOATER	D	04/01/2022	Conversion		15,841,760	17,135,000	17,153,151	17,149,736	0	(222)	0	(222)	0	17,149,515	0	(1,307,755)	(1,307,755)	137,604	10/06/2026
05583J-AK-8	BPCE SA CORP FRGN FLOATER	D	12/16/2022	PLAX FLEX PUBLIC BONDS		12,227,031	14,000,000	13,941,200	13,927,373	0	125,058	0	125,058	0	14,052,431	0	(1,825,400)	(1,825,400)	334,017	10/19/2027
056752-AH-1	BAIDU INC CORP FOREIGN	D	07/06/2022	Various		7,455,000	7,455,000	7,180,743	7,414,348	0	40,652	0	40,652	0	7,455,000	0	0	0	214,331	07/06/2022
05875F-AY-3	BALLYROCK LTD CLO 5.059% 10/15/28	D	10/17/2022	Call 100.0000		45,609,248	45,609,248	45,609,248	45,609,248	0	0	0	0	0	45,609,248	0	0	0	916,704	10/15/2028
05875F-AY-3	BALLYROCK LTD CLO 5.059% 10/15/28	D	07/15/2022	Paydown		32,852,335	32,852,335	32,852,335	32,852,335	0	0	0	0	0	32,852,335	0	0	0	238,433	10/15/2028
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	11/15/2022	Various		10,449,577	10,449,577	10,535,831	10,524,970	0	(75,392)	0	(75,392)	0	10,449,577	0	0	0	212,493	08/15/2024
05970H-AF-4	General DPR Funding, Ltd. Senior Secured	D	11/15/2022	Various		5,500,000	5,500,000	5,526,931	5,526,221	0	(26,221)	0	(26,221)	0	5,500,000	0	0	0	187,688	05/15/2027
05989S-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	D	04/01/2022	Conversion		188,085	150,000	117,000	130,699	0	469	0	469	0	131,167	0	56,918	56,918	7,370	03/15/2029
05989S-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	D	08/01/2022	Various		2,203,404	1,815,000	2,221,425	1,998,409	0	(12,394)	0	(12,394)	0	1,986,014	0	217,390	217,390	144,238	03/15/2029
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	D	04/01/2022	Conversion		9,420,820	9,330,000	9,444,013	9,344,756	0	(3,144)	0	(3,144)	0	9,341,611	0	79,209	79,209	178,307	02/26/2023
06675F-AS-6	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN	D	11/21/2022	Maturity		9,000,000	9,000,000	8,974,530	8,992,185	0	7,815	0	7,815	0	9,000,000	0	0	0	191,340	11/21/2022
06738E-AN-5	BARCLAYS BANK PLC CORP FOREIGN	D	04/01/2022	Conversion		15,052,224	14,726,000	16,752,445	16,265,708	0	(92,769)	0	(92,769)	0	16,172,939	0	(1,120,714)	(1,120,714)	463,511	01/12/2026
06738E-AS-4	BARCLAYS BANK PLC CORP FOREIGN	D	01/07/2022	Call 100.0000		1,370,000	1,370,000	1,370,000	1,370,000	0	0	0	0	0	1,370,000	0	0	0	0	01/10/2023
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN	D	05/12/2022	Maturity		102,275,000	102,275,000	102,821,096	102,390,052	0	(115,052)	0	(115,052)	0	102,275,000	0	0	0	869,338	05/12/2022
06760P-AC-5	BABSON CLO 5.193% 07/20/29	D	10/20/2022	Paydown		44,023,985	44,023,985	44,023,985	44,023,985	0	0	0	0	0	44,023,985	0	0	0	418,169	07/20/2029
07131A-AA-2	Battalion CLO LTD CLO 5.429% 01/17/33	D	04/01/2022	Conversion		7,223,376	7,250,000	7,250,000	7,250,000	0	0	0	0	0	7,250,000	0	(26,624)	(26,624)	50,672	01/17/2033
07132A-CC-5	BATTALION CLO LTD CLO 5.264% 07/18/30	D	10/18/2022	Paydown		157,723	157,723	157,723	157,723	0	0	0	0	0	157,723	0	0	0	3,376	07/18/2030
07132L-AL-3	BATTALION CLO LTD CLO 5.475% 04/24/34	D	04/01/2022	Conversion		39,613,940	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	(386,060)	(386,060)	233,685	04/24/2034
07133P-AA-7	Battalion CLO LTD CLO 5.503% 03/09/34	D	04/01/2022	Conversion		7,426,858	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(73,142)	(73,142)	49,065	03/09/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO	D	10/17/2022	Paydown		42,011,891	42,011,891	42,011,891	42,011,891	0	0	0	0	0	42,011,891	0	0	0	394,809	07/15/2029
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO	D	10/20/2022	Paydown		33,260,070	33,260,070	33,260,070	33,260,070	0	0	0	0	0	33,260,070	0	0	0	341,728	07/20/2029
08186R-AN-9	BENEFIT STR PARTNERS CLO CLO	D	04/01/2022	Conversion		7,418,519	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(81,481)	(81,481)	55,137	10/15/2034
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secure	D	10/07/2022	Various		3,700,885	3,700,885	3,700,885	3,700,885	0	0	0	0	0	3,700,885	0	0	0	94,851	04/07/2027
09628W-AW-2	BLUEMOUNTAIN CLO CLO 5.795% 08/20/32	D	04/01/2022	Conversion		24,770,523	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(229,478)	(229,478)	123,965	08/20/2032
09630P-AA-1	BLUEMOUNTAIN CLO CLO 5.454% 04/15/34	D	04/01/2022	Conversion		8,914,280	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(85,720)	(85,720)	60,263	04/15/2034
09659W-2A-1	BNP PARIBAS SA CORP FOREIGN	D	05/23/2022	Maturity		14,300,000	14,300,000	14,594,917	14,349,984	0	(49,984)	0	(49,984)	0	14,300,000	0	0	0	210,925	05/23/2022
09659W-2L-7	BNP PARIBAS SA CORP FRGN FLOATER	D	04/01/2022	Conversion		28,507,005	30,000,000	30,607,700	30,466,875	0	(33,253)	0	(33,253)	0	30,433,621	0	(1,926,617)	(1,926,617)	207,107	06/09/2026
09659W-2N-3	BNP PARIBAS SA CORP FRGN FLOATER	D	05/12/2022	Various		34,182,859	37,800,000	37,862,530	37,840,240	0	6,783	0	6,783	0	37,847,023	0	(3,664,163)	(3,664,163)	379,899	01/13/2027
09659W-2R-4	BNP PARIBAS SA CORP FRGN FLOATER	D	05/13/2022	Various		43,007,647	48,798,000	48,290,576	48,291,028	0	9,366	0	9,366	0	48,300,394	0	(5,292,747)	(5,292,747)	600,937	09/15/2029
102137-A*-7	Vistry Group Plc Senior Unsecured Note	B	04/01/2022	Empower GWLA FOREX		15,516,086	15,354,084	15,341,260	15,794,887	0	14,647	0	14,647	(1,434,945)	13,873,105	(501,484)	1,642,981	1,141,497	396,424	02/16/2027
111021-AE-1	BRITISH TELECOM PLC BONDS	D	12/07/2022	Various		12,076,700	10,000,000	11,655,970	11,097,747	0	(85,613)	0	(85,613)	0	11,012,134	0	1,064,566	1,064,566	946,458	12/15/2030
114521-AL-1	BROOKSIDE MILL CLO LTD CLO	D	10/17/2022	Paydown		18,479,705	18,479,705	18,476,914	18,474,629	0	5,076	0	5,076	0	18,479,705	0	0	0	98,518	01/17/2028
12510T-AA-2	CBAM CLO CLO 5.423% 01/20/35	D	04/01/2022	Conversion		19,783,906	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(216,094)	(216,094)	96,418	01/20/2035
12548M-BF-1	CIFC CLO 5.435% 01/22/31	D	12/21/2022	BPN Paribas Securities		1,973,440	2,000,000	1,999,663	1,999,709	0	93	0	93	0	1,999,801	0	(26,361)	(26,361)	62,835	01/22/2031
12550L-AS-1	CIFC CLO CLO 5.089% 04/15/30	D	05/26/2022	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	208,885	04/15/2030
12550Y-AN-4	CIFC CLO CLO 5.193% 04/20/30	D	10/20/2022	Paydown		587,249	587,249	587,249	587,249	0	0	0	0	0	587,249	0	0	0	11,871	04/20/2030
12551A-AL-9	CIFC CLO CLO 5.288% 04/23/29	D	10/21/2022	Paydown		3,418,621	3,418,621	3,418,621	3,418,621	0	0	0	0	0	3,418,621	0	0	0	32,475	04/23/2029
13876G-AJ-7	CANYON CLO CLO 5.079% 07/15/30	D	10/17/2022	Paydown		540,576	540,576	540,576	540,576	0	0	0	0	0	540,576	0	0	0	10,975	07/15/2030
14311N-AL-8	CARLYLE CLO 5.583% 07/20/32	D	04/01/2022	Conversion		26,899,700	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	(100,300)	(100,300)	186,414	07/20/2032
14315B-AA-4	CARLYLE CLO 5.259% 01/15/30	D	04/01/2022	Conversion		8,971,942	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(28,058)	(28,058)	56,903	01/15/2030
14316B-AL-9	CARLYLE CLO CLO 5.323% 04/20/31	D	04/01/2022	Conversion		34,660,115	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	(339,885)	(339,885)	200,445	04/20/2031
14918J-AW-0	CATHEDRAL LAKE LTD CLO	D	12/13/2022	Various		122,290,782	123,500,000	123,500,000	123,500,000	0	0	0	0	0	123,500,000	0	(1,209,218)	(1,209,218)	1,387,255	10/15/2029
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK	D	12/22/2022	Various		36,256	36,256	36,516	36,487	0	(230)	0	(230)	0	36,256	0	0	0	1,419	06/22/2047
21240B-A#-8	Controladora Mabe S.A. de C.V. Senior Un	D	12/01/2022	PARCC Custody PPC		1,377,512	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	(22,488)	(22,488)	78,488	12/16/2026
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un	D	12/01/2022	PARCC Custody PPC		5,353,426	5,450,000	5,450,000	5,450,000	0	0	0	0	0	5,450,000	0	(96,574)	(96,574)	302,929	12/16/2026
21684L-BN-1	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT	D	07/06/2022	Maturity		28,500,000	28,500,000	28,500,000	28,500,000	0	0	0	0	0	28,500,000	0	0	0	100,905	07/06/2022
218333-A*-3	Corbion NV Senior Unsecured	D	04/01/2022	Empower PICA GWNY		5,127,601	5,106,749	5,557,645	5,524,223	0	(25,393)	0	(25,393)	0	5,498,830	0	(371,229)	(371,229)	59,153	12/22/2025
22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN	D	11/15/2022	Barclays Capital Inc		3,884,790	3,500,000	3,938,585	3,826,200	0	(11,453)	0	(11,453)	0	3,814,748	0	70,042	70,042	249,628	10/15/2037
22535W-AA-5	CREDIT AGRICOLE SA (LONDON BRA CORP FORE	D	01/10/2022	Maturity		16,731,000	16,731,000	17,175,150	16,736,613	0	(5,613)	0	(5,613)	0	16,731,000	0	0	0	282,336	01/10/2022
22535W-AB-3	CREDIT AGRICOLE SA (LONDON BRA CORP FORE	D	04/01/2022	Conversion		2,320,587	2,290,000	2,515,451	2,511,198	0	(10,517)	0	(10,517)	0	2,500,681	0	(180,094)	(180,094)	68,485	01/10/2027
22535W-AH-0	CREDIT AGRICOLE SA (LONDON BRA CORP FRGN	D	05/12/2022	Various		28,927,535	31,916,000	31,564,298	31,595,316	0	19,770	0	19,770	0	31,615,086	0	(2,687,551)	(2,687,551)	282,235	01/26/2027
225401-AC-2	CREDIT SUISSE AG CORP FOREIGN	D	04/01/2022	Conversion		5,000,028	5,000,000	5,680,850	5,544,872	0	(25,970)	0	(25,970)	0	5,518,902	0	(518,874)	(518,874)	155,817	01/09/2028
225401-AF-5	CREDIT SUISSE AG CORP FRGN FLOATER	D	04/01/2022	Conversion		6,848,565	7,000,000	7,879,340	7,765,347	0	(30,116)	0	(30,116)	0	7,735,231	0	(886,666)	(886,666)	194,847	01/12/2029
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN	D	02/04/2022	Maturity		114,750,000	114,750,000	114,750,000	114,750,000	0	0	0	0	0	114,750,000	0	0	0	146,466	02/04/2022
22550U-AB-7	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN	D	08/23/2022	UBS International		6,173,875	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	(76,125)	(76,125)	49,901	02/02/2024
23329P-AE-0	DNB BANK ASA CORP FOREIGN	D	12/02/2022	Maturity		4,100,000	4,100,000	4,096,679	4,098,927	0	1,073	0	1,073	0	4,100,000	0	0	0	88,150	12/02/2022
243435-A*-5	Dechra Pharmaceuticals plc Sr. Unsecured	B	04/01/2022	Empower GWLA FOREX		6,803,563	7,102,530	7,714,654	7,421,522	0	(8,190)	0	(8,190)	282,255	7,253,586	(442,002)	(450,023)	(892,025)	59,297	01/22/2027
251889-A@-0	Devro plc Senior Note 4.570% 04/17/24	D	04/01/2022	Empower PICA GWLA		2,974,271	2,962,391	3,086,161	3,070,939	0	(11,415)	0	(11,415)	0	3,059,523	0	(85,252)	(85,252)	61,674	04/17/2024
256911-A*-9	Dollar Diversified Payment Rig Senior Se	D	12/15/2022	Various		22,799,561	22,799,561	22,943,823	22,939,134	0	(139,574)	0	(139,574)	0	22,799,561	0	0	0	527,240	06/15/2026
27830B-BN-3	EATON VANCE CLO 5.329% 01/15/34	D	04/01/2022	Conversion		5,940,866	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(59,134)	(59,134)	39,895	01/15/2034
28622P-AA-1	ELEVATION CLO LTD CLO 5.359% 07/15/29	D	04/01/2022	Conversion		3,198,016	3,204,964	3,204,964	3,204,964	0	0	0	0	0	3,204,964	0	(6,949)	(6,949)	21,759	07/15/2029
28622P-AA-1	ELEVATION CLO LTD CLO 5.359% 07/15/29	D	10/17/2022	Paydown		3,073,853	3,073,853	3,073,853	3,073,853	0	0	0	0	0	3,073,853	0	0	0	42,401	07/15/2029
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	10/17/2022	Paydown		6,927,682	6,927,682	6,927,682	6,927,682	0	0	0	0	0	6,927,682	0	0	0	107,563	10/15/2029
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	11/15/2022	Paydown		7,421,134	7,421,134	7,421,134	7,421,134	0	0	0	0	0	7,421,134	0	0	0	133,346	02/15/2029
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	10/17/2022	Paydown		31,472,976	31,472,976	31,472,976	31,472,976	0	0	0	0	0	31,472,976	0	0	0	386,851	04/15/2029
290015-AJ-5	ELMWOOD CLO CLO 5.693% 10/20/33	D	04/01/2022	Conversion		9,976,627	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(23,373)	(23,373)	74,023	10/20/2033
29082A-AA-5	EMBRAER SA CORP FOREIGN	D	06/15/2022	Maturity		4,000,000	4,000,000	4,142,500	4,018,566	0	(18,566)	0	(18,566)	0	4,000,000	0	0	0	103,000	06/15/2022
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE	D	11/29/2022	Various		7,003,414	7,160,000	7,233,193	7,222,491	0	(6,598)	0	(6,598)	0	7,215,894	0	(212,480)	(212,480)	301,924	06/15/2025
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS	D	04/01/2022	Various		1,343,466	1,179,000	1,307,676	1,227,313	0	(2,088)	0	(2,088)	0	1,225,225	0	118,242	118,242	61,898	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	D	04/01/2022	Conversion		1,047,900	945,000	962,016	957,131	0	(171)	0	(171)	0	956,959	0	90,941	90,941	46,148	02/01/2037
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	04/01/2022	Various		8,115,961	8,100,000	9,047,790	8,903,630	0	(26,605)	0	(26,605)	0	8,877,025	0	(761,064)	(761,064)	129,471	04/06/2028
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP FORE	D	12/02/2022	Tender (Corp Action)		5,214,333	5,572,000	6,424,494	6,235,493	0	(35,084)	0	(35,084)	0	6,200,409	0	(1,264,675)	(1,264,675)	536,396	11/15/2035
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN	D	11/15/2022	Goldman Sachs & Co		3,129,680	3,294,400	3,392,407	3,333,099	0	(3,542)	0	(3,542)	0	3,329,557	0	(199,877)	(199,877)	198,037	07/31/2029
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN	D	08/01/2022	Various		823,200	823,360	841,180	830,376	0	(7,176)	0	(7,176)	0	823,200	0	0	0	28,618	07/31/2029
36256W-AB-0	GMR HYDERABAD INTERNATIONAL AI CORP FORE	D	04/01/2022	Conversion		2,515,533	2,500,000	2,587,500	2,577,975	0	(8,122)	0	(8,122)	0	2,569,853	0	(54,320)	(54,320)	63,828	04/10/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO L CORP SINK	D	05/13/2022	Citigroup Global Markets LTD		2,345,452	2,709,625	2,709,625	2,709,625	0	0	0	0	0	2,709,625	0	(364,174)	(364,174)	36,905	03/31/2034
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO L CORP SINK	D	09/30/2022	Redemption 100.0000		110,266	110,266	110,266	110,266	0	0	0	0	0	110,266	0	0	0	1,191	03/31/2034
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L CORP SINK	D	05/11/2022	HSBC Securities (USA) Inc		1,224,086	1,483,741	1,483,741	1,483,741	0	0	0	0	0	1,483,741	0	(259,655)	(259,655)	27,021	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L CORP SINK	D	03/31/2022	Redemption 100.0000		26,259	26,259	26,259	26,259	0	0	0	0	0	26,259	0	0	0	386	09/30/2040
377373-AD-7	GlaxoSmithKline Capital PLC CORP FOREIGN	D	05/08/2022	Maturity		9,500,000	9,500,000	9,524,510	9,502,541	0	(2,541)	0	(2,541)	0	9,500,000	0	0	0	135,375	05/08/2022
377373-AH-8	GlaxoSmithKline Capital PLC CORP FOREIGN	D	01/28/2022	Goldman Sachs & Co		322,550	305,000	357,362	349,052	0	(503)	0	(503)	0	348,548	0	(25,999)	(25,999)	1,716	06/01/2029
38172W-AA-9	Golub Capital Partners CLO CLO	D	02/24/2022	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	92,344	10/20/2031
39729R-AB-4	GSO CLO 5.089% 04/15/31	D	12/21/2022	Morgan Stanley & Co, Inc		2,016,688	2,050,000	2,049,850	2,049,853	0	46	0	46	0	2,049,899	0	(33,211)	(33,211)	61,245	04/15/2031
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES	D	04/01/2022	Conversion		329,268	250,000	248,544	249,058	0	45	0	45	0	249,103	0	80,164	80,164	11,806	03/11/2032
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	D	12/07/2022	Various		1,616,760	1,800,000	1,534,500	1,554,921	0	4,677	0	4,677	0	1,559,597	0	57,163	57,163	96,500	05/13/2045
401539-AA-9	Guayaquil Mchnt Vcher Rec Ltd Sr. Secure	D	10/07/2022	Redemption 100.0000		1,127,678	1,127,678	1,127,678	1,127,678	0	0	0	0	0	1,127,678	0	0	0	47,972	10/07/2026
40428Q-AM-1	HSBC HOLDINGS PLC CORP FOREIGN	D	06/27/2022	MILLENIUM ADVISORS, LLC		112,314	102,000	136,737	131,157	0	(476)	0	(476)	0	130,681	0	(18,367)	(18,367)	5,963	01/14/2042
40436T-AW-6	Highbridge Loan Management Ltd CLO	D	04/01/2022	Conversion		3,966,444	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(33,556)	(33,556)	33,231	04/20/2034
40439D-AA-6	HPS CLO 5.645% 07/22/32	D	02/08/2022	Call 100.0000		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	15,585	07/22/2032
42246Q-AG-3	HEATHROW FUNDING LTD CORP Foreign	B	09/23/2022	RBC Dominion Securities Inc		49,513	58,886	65,124	64,751	0	(79)	0	(79)	346	60,131	(4,887)	(10,618)	(15,505)	2,184	04/13/2033
43761A-A*-7	HomeServe plc Sr. Unsecured Note	B	10/07/2022	Maturity		19,788,316	19,788,316	26,881,054	23,956,471	0	0	0	0	2,924,584	19,788,316	(7,092,738)	0	(7,092,738)	738,488	10/07/2022
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN	D	01/13/2022	Maturity		3,240,000	3,240,000	3,486,920	3,241,154	0	(1,154)	0	(1,154)	0	3,240,000	0	0	0	74,925	01/13/2022
449272-AA-1	ICG CLO CLO 5.537% 10/26/34	D	04/01/2022	Conversion		9,865,646	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(134,354)	(134,354)	55,911	10/26/2034
449303-AA-4	ICG CLO CLO 5.349% 04/17/34	D	04/01/2022	Conversion		11,888,779	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(111,221)	(111,221)	79,974	04/17/2034
44931A-AJ-8	ICG US CLO LTD CLO 5.367% 10/19/28	D	10/19/2022	Paydown		13,270,622	13,270,622	13,259,201	13,264,632	0	5,990	0	5,990	0	13,270,622	0	0	0	128,616	10/19/2028
44933W-AA-7	ICG CLO CLO 5.449% 01/16/33	D	04/01/2022	Conversion		5,470,933	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(29,067)	(29,067)	38,945	01/16/2033
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N	D	07/01/2022	Various		1,743,583	1,743,583	1,743,583	1,743,583	0	0	0	0	0	1,743,583	0	0	0	78,745	01/01/2043
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur	D	10/15/2022	Redemption 100.0000		2,571,427	2,571,427	2,571,427	2,571,427	0	0	0	0	0	2,571,427	0	0	0	80,357	07/15/2023
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur	D	10/15/2022	Various		4,900,489	4,900,489	4,926,219	4,913,222	0	(12,734)	0	(12,734)	0	4,900,489	0	0	0	161,380	04/15/2026
45605P-AR-9	Industrial DPR Funding LTD. Senior Secur	D	10/15/2022	Redemption 100.0000		809,718	809,718	809,718	809,718	0	0	0	0	0	809,718	0	0	0	34,360	01/15/2029
45662N-A*-4	Infineon Technologies AG Senior Unsecure	D	04/01/2022	Various		3,233,895	3,191,718	3,191,718	3,191,718	0	0	0	0	0	3,191,718	0	42,177	42,177	61,480	04/05/2024
45662N-A@-2	Infineon Technologies AG Senior Unsecure	D	04/01/2022	Empower PICA GWNY		5,862,036	5,745,092	5,745,092	5,745,092	0	0	0	0	0	5,745,092	0	116,944	116,944	115,157	04/07/2026
456837-AV-5	ING GROEP NV CORP FRGN FLOATER	D	04/01/2022	Conversion		4,383,573	4,746,000	4,799,043	4,790,090	0	(1,704)	0	(1,704)	0	4,788,386	0	(404,813)	(404,813)	40,958	04/01/2027
456866-AK-8	INGERSOLL RAND CO DEBENTURES	D	04/01/2022	Conversion		840,536	761,000	761,000	761,000	0	0	0	0	0	761,000	0	79,536	79,536	18,373	11/15/2027
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA CORP FORE	D	06/27/2022	Merrill Lynch,Pierce,Fenner &		751,009	850,000	1,087,417	1,085,690	0	(2,881)	0	(2,881)	0	1,082,809	0	(331,800)	(331,800)	29,538	03/21/2049
45941Q-AB-5	International Diversified Co Senior Secu	C	11/20/2022	Various		3,336,486	3,336,486	3,358,030	3,343,120	0	(6,634)	0	(6,634)	0	3,336,486	0	0	0	92,796	11/20/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY CORP FOREI	D	04/01/2022	Conversion		9,838,841	9,375,000	10,224,531	10,176,583	0	(73,734)	0	(73,734)	0	10,102,849	0	(264,008)	(264,008)	382,552	02/15/2025
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY CORP FOREI	D	04/01/2022	Conversion		8,788,467	8,900,000	9,240,000	9,200,281	0	(22,239)	0	(22,239)	0	9,178,042	0	(389,576)	(389,576)	169,285	04/15/2026
46647Y-AL-1	JMP_CLO CLO 5.359% 07/17/29	D	12/13/2022	Various		23,480,820	23,542,639	23,542,639	23,542,639	0	0	0	0	0	23,542,639	0	(61,819)	(61,819)	207,132	07/17/2029
46647Y-AL-1	JMP_CLO CLO 5.359% 07/17/29	D	10/17/2022	Paydown		3,511,277	3,511,277	3,511,277	3,511,277	0	0	0	0	0	3,511,277	0	0	0	28,871	07/17/2029
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	07/08/2022	Various		3,142,219	3,142,219	3,142,219	3,142,219	0	0	0	0	0	3,142,219	0	0	0	92,751	07/08/2022
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec	D	10/05/2022	Redemption 100.0000		8,184,243	8,184,243	8,184,243	8,184,243	0	0	0	0	0	8,184,243	0	0	0	289,736	01/08/2027
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE CORPORATE	C	06/21/2022	Tender (Corp Action)		3,161,250	3,000,000	3,287,813	3,239,037	0	(57,582)	0	(57,582)	0	3,181,454	0	(110,204)	(110,204)	262,125	02/15/2028
478375-AR-9	JOHNSON CTLS INTL PLC CORP FOREIGN	D	04/01/2022	Conversion		2,047,697	2,000,000	2,126,404	2,083,123	0	(5,110)	0	(5,110)	0	2,078,013	0	(30,316)	(30,316)	49,183	02/14/2026
478375-AR-9	JOHNSON CTLS INTL PLC CORP FOREIGN	D	04/18/2022	HARTPARUA		15,972,574	15,825,000	15,823,258	15,823,876	0	(105)	0	(105)	0	15,823,771	0	148,803	148,803	420,022	02/14/2026
479142-D*-9	Johnson Matthey Senior Note	B	04/01/2022	Various		17,276,092	17,218,577	18,720,045	18,417,154	0	(63,678)	0	(63,678)	815,982	18,404,259	(765,199)	(1,128,167)	(1,893,366)	393,687	08/16/2024
48250M-AK-3	KKR FINANCIAL CLO LTD CLO	D	12/21/2022	Various		8,442,932	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	(57,068)	(57,068)	130,551	01/15/2031
48251J-AL-7	KKR FINANCIAL CLO LTD KKR_18 CLO	D	10/18/2022	Paydown		5,544,617	5,544,617	5,544,617	5,544,617	0	0	0	0	0	5,544,617	0	0	0	111,385	07/18/2030
48273L-AB-8	KVK CLO LTD CLO 5.605% 05/20/29	D	02/22/2022	Paydown		61,101,388	61,101,388	61,009,306	61,068,690	0	32,699	0	32,699	0	61,101,388	0	0	0	170,144	05/20/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
494386-AC-9	KIMBERLY CLARK DE MEXICO CORP FOREIGN	D	11/15/2022	Mizuho Securities USA, Inc.		1,428,750	1,500,000	1,491,885	1,497,062	0	765	0	765	0	1,497,827	0	(69,077)	(69,077)	57,552	03/12/2025
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO	D	06/27/2022	Credit Suisse First Boston Cor		19,007,316	19,182,839	19,182,839	19,182,839	0	0	0	0	0	19,182,839	0	(175,523)	(175,523)	176,433	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO	D	10/20/2022	Paydown		14,826,911	14,826,911	14,826,911	14,826,911	0	0	0	0	0	14,826,911	0	0	0	102,292	04/20/2028
50203C-AA-1	LCM CLO CLO 5.413% 10/20/34	D	04/01/2022	Conversion		9,891,242	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(108,758)	(108,758)	68,639	10/20/2034
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI	D	11/16/2022	Various		4,280,783	4,205,697	4,302,202	4,283,745	0	(2,132)	0	(2,132)	0	4,281,613	0	(830)	(830)	192,654	07/05/2034
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI	D	10/05/2022	Various		628,529	628,529	635,378	633,076	0	(4,548)	0	(4,548)	0	628,529	0	0	0	22,565	07/05/2034
55818H-BQ-0	MADISON PARK FUNDING LTD CLO	D	02/11/2022	Paydown		32,562,461	32,562,461	32,562,461	32,562,461	0	0	0	0	0	32,562,461	0	0	0	117,254	01/20/2029
55819Q-AY-3	Madison Park Funding Ltd CLO	D	10/24/2022	Paydown		2,590,860	2,590,860	2,590,778	2,590,780	0	80	0	80	0	2,590,860	0	0	0	23,430	01/22/2028
55820J-BC-3	MADISON PK FDG CLO 5.274% 10/15/32	D	04/01/2022	Conversion		19,781,172	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(218,828)	(218,828)	107,480	10/15/2032
55821T-AA-5	Madison Park Funding Ltd CLO	D	10/17/2022	Paydown		1,636,617	1,636,617	1,618,022	1,629,543	0	7,074	0	7,074	0	1,636,617	0	0	0	12,415	04/15/2029
55953R-AL-5	BLACKROCK CLO CLO 4.994% 01/18/28	D	10/18/2022	Paydown		15,674,937	15,674,937	15,674,937	15,674,937	0	0	0	0	0	15,674,937	0	0	0	156,276	01/18/2028
56579U-AA-4	MARATHON ASSET MANAGEMENT LEGA CLO	D	04/01/2022	Conversion		30,999,764	31,000,000	31,000,000	31,000,000	0	0	0	0	0	31,000,000	0	(236)	(236)	232,536	11/15/2031
566076-AN-5	MARBLE POINT CLO MANAGEMENT LL CLO	D	04/01/2022	Conversion		32,807,230	33,250,000	33,250,000	33,250,000	0	0	0	0	0	33,250,000	0	(442,770)	(442,770)	237,591	10/15/2034
56844Y-AA-5	MARINER LDC CLO 5.468% 04/25/31	D	02/08/2022	Merrill Lynch,Pierce,Fenner &		2,000,300	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	300	300	7,522	04/25/2031
58406C-AA-9	MEDALIST PARTNERS CORP FIN CLO CLO	D	04/01/2022	Conversion		9,880,259	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(119,741)	(119,741)	59,222	10/20/2034
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI	D	04/07/2022	Morgan Stanley & Co, Inc		8,329,050	8,300,000	9,382,381	9,212,433	0	(49,376)	0	(49,376)	0	9,163,058	0	(834,008)	(834,008)	146,749	04/01/2027
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI	D	05/17/2022	Call 101.6260		1,763,211	1,735,000	1,961,244	1,925,719	0	(14,060)	0	(14,060)	0	1,911,659	0	(176,659)	(176,659)	64,699	04/01/2027
59284B-AF-5	MEXICHEM SAB DE CV CORP FOREIGN	D	11/28/2022	Goldman Sachs & Co		912,500	1,000,000	882,500	916,779	0	11,474	0	11,474	0	928,253	0	(15,753)	(15,753)	46,222	10/04/2027
59801T-AL-7	MIDOCEAN CLO CLO 5.347% 07/19/28	D	10/19/2022	Paydown		569,598	569,598	543,966	555,222	0	14,376	0	14,376	0	569,598	0	0	0	4,878	07/19/2028
59802U-AU-3	MIDOCEAN CREDIT CLO I MID CLO	D	04/01/2022	Conversion		7,858,900	7,905,339	7,783,596	7,819,865	0	7,142	0	7,142	0	7,827,007	0	31,893	31,893	46,381	04/21/2031
606822-BC-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	04/01/2022	Conversion		17,865,766	17,490,000	20,160,723	20,028,806	0	(89,403)	0	(89,403)	0	19,939,403	0	(2,073,637)	(2,073,637)	393,525	09/11/2028
606822-BG-8	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	03/07/2022	Maturity		19,620,000	19,620,000	20,094,814	19,658,053	0	(38,053)	0	(38,053)	0	19,620,000	0	0	0	315,686	03/07/2022
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	07/18/2022	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	1,967,250	07/18/2022
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN	D	04/11/2022	Various		21,915,540	24,033,000	24,167,074	24,155,904	0	(4,576)	0	(4,576)	0	24,151,328	0	(2,235,788)	(2,235,788)	263,676	07/20/2027
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN	D	04/01/2022	Conversion		17,922,941	19,495,000	19,429,246	19,434,992	0	53,505	0	53,505	0	19,488,497	0	(1,565,556)	(1,565,556)	149,202	10/13/2027
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC CORP FOREIGN	D	02/28/2022	Maturity		25,000,000	25,000,000	25,410,500	25,027,785	0	(27,785)	0	(27,785)	0	25,000,000	0	0	0	369,125	02/28/2022
60687Y-AV-1	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO	D	07/15/2022	Call 100.0000		10,000,000	10,000,000	10,032,840	9,911,926	0	85,923	0	85,923	0	9,997,848	0	2,152	2,152	136,050	07/16/2023
62432M-AA-7	MOUNTAIN VIEW CLO CLO 5.199% 04/15/29	D	09/15/2022	Call 100.0000		(24,818,284)	(24,818,284)	(24,823,248)	(24,821,631)	0	0	0	0	0	(24,821,631)	0	3,347	3,347	(79,035)	04/15/2029
62432M-AA-7	MOUNTAIN VIEW CLO CLO 5.199% 04/15/29	D	09/15/2022	Paydown		(181,716)	(181,716)	(181,752)	(181,716)	0	0	0	0	0	(181,716)	0	0	0	(599)	04/15/2029
62432M-AN-9	MOUNTAIN VIEW CLO CLO 5.444% 10/15/34	D	04/01/2022	Conversion		9,887,776	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(112,224)	(112,224)	66,492	10/15/2034
62856R-AC-9	MYRIAD INTERNATIONAL HOLDING B CORP FORE	D	12/16/2022	PLAX FLEX PUBLIC BONDS Merrill		3,963,768	4,000,000	4,304,000	4,152,319	0	(42,395)	0	(42,395)	0	4,109,924	0	(146,156)	(146,156)	310,444	07/21/2025
62954W-AC-9	NTT FINANCE CORP CORP FOREIGN	D	02/14/2022	Lynch,Pierce,Fenner &		7,117,581	7,477,000	7,419,577	7,427,287	0	1,428	0	1,428	0	7,428,715	0	(311,135)	(311,135)	32,098	04/03/2026
62954W-AD-7	NTT FINANCE CORP CORP FOREIGN	D	04/01/2022	Conversion		14,463,429	16,000,000	16,046,840	16,043,710	0	(1,614)	0	(1,614)	0	16,042,096	0	(1,578,667)	(1,578,667)	125,866	04/03/2028
62954W-AE-5	NTT FINANCE CORP CORP FOREIGN	D	05/13/2022	JANE STREET EXECUTION SERVICES		761,031	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(138,969)	(138,969)	11,564	04/03/2031
64129U-BS-3	NEUBERGER CLO CLO 5.355% 04/22/29	D	04/01/2022	Conversion		9,947,551	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(52,449)	(52,449)	54,230	04/22/2029
64129U-BS-3	NEUBERGER CLO CLO 5.355% 04/22/29	D	10/24/2022	Paydown		226,670	226,670	226,670	226,670	0	0	0	0	0	226,670	0	0	0	3,587	04/22/2029
65558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA	D	02/14/2022	Maturity		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	89,989	02/14/2022
66858H-AA-4	NORTHWOODS CAP 22 LTD CLO	D	05/03/2022	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,181	09/01/2031
66860G-AG-9	NORTHWOODS CAPITAL LTD CLO	D	04/01/2022	Conversion		2,961,359	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(38,641)	(38,641)	12,756	06/20/2034
66860T-AN-6	Northwoods Capital 20 Ltd CLO	D	04/01/2022	Conversion		6,976,335	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(23,665)	(23,665)	46,384	01/25/2032
67091Y-AJ-3	OCP CLO 4.879% 07/15/27	D	01/18/2022	Paydown		176,777	176,777	176,777	176,777	0	0	0	0	0	176,777	0	0	0	431	07/15/2027
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	04/01/2022	Conversion		4,946,657	4,945,934	4,945,934	4,945,934	0	0	0	0	0	4,945,934	0	723	723	30,042	10/30/2030
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	10/31/2022	Paydown		31,080,193	31,080,193	31,080,193	31,080,193	0	0	0	0	0	31,080,193	0	0	0	215,384	04/30/2027
67515W-DG-8	OCEAN TRAILS CLO CLO 5.089% 04/17/30	D	10/17/2022	Paydown		1,930,927	1,930,927	1,930,927	1,930,927	0	0	0	0	0	1,930,927	0	0	0	27,927	04/17/2030
69689L-AA-4	PALLMER SQUARE CLO 5.525% 08/20/27	D	04/01/2022	Conversion		1,287,605	1,292,943	1,276,135	1,283,069	0	1,312	0	1,312	0	1,284,380	0	3,224	3,224	5,151	08/20/2027
69689L-AA-4	PALLMER SQUARE CLO 5.525% 08/20/27	D	02/22/2022	Paydown		376,650	376,650	371,754	373,774	0	2,877	0	2,877	0	376,650	0	0	0	972	08/20/2027
69689P-AA-5	PALMER SQUARE CLO CLO 5.213% 04/20/27	D	04/01/2022	Conversion		2,938,175	2,943,839	2,916,241	2,925,951	0	3,787	0	3,787	0	2,929,738	0	8,437	8,437	15,393	04/20/2027
69689P-AA-5	PALMER SQUARE CLO CLO 5.213% 04/20/27	D	01/20/2022	Paydown		1,243,818	1,243,818	1,232,158	1,236,260	0	7,558	0	7,558	0	1,243,818	0	0	0	3,501	04/20/2027
69701E-AA-4	PALMER SQUARE CLO CLO 5.475% 02/20/28	D	11/21/2022	Paydown		5,242,520	5,242,520	5,242,520	5,242,520	0	0	0	0	0	5,242,520	0	0	0	42,844	02/20/2028
69832A-AA-4	PANASONIC CORP CORP FOREIGN	D	07/19/2022	Maturity		9,475,000	9,475,000	9,481,540	9,475,751	0	(751)	0	(751)	0	9,475,000	0	0	0	240,286	07/19/2022
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVI CLO	D	04/01/2022	Conversion		4,209,658	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	(40,342)	(40,342)	22,800	10/20/2031
70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVI CLO	D	04/01/2022	Conversion		5,442,583	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(57,417)	(57,417)	30,898	02/14/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74982L-AY-6	Race Point CLO Ltd CLO	D	11/21/2022	Paydown		2,040,029	2,040,029	2,040,029	2,040,029	0	0	0	0	0	2,040,029	0	0	0	28,284	02/20/2030
75102X-AA-4	RAIZEN FUELS FINANCE SA CORP FOREIGN	D	11/28/2022	Scotia Capital Markets USA		481,875	500,000	524,375	514,886	0	(2,462)	0	(2,462)	0	512,424	0	(30,549)	(30,549)	36,069	01/20/2027
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	D	12/12/2022	Market Axess		5,193,400	5,000,000	5,114,250	5,090,734	0	(2,777)	0	(2,777)	0	5,087,957	0	105,443	105,443	290,333	11/02/2040
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	D	12/12/2022	Morgan Stanley & Co, Inc		5,589,591	5,700,000	5,620,143	5,634,624	0	1,857	0	1,857	0	5,636,481	0	(46,890)	(46,890)	332,421	03/22/2042
77341E-AA-3	ROCKFORD TOWER CLO CLO	D	04/01/2022	Conversion		45,274,370	45,500,000	45,500,000	45,500,000	0	0	0	0	0	45,500,000	0	(225,630)	(225,630)	301,781	01/20/2032
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE	D	09/26/2022	Call 100.2449		2,865,000	2,858,000	2,879,435	2,860,283	0	(2,267)	0	(2,267)	0	2,858,015	0	(15)	(15)	136,205	11/15/2022
786455-B#-1	Safestore Holdings plc Sr. Secured	B	04/01/2022	Various		14,404,746	14,773,263	16,109,701	15,578,925	0	(24,838)	0	(24,838)	484,612	15,179,061	(859,639)	(774,315)	(1,633,954)	78,594	10/29/2026
786455-D*-3	Safestore Holdings plc Sr. Secured	B	04/01/2022	Empower GWLA FOREX		16,576,146	17,641,066	17,964,558	18,030,306	0	1,020	0	1,020	1,027,404	18,682,487	(376,242)	(2,106,341)	(2,482,583)	45,117	06/22/2028
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN	D	04/01/2022	Conversion		21,541,827	21,200,000	21,257,173	21,210,555	0	(1,982)	0	(1,982)	0	21,208,573	0	333,254	333,254	257,933	12/01/2023
81013T-AC-5	SCOTTISH POWER LTD CORP FOREIGN	D	04/01/2022	Conversion		3,223,818	3,000,000	3,565,590	3,420,943	0	(32,152)	0	(32,152)	0	3,388,792	0	(164,974)	(164,974)	94,897	03/15/2025
81883A-AN-9	SHACKLETON I CLO LTD CLO	D	04/01/2022	Conversion		7,178,519	7,250,000	7,250,000	7,250,000	0	0	0	0	0	7,250,000	0	(71,481)	(71,481)	65,123	07/15/2031
81883E-AE-1	SHACKLETON I CLO LTD CLO	D	04/01/2022	Conversion		24,872,188	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(127,813)	(127,813)	129,494	08/15/2030
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	12/07/2022	Suntrust Capital Markets Inc		5,373,500	5,000,000	5,794,350	5,682,997	0	(23,517)	0	(23,517)	0	5,659,481	0	(285,981)	(285,981)	331,528	03/25/2040
822582-BX-9	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	04/01/2022	Conversion		4,926,483	5,000,000	4,718,050	4,817,851	0	9,065	0	9,065	0	4,826,916	0	99,566	99,566	69,097	09/12/2026
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS CORP FORE	D	04/01/2022	Conversion		27,771,635	27,729,000	28,756,604	28,429,670	0	(36,441)	0	(36,441)	0	28,393,229	0	(621,594)	(621,594)	463,382	09/23/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	04/01/2022	Conversion		3,473,577	3,450,000	3,320,004	3,377,970	0	4,932	0	4,932	0	3,382,902	0	90,675	90,675	38,621	05/27/2025
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	04/01/2022	Conversion		36,406,523	37,677,000	34,666,215	35,739,448	0	93,114	0	93,114	0	35,832,562	0	573,960	573,960	408,272	10/15/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/10/2022	Deutsche Bank Securities Inc		6,437,765	6,810,000	7,270,986	7,267,904	0	(2,422)	0	(2,422)	0	7,265,483	0	(827,717)	(827,717)	111,741	09/15/2046
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	04/01/2022	Conversion		3,927,871	3,900,000	3,895,866	3,898,482	0	233	0	233	0	3,898,715	0	29,156	29,156	66,016	03/16/2024
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	04/01/2022	Conversion		23,208,275	25,200,000	25,361,080	25,350,496	0	(5,687)	0	(5,687)	0	25,344,809	0	(2,136,534)	(2,136,534)	238,000	03/11/2028
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	05/13/2022	Various		12,772,486	13,920,000	13,719,321	13,733,563	0	3,505	0	3,505	0	13,737,068	0	(964,581)	(964,581)	157,777	03/11/2031
827551-AL-6	SILVER CREEK CLO SLVER_14-1A CLO	D	10/20/2022	Paydown		97,581	97,581	97,581	97,581	0	0	0	0	0	97,581	0	0	0	1,112	07/20/2030
82811R-AA-5	SILVER ROCK CLO CLO 5.893% 10/20/31	D	04/01/2022	Conversion		5,248,491	5,250,000	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	(1,509)	(1,509)	43,616	10/20/2031
83012D-AA-1	SIXTH STR CLO CLO 5.563% 10/20/32	D	04/01/2022	Conversion		18,918,376	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	(81,624)	(81,624)	129,460	10/20/2032
83051G-AK-4	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	03/25/2022	Maturity		8,000,000	8,000,000	7,993,440	7,999,002	0	998	0	998	0	8,000,000	0	0	0	122,000	03/25/2022
83051G-AM-0	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	12/12/2022	Maturity		12,000,000	12,000,000	11,996,880	11,998,924	0	1,076	0	1,076	0	12,000,000	0	0	0	264,000	12/12/2022
83051G-AT-5	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	04/07/2022	Deutsche Bank Securities Inc		4,647,477	5,100,000	5,095,308	5,095,570	0	262	0	262	0	5,095,832	0	(448,355)	(448,355)	36,040	09/09/2026
830867-AA-5	DELTA AIR LINES INC / SKYMILES CORP SINK	C	04/01/2022	Conversion		9,466,843	9,400,000	10,087,750	9,946,129	0	(55,232)	0	(55,232)	0	9,890,897	0	(424,054)	(424,054)	189,175	10/20/2025
83368R-BC-5	SOCIETE GENERALE CORP FRGN FLOATER	D	04/01/2022	Conversion		5,643,176	6,230,000	6,230,000	6,230,000	0	0	0	0	0	6,230,000	0	(586,824)	(586,824)	34,733	06/09/2027
83609N-AN-0	SOUNDPOINT CLO CLO 5.315% 01/23/29	D	04/01/2022	Conversion		5,621,157	5,645,505	5,645,505	5,645,505	0	0	0	0	0	5,645,505	0	(24,348)	(24,348)	29,017	01/23/2029
83609N-AN-0	SOUNDPOINT CLO CLO 5.315% 01/23/29	D	10/24/2022	Paydown		20,236,993	20,236,993	20,236,993	20,236,993	0	0	0	0	0	20,236,993	0	0	0	204,923	01/23/2029
86271P-AA-3	STRATA CLO II LTD CLO 5.833% 10/20/33	D	04/01/2022	Conversion		13,987,439	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	(12,561)	(12,561)	113,999	10/20/2033
86562M-AM-2	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	01/11/2022	Maturity		6,770,000	6,770,000	6,879,805	6,771,505	0	(1,505)	0	(1,505)	0	6,770,000	0	0	0	96,337	01/11/2022
86562M-AQ-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	07/12/2022	Maturity		20,800,000	20,800,000	21,179,808	20,874,897	0	(74,897)	0	(74,897)	0	20,800,000	0	0	0	579,072	07/12/2022
86562M-BC-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	04/01/2022	Conversion		1,012,380	1,000,000	1,141,490	1,135,081	0	(4,891)	0	(4,891)	0	1,130,190	0	(117,810)	(117,810)	27,608	07/19/2028
86562M-CA-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	04/01/2022	Conversion		1,410,071	1,500,000	1,511,460	1,508,170	0	(576)	0	(576)	0	1,507,595	0	(97,524)	(97,524)	16,153	07/08/2025
86562M-CG-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	04/01/2022	Conversion		78,603,559	87,684,000	86,998,982	87,017,528	0	23,505	0	23,505	0	87,041,032	0	(8,437,473)	(8,437,473)	898,732	09/17/2028
86959L-AH-6	SVENSKA HANDELSBANKEN AB CORP FRGN FLOAT	D	05/12/2022	CREDIT AGRICOLE SECURITIES USA		855,159	945,000	945,000	945,000	0	0	0	0	0	945,000	0	(89,841)	(89,841)	5,769	06/11/2027
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT	D	02/18/2022	Maturity		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	92,000	02/18/2022
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES	D	04/01/2022	Conversion		2,155,788	1,903,000	2,076,116	1,946,288	0	(2,944)	0	(2,944)	0	1,943,344	0	212,443	212,443	101,493	07/15/2025
87124V-B*-9	Sydney Airport Finance Co Pty Debt in In	B	04/01/2022	Empower GWLA FOREX		10,058,208	9,272,543	11,266,281	11,112,681	0	(72,233)	0	(72,233)	58,082	11,403,764	305,234	(1,345,555)	(1,040,321)	203,800	11/20/2028
87248V-AC-4	TPG CLO 5.157% 04/26/28	D	10/26/2022	Paydown		10,597,056	10,597,056	10,568,619	10,586,032	0	11,024	0	11,024	0	10,597,056	0	0	0	106,252	04/26/2028
87249F-AC-8	TPG CLO 5.083% 04/20/28	D	10/20/2022	Paydown		2,668,605	2,668,605	2,640,585	2,660,363	0	8,243	0	8,243	0	2,668,605	0	0	0	22,527	04/20/2028
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	D	05/13/2022	Various		6,383,044	6,115,000	7,124,431	6,975,896	0	(41,480)	0	(41,480)	0	6,934,416	0	(551,372)	(551,372)	138,287	11/26/2028
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	D	06/27/2022	Merrill Lynch,Pierce,Fenner &		6,484,767	8,837,000	9,240,763	9,238,242	0	(4,622)	0	(4,622)	0	9,233,620	0	(2,748,853)	(2,748,853)	272,781	07/09/2050
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	D	08/01/2022	Various		5,537,029	4,550,000	5,560,742	5,079,980	0	(27,056)	0	(27,056)	0	5,052,924	0	484,105	484,105	330,539	09/15/2030
87938X-AB-7	TELEFONICA MOVILES CHILE SA CORP FOREIGN	D	05/13/2022	Barclays Capital Inc		1,535,100	1,806,000	1,806,000	1,806,000	0	0	0	0	0	1,806,000	0	(270,900)	(270,900)	31,762	11/18/2031
87969N-AD-7	TELSTRA CORP LTD CORP FOREIGN	D	06/09/2022	Deutsche Bank Securities Inc		788,200	800,000	774,432	787,347	0	1,654	0	1,654	0	789,001	0	(801)	(801)	17,083	04/07/2025
886547-D#-2	Tiffany & Co. Senior Note	D	07/25/2022	Various		6,117,264	6,117,264	6,047,242	6,068,021	0	49,243	0	49,243	0	6,117,264	0	0	0	269,160	07/25/2042
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	D	04/01/2022	Conversion		34,458,465	33,800,000	33,546,162	33,734,322	0	7,989	0	7,989	0	33,742,310	0	716,155	716,155	602,063	04/10/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89289E-AY-0	TRALEE CLO VI CLO 5.528% 10/25/32	D	04/01/2022	Conversion		14,911,371	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(88,629)	(88,629)	88,861	10/25/2032
89624C-AA-0	TRIMARAN CLO 5.703% 07/20/32	D	04/01/2022	Conversion		19,999,936	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(64)	(64)	148,951	07/20/2032
89641A-AV-7	TRINITAS CLO LTD CLO 5.388% 10/25/28	D	04/01/2022	Conversion		5,006,035	5,017,245	5,017,245	5,017,245	0	0	0	0	0	5,017,245	0	(11,211)	(11,211)	26,640	10/25/2028
89641A-AV-7	TRINITAS CLO LTD CLO 5.388% 10/25/28	D	10/25/2022	Paydown		10,968,442	10,968,442	10,968,442	10,968,442	0	0	0	0	0	10,968,442	0	0	0	80,375	10/25/2028
902133-AG-2	Tyco Electro CORP 7.125% 10/01/37	D	06/27/2022	Market Axess		61,453	50,000	69,828	65,760	0	(350)	0	(350)	0	65,410	0	(3,957)	(3,957)	2,652	10/01/2037
902613-AC-2	UBS GROUP AG CORP FRGN FLOATER	D	05/12/2022	Deutsche Bank Securities Inc		4,220,788	4,700,000	4,752,465	4,739,623	0	(3,575)	0	(3,575)	0	4,736,048	0	(515,260)	(515,260)	50,930	01/30/2027
902613-AH-1	UBS GROUP AG CORP FRGN FLOATER	D	04/01/2022	Conversion		21,740,825	23,862,000	23,532,227	23,548,088	0	42,328	0	42,328	0	23,590,416	0	(1,849,591)	(1,849,591)	228,753	08/10/2027
90351D-AB-3	UBS GROUP FDG JERSEY LTD CORP FOREIGN	D	05/12/2022	Various		23,767,186	23,500,000	26,919,465	26,098,693	0	(214,234)	0	(214,234)	0	25,884,460	0	(2,117,274)	(2,117,274)	564,896	09/24/2025
90351D-AH-0	UBS GROUP FDG JERSEY LTD CORP FOREIGN	D	02/01/2022	Various		44,807,000	44,807,000	45,270,113	44,824,572	0	(17,572)	0	(17,572)	0	44,807,000	0	0	0	593,693	02/01/2022
90352J-AA-1	UBS GROUP FUNDING SWITZERLAND CORP FOREI	D	05/20/2022	Call 100.0000		24,268,000	24,268,000	23,752,354	24,104,342	0	44,854	0	44,854	0	24,149,197	0	118,803	118,803	0	05/23/2023
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND CORP FRGN	D	08/12/2022	Call 100.0000		5,000,000	5,000,000	5,076,517	5,065,200	0	(64,328)	0	(64,328)	0	5,000,873	0	(873)	(873)	71,475	08/15/2023
903870-A#-0	Ultra Electronics Holdings plc Senior Un	B	08/31/2022	Various		13,829,662	13,829,662	17,187,194	16,850,094	0	(132,524)	0	(132,524)	271,204	14,363,769	(2,625,005)	(534,107)	(3,159,112)	388,932	10/01/2025
904678-AW-9	UNICREDIT SPA CORP FRGN FLOATER	D	04/01/2022	Conversion		7,944,539	8,790,000	8,785,858	8,783,376	0	7,050	0	7,050	0	8,790,426	0	(845,887)	(845,887)	57,105	06/03/2027
91911T-AP-8	VALE OVERSEAS LTD CORP FOREIGN	D	04/01/2022	Conversion		5,485,064	5,000,000	5,889,300	5,852,247	0	(43,978)	0	(43,978)	0	5,808,269	0	(323,205)	(323,205)	200,521	08/10/2026
92330W-BJ-5	Venture CDO Ltd CLO 5.143% 10/20/28	D	10/20/2022	Paydown		9,285,726	9,285,726	9,285,726	9,285,726	0	0	0	0	0	9,285,726	0	0	0	64,452	10/20/2028
92557E-AG-8	VIBRANT CLO CLO 6.043% 10/20/34	D	04/01/2022	Conversion		7,921,217	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(78,783)	(78,783)	95,458	10/20/2034
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN	D	02/02/2022	Maturity		2,125,000	2,125,000	2,297,656	2,126,851	0	(1,851)	0	(1,851)	0	2,125,000	0	0	0	57,109	02/02/2022
92912V-AY-1	VOYA CLO CLO 5.099% 04/17/30	D	10/17/2022	Paydown		2,881,469	2,881,469	2,875,536	2,877,762	0	3,707	0	3,707	0	2,881,469	0	0	0	56,062	04/17/2030
92914N-AJ-0	Voya CLO Ltd CLO 5.094% 01/18/29	D	06/27/2022	Merrill Lynch,Pierce,Fenner &		31,214,532	31,637,847	31,637,847	31,637,847	0	0	0	0	0	31,637,847	0	(423,314)	(423,314)	295,947	01/18/2029
92914N-AJ-0	Voya CLO Ltd CLO 5.094% 01/18/29	D	10/18/2022	Paydown		12,019,158	12,019,158	12,019,158	12,019,158	0	0	0	0	0	12,019,158	0	0	0	70,249	01/18/2029
92918H-AH-3	VOYA CLO CLO 5.927% 07/19/34	D	04/01/2022	Conversion		5,692,657	5,750,000	5,750,000	5,750,000	0	0	0	0	0	5,750,000	0	(57,343)	(57,343)	49,199	07/19/2034
94949G-AA-9	WELLFLEET CLO CLO 5.389% 04/15/33	D	04/01/2022	Conversion		13,425,808	13,500,000	13,500,000	13,500,000	0	0	0	0	0	13,500,000	0	(74,192)	(74,192)	93,544	04/15/2033
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO	D	10/20/2022	Paydown		10,951,489	10,951,489	10,949,137	10,950,518	0	971	0	971	0	10,951,489	0	0	0	109,435	10/20/2028
94951M-AJ-2	WELLFLEET CLO LTD CLO 5.303% 10/20/29	D	10/20/2022	Paydown		24,836,702	24,836,702	24,706,812	24,774,261	0	62,441	0	62,441	0	24,836,702	0	0	0	276,712	10/20/2029
96467F-AJ-9	WHITEBOX CLO 5.455% 07/24/32	D	04/01/2022	Conversion		14,891,574	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(108,426)	(108,426)	86,315	07/24/2032
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not	D	12/01/2022	PARCC Custody PPC		5,662,605	5,860,000	5,860,000	5,860,000	0	0	0	0	0	5,860,000	0	(197,395)	(197,395)	365,029	11/01/2027
984851-AF-2	YARA INTERNATIONAL ASA CORP FOREIGN	D	04/01/2022	Conversion		7,266,607	7,025,000	8,288,621	8,113,121	0	(41,560)	0	(41,560)	0	8,071,561	0	(804,954)	(804,954)	111,229	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA CORP FOREIGN	D	01/28/2022	Citigroup Capital Markets Inc		1,543,182	1,535,000	1,665,199	1,659,230	0	(1,175)	0	(1,175)	0	1,658,055	0	(114,873)	(114,873)	7,651	06/04/2030
98885G-AA-6	ZAIS CDO CLO 5.029% 04/15/29	D	10/17/2022	Paydown		3,529,425	3,529,425	3,529,425	3,529,425	0	0	0	0	0	3,529,425	0	0	0	30,118	04/15/2029
98887V-AA-1	ZAIS CDO CLO 5.369% 04/15/30	D	04/01/2022	Conversion		9,754,917	9,772,955	9,772,955	9,772,955	0	0	0	0	0	9,772,955	0	(18,038)	(18,038)	66,806	04/15/2030
98887V-AA-1	ZAIS CDO CLO 5.369% 04/15/30	D	10/17/2022	Paydown		800,396	800,396	800,396	800,396	0	0	0	0	0	800,396	0	0	0	15,938	04/15/2030
B6385#-AE-6	Omega Pharma NV Senior Note	B	05/20/2022	Various		93,290,322	88,399,190	118,222,822	95,214,585	0	0	0	0	23,008,238	88,399,190	(29,823,633)	0	(29,823,633)	8,680,958	07/28/2023
B6961#-AB-4	Puratos NV Senior Note	B	11/17/2022	Redemption 100.0000		1,261,561	1,261,561	1,643,406	1,378,740	0	0	0	0	264,667	1,261,561	(381,845)	0	(381,845)	50,585	11/17/2023
B6961#-AC-2	Puratos NV Senior Note	B	11/17/2022	Redemption 100.0000		682,830	682,830	865,974	751,745	0	0	0	0	114,229	682,830	(183,144)	0	(183,144)	27,775	11/17/2023
BCC305-3L-3	ARES CLO CLO 1.950% 04/15/32	B	04/01/2022	Conversion		14,934,717	15,064,823	15,220,086	15,522,780	0	(65)	1,200,517	(1,200,582)	896,123	15,064,741	1,018,494	(1,302,096)	(283,602)	138,100	04/15/2032
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No	B	04/01/2022	Empower GWLA FOREX		5,914,118	5,682,024	5,754,752	5,807,395	0	2,794	0	2,794	1,201,618	6,895,200	(116,606)	(981,082)	(1,097,688)	114,422	04/02/2024
D3622#-AA-4	Intersnack Group GmbH & Co KG Senior Not	B	01/25/2022	Various		15,582,416	15,582,416	17,912,407	15,669,222	0	0	0	0	2,243,184	15,582,416	(2,329,991)	0	(2,329,991)	226,811	03/14/2023
D3688#-AA-5	Freudenberg Perf Mat Svc Gmbh Senior Uns	B	09/02/2022	Various		9,260,569	9,260,569	10,384,952	10,502,238	0	0	0	0	(117,287)	9,260,569	(1,124,382)	0	(1,124,382)	250,339	09/02/2026
D5364#-AE-1	Messer SE & Co. KGaA Senior Secured Note	B	08/02/2022	Various		12,969,538	12,969,538	15,659,577	14,460,472	0	0	0	0	1,199,105	12,969,538	(2,690,039)	0	(2,690,039)	502,946	08/02/2022
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not	D	07/18/2022	Maturity		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	65,100	07/18/2022
D5565*-AA-0	Mineralbrunnen Uberkingen Senior Secured	B	12/20/2022	Various		2,540,537	2,540,537	2,810,099	2,781,763	0	(68,839)	0	(68,839)	16,874	2,540,537	(189,261)	0	(189,261)	88,211	12/20/2024
D8563#-AC-8	VTG Finance S.A. Senior Secured Note	B	04/01/2022	Empower GWLA FOREX		8,777,396	7,670,733	10,010,920	9,517,903	0	(98,487)	0	(98,487)	361,985	9,219,600	(561,802)	(442,204)	(1,004,006)	180,247	05/06/2026
E3075#-AA-3	Club Atletico de Madrid SAD Sr. Secured	B	12/15/2022	Redemption 100.0000		6,029,639	6,029,639	6,940,373	6,510,966	0	0	0	0	429,408	6,029,639	(910,734)	0	(910,734)	124,166	06/16/2031
E5444#-AD-6	Futbol Club Barcelona Sr. Secured	B	07/27/2022	Call 100.0000		3,739,453	3,491,105	4,084,253	3,922,814	0	0	0	0	161,438	3,491,105	(593,148)	0	(593,148)	338,637	10/01/2031
E5444#-AE-4	Futbol Club Barcelona Sr. Secured	B	07/27/2022	Call 100.0000		3,983,830	3,649,801	4,269,912	4,101,135	0	0	0	0	168,777	3,649,801	(620,111)	0	(620,111)	260,713	10/01/2031
E8203#-AA-7	Primafrio, S.L. Sr. Unsecured	B	07/07/2022	Call 100.0000		895,025	857,331	1,000,472	958,660	0	0	0	0	41,813	857,331	(143,141)	0	(143,141)	48,368	12/13/2032
E8203#-AB-5	Primafrio, S.L. Sr. Unsecured	B	07/07/2022	Call 100.0000		24,357,845	23,332,014	27,227,566	26,089,642	0	0	0	0	1,137,923	23,332,014	(3,895,552)	0	(3,895,552)	1,316,320	12/13/2032
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note	B	09/02/2022	Various		2,518,039	2,518,039	3,189,140	2,855,661	0	0	0	0	333,479	2,518,039	(671,100)	0	(671,100)	126,163	09/02/2022
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No	B	08/01/2022	Redemption 100.0000		4,622,149	4,622,149	6,155,066	5,116,624	0	0	0	0	1,038,442	4,622,149	(1,532,917)	0	(1,532,917)	262,130	08/01/2022
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No	B	09/26/2022	Various		4,769,428	4,769,428	6,258,727	6,026,520	0	(414,521)	0	(414,521)	208,847	4,769,428	(1,051,418)	0	(1,051,418)	146,614	09/26/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F5309#-AD-9	Ipsos SA Series C Senior Note	D	09/28/2022	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	548,000	09/28/2022
F5754#-AB-3	LISI SA Senior Note 3.640% 10/17/23	B	10/17/2022	Redemption 100.0000		3,766,465	3,766,465	4,682,610	4,532,860	0	(176,019)	0	(176,019)	172,394	3,766,465	(762,770)	0	(762,770)	143,460	10/17/2023
F5754#-AC-1	LISI SA Senior Note 1.820% 03/20/25	B	03/21/2022	Redemption 100.0000		3,157,000	3,157,000	3,242,857	3,249,143	0	0	0	0	(6,286)	3,157,000	(85,857)	0	(85,857)	28,888	03/20/2025
F5754#-AD-9	LISI SA Senior Unsecured Note	B	03/04/2022	Redemption 100.0000		1,511,422	1,511,422	1,529,485	1,574,054	0	0	0	0	(44,570)	1,511,422	(18,063)	0	(18,063)	13,227	03/04/2026
F7908@-AA-8	Roquette Freres Senior Note	D	03/26/2022	Redemption 100.0000		1,926,000	1,926,000	1,926,000	1,926,000	0	0	0	0	0	1,926,000	0	0	0	40,253	03/26/2024
F9120#-AA-4	Teleperformance S.E. Senior Unsecured No	D	04/01/2022	Various		6,949,483	6,894,111	6,894,111	6,894,111	0	0	0	0	0	6,894,111	0	55,372	55,372	80,324	12/14/2023
F9731#-AG-2	Vicat S.A. Senior Note	D	12/01/2022	Maturity		3,500,000	3,500,000	3,866,324	3,547,131	0	(47,131)	0	(47,131)	0	3,500,000	0	0	0	213,850	12/01/2022
G0334D-AE-1	AMIPEACE LTD GOVT FOREIGN	D	11/29/2022	MARKETAXESS CAPITAL LIMITED		300,420	360,000	352,994	353,532	0	609	0	609	0	354,141	0	(53,721)	(53,721)	8,955	10/22/2030
G0369@-AU-0	Anglian Water Services Fin Plc Debt in I	D	04/01/2022	Various		4,578,317	4,519,473	4,779,522	4,739,052	0	(30,398)	0	(30,398)	0	4,708,654	0	(130,336)	(130,336)	80,025	10/15/2023
G0697Q-AB-9	Atlas Mara Limited Secured Convertible N	D	06/17/2022	Various		16,398,023	16,398,023	13,213,283	13,213,283	0	0	0	0	0	13,213,283	0	3,184,740	3,184,740	2,616,396	12/31/2020
G1093*-AB-5	BIIF BidCo Limited Sr. Secured	B	12/31/2022	Redemption 100.0000		2,509,463	2,509,463	2,689,888	2,812,939	0	0	0	0	(123,051)	2,509,463	(180,425)	0	(180,425)	56,707	12/31/2037
G1108#-AF-5	The British Land Company plc Senior Note	D	04/01/2022	Various		4,049,615	3,957,730	4,136,870	4,107,263	0	(22,237)	0	(22,237)	0	4,085,025	0	(35,411)	(35,411)	110,032	09/01/2023
G1108#-AK-4	The British Land Company plc Senior Unse	B	04/01/2022	Various		11,182,506	11,329,750	12,063,885	12,031,708	0	(18,070)	0	(18,070)	37,592	11,563,762	(487,468)	(381,256)	(868,724)	132,912	10/27/2025
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note	B	04/01/2022	Various		5,086,104	5,042,851	5,226,478	5,220,333	0	(3,894)	0	(3,894)	708,923	5,758,086	(167,277)	(671,982)	(839,259)	49,294	12/19/2022
G1744#-AS-7	Cadogan Estates Ltd. Senior Note	B	04/01/2022	Empower GWLA FOREX		5,415,126	5,257,682	5,996,135	5,869,864	0	(23,835)	0	(23,835)	94,476	5,683,245	(257,260)	(268,119)	(525,379)	108,388	09/14/2026
G1968#-AB-3	Cattles plc Senior Note - Series B	D	07/13/2022	Call 0.2174		1,631	750,532	1	0	1	0	0	1	0	1	0	1,631	1,631	0	12/12/2011
G1968#-AD-9	Cattles plc Senior Note	D	07/13/2022	Call 0.2174		2,538	1,167,442	1	0	1	0	0	1	0	1	0	2,537	2,537	0	02/01/2013
G2000@-AA-5	Byzantine Bidco Limited Sr. Secured	D	05/31/2022	Call 100.0000		1,738,329	1,738,329	1,738,329	1,738,329	0	0	0	0	0	1,738,329	0	0	0	67,772	06/30/2027
G2000@-AA-5	Byzantine Bidco Limited Sr. Secured	D	03/31/2022	Redemption 100.0000		8,735	8,735	8,735	8,735	0	0	0	0	0	8,735	0	0	0	169	06/30/2027
G2000@-AB-3	Byzantine Bidco Limited Sr. Secured	B	05/31/2022	Call 100.0000		6,333,668	6,333,668	6,953,315	6,806,821	0	0	0	0	146,494	6,333,668	(619,647)	0	(619,647)	248,824	06/30/2027
G2000@-AB-3	Byzantine Bidco Limited Sr. Secured	B	03/31/2022	Redemption 100.0000		33,251	33,251	34,941	34,205	0	0	0	0	736	33,251	(1,691)	0	(1,691)	635	06/30/2027
G2615@-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not	D	12/01/2022	PARCC Custody PPC		965,552	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(34,448)	(34,448)	46,090	04/25/2025
G2616#-AL-5	DCC Treasury 2014 Limited Senior Unsecur	B	04/01/2022	Empower GWLA FOREX		7,472,080	7,458,020	7,520,693	7,622,577	0	0	0	0	(101,885)	7,458,020	(62,672)	14,060	(48,612)	28,634	09/13/2027
G2616#-AP-6	DCC Treasury 2014 Limited Senior Unsecur	B	04/01/2022	Various		11,784,683	11,824,611	11,964,618	11,885,788	0	6,294	0	6,294	87,364	11,635,129	(344,318)	149,554	(194,764)	44,074	09/13/2029
G2616*-AB-1	DPR-CR Limited Senior Secured Note	D	12/15/2022	Various		5,106,250	5,106,250	5,106,250	5,106,250	0	0	0	0	0	5,106,250	0	0	0	215,420	12/15/2026
G2685@-AF-6	Great Portland Estates Plc Senior Unsecu	B	04/01/2022	Empower GWNY FOREX		3,002,941	3,060,842	3,268,905	3,208,895	0	(6,307)	0	(6,307)	51,647	3,113,308	(140,928)	(110,367)	(251,295)	23,581	05/22/2024
G3122@-AA-6	ESPUG Finance Limited Senior Secured Not	B	04/01/2022	Empower GWLA FOREX		2,935,360	3,025,710	3,076,842	3,112,576	0	0	0	0	(35,734)	3,025,710	(51,131)	(90,350)	(141,481)	40,922	10/06/2027
G3646#-AB-9	Forth Ports Finance Limited Senior Note	B	04/01/2022	Empower GWLA FOREX		4,664,787	4,538,566	5,067,618	4,941,206	0	(35,435)	0	(35,435)	79,529	4,769,406	(215,894)	(104,620)	(320,514)	70,196	12/05/2023
G3663#-AB-7	Forth Ports Finance Plc Senior Secured N	B	04/01/2022	Empower GWLA FOREX		4,875,522	5,042,851	5,423,770	5,329,021	0	(6,900)	0	(6,900)	85,771	5,173,697	(234,195)	(298,175)	(532,370)	99,071	01/06/2027
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	02/28/2022	Various		73,753,726	70,183,399	70,087,797	70,120,465	0	2,817	0	2,817	0	70,123,282	0	60,117	60,117	589,658	02/17/2027
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	02/17/2022	Various		2,175,925	2,175,925	2,172,961	2,173,974	0	1,951	0	1,951	0	2,175,925	0	0	0	11,646	02/17/2027
G3946K-AA-7	GOHL CAPITAL LTD CORP FOREIGN	D	04/01/2022	Conversion		655,400	696,000	718,620	714,895	0	(871)	0	(871)	0	714,024	0	(58,624)	(58,624)	20,295	01/24/2027
G4162#-AA-3	Greensands FING PLC Senior Secured Note	B	04/01/2022	Various		8,338,231	8,404,751	9,059,647	8,896,208	0	(15,489)	0	(15,489)	143,185	8,633,114	(390,790)	(294,883)	(685,673)	103,962	12/01/2025
G4273*-AK-1	Hammerson plc Senior Unsecured Note	B	04/01/2022	Empower GWNY FOREX		2,537,357	2,591,828	2,568,184	2,649,015	0	0	0	0	(80,831)	2,591,828	23,644	(54,470)	(30,826)	25,038	01/11/2024
G4273*-AL-9	Hammerson plc Senior Unsecured Note	B	04/01/2022	Various		13,531,833	14,379,984	14,816,012	14,309,213	0	23,779	0	23,779	538,576	14,022,717	(848,851)	(490,884)	(1,339,735)	169,434	01/12/2026
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur	D	09/30/2022	Redemption 100.0000		3,090,749	3,090,749	3,090,749	3,090,749	0	0	0	0	0	3,090,749	0	0	0	107,255	03/30/2028
G5477#-AA-0	LIA Holdings Ltd. Senior Unsecured Note		11/21/2022	Various		15,190,566	15,190,566	17,283,482	16,866,578	0	2,526	0	2,526	417,839	15,190,566	(2,096,378)	0	(2,096,378)	453,526	11/21/2022
G5561#-AA-7	London Square Developments Ltd Senior Se	B	10/11/2022	Various		4,251,868	4,251,868	5,071,310	5,182,980	0	11,998	0	11,998	109,991	4,251,868	(833,120)	0	(833,120)	235,499	10/14/2025
G5600#-AB-8	LondonMetric Property Plc Sr. Unsecured	B	04/01/2022	Empower GWNY FOREX		5,582,401	5,677,944	6,125,099	6,008,100	0	(15,195)	0	(15,195)	96,701	5,825,889	(263,717)	(243,487)	(507,204)	81,733	09/23/2024
G5963#-AG-8	Meggitt PLC Sr. Unsecured Note	D	04/01/2022	Empower PICA GWNY		3,820,106	3,830,062	3,830,062	3,830,062	0	0	0	0	0	3,830,062	0	(9,956)	(9,956)	93,321	07/06/2023
G5963#-AH-6	Meggitt PLC Sr. Unsecured Note	D	04/01/2022	Various		5,567,575	5,745,092	6,069,692	6,048,636	0	(16,120)	0	(16,120)	0	6,032,516	0	(464,941)	(464,941)	152,245	07/06/2026
G6164#-AC-2	MITIE Treasury Management Ltd Senior Uns	D	12/16/2022	Maturity		5,000,000	5,000,000	5,109,446	5,081,761	0	(81,761)	0	(81,761)	0	5,000,000	0	0	0	222,535	12/16/2022
G6164#-AD-0	MITIE Treasury Management Ltd Senior Not	B	04/01/2022	Empower GWLA FOREX		8,472,007	8,404,751	8,979,558	8,788,877	0	(37,751)	0	(37,751)	141,458	8,507,481	(385,103)	(35,474)	(420,577)	124,683	12/16/2022
G6679#-AA-4	Nuffield Health Senior Note	B	09/26/2022	Various		11,577,989	11,415,849	16,516,248	14,451,690	0	(32,533)	0	(32,533)	2,033,669	11,488,364	(4,964,463)	(72,515)	(5,036,978)	702,478	10/07/2024
G6679#-AB-2	Nuffield Health Senior Note	B	09/26/2022	Various		5,010,445	4,848,011	6,466,740	6,348,784	0	(38,271)	0	(38,271)	102,184	5,028,113	(1,384,583)	(180,102)	(1,564,685)	403,172	10/07/2026
G6849#-AA-9	Outfield Bidco Limited Sr. Secured	B	12/30/2022	Redemption 100.0000		54,101	54,101	64,235	63,192	0	0	0	0	1,043	54,101	(10,134)	0	(10,134)	3,679	08/31/2027
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In	B	04/01/2022	Empower GWLA FOREX		12,026,300	11,524,210	11,124,987	10,982,169	0	51,367	0	51,367	176,759	10,724,821	(485,474)	1,301,480	816,006	121,549	10/01/2029
G7059#-AA-2	Phoenix Natural Gas PP Finance Senior Se	B	04/01/2022	Empower GWLA FOREX		2,523,298	2,582,229	2,756,177	2,706,257	0	(4,828)	0	(4,828)	43,557	2,626,111	(118,875)	(102,814)	(221,689)	41,281	08/05/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G7068#-AN-3	Pendragon plc Senior Unsecured	B	03/18/2022	Various		16,235,121	15,610,675	16,881,054	16,187,178	0	(22,499)	0	(22,499)	657,939	15,717,482	(1,105,136)	(106,807)	(1,211,943)	848,032	03/17/2023
G7178*-AE-4	Porterbrook Rail Finance Ltd Senior Secu	B	04/01/2022	Empower GWLA FOREX		2,731,876	2,773,568	2,988,697	2,937,688	0	(7,106)	0	(7,106)	47,282	2,848,904	(128,960)	(117,029)	(245,989)	34,196	04/18/2028
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu	B	04/01/2022	Various		4,976,948	5,042,851	5,022,123	5,188,989	0	10,426	0	10,426	(227,009)	4,807,582	(164,824)	169,366	4,542	64,023	04/18/2028
				Redemption																
G7225#-AA-1	Premier Modular Acq. Ltd Sr. Secured	B	12/30/2022	100.0000		1,035,446	1,035,446	1,158,986	1,156,596	0	0	0	0	2,390	1,035,446	(123,540)	0	(123,540)	50,170	02/05/2027
G7256@-AA-5	Project Gold Bidco Limited Sr. Secured	B	12/30/2022	Call 100.0000		793,503	793,503	915,697	880,308	0	0	0	0	35,389	793,503	(122,194)	0	(122,194)	26,042	05/18/2027
				Redemption																
G7256@-AA-5	Project Gold Bidco Limited Sr. Secured	B	09/30/2022	100.0000		571,303	571,303	662,040	636,454	0	0	0	0	25,586	571,303	(90,737)	0	(90,737)	21,078	05/18/2027
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note	D	04/01/2022	Various		12,182,295	12,766,872	12,399,775	12,428,039	0	20,529	0	20,529	0	12,448,569	0	(266,274)	(266,274)	106,106	10/30/2025
G7332#-AH-6	RRPF Engine Leasing Limited Senior Secur	D	04/01/2022	Empower PICA GWNY		2,574,538	2,989,016	2,989,016	2,989,016	0	0	0	0	0	2,989,016	0	(414,479)	(414,479)	21,698	04/13/2030
				Redemption																
G7605#-AA-1	Roadster Finance DAC Senior Secured Note	B	10/18/2022	100.0000		2,742,469	2,742,469	3,318,636	3,166,068	0	0	0	0	152,568	2,742,469	(576,168)	0	(576,168)	65,809	10/18/2032
G7605#-AA-1	Roadster Finance DAC Senior Secured Note	B	04/01/2022	Empower GWLA FOREX		12,336,501	12,606,991	13,506,074	12,885,157	0	0	0	0	620,917	12,606,991	(899,083)	(270,490)	(1,169,573)	130,717	10/18/2032
				Redemption																
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N	D	08/15/2022	100.0000		6,096,884	6,096,884	6,096,884	6,096,884	0	0	0	0	0	6,096,884	0	0	0	202,419	08/15/2022
G7996#-AA-8	SEGRO plc Senior Unsecured Note	B	04/01/2022	Various		18,505,886	18,514,372	19,535,711	19,416,405	0	(22,470)	0	(22,470)	89,377	18,976,062	(507,250)	(470,176)	(977,426)	207,469	08/17/2027
G8030*-AF-7	Senior PLC Senior Unsecured	D	10/31/2022	Various		3,918,892	3,918,892	3,938,424	3,932,807	0	(13,916)	0	(13,916)	0	3,918,892	0	0	0	134,398	10/31/2022
G8228*-AH-5	Smith & Nephew plc Senior Note	C	11/21/2022	Various		20,656,215	20,656,215	20,881,736	20,820,602	0	(164,387)	0	(164,387)	0	20,656,215	0	0	0	654,286	11/21/2022
G8401*-AE-1	SSP Financing Ltd PIK Trackin Note for G	D	12/30/2022	Various		119,049	119,049	107,907	103,215	0	(843)	0	(843)	0	102,372	0	16,678	16,678	38,928	10/15/2025
G8401*-AF-8	SSP Financing Ltd PIK Trackin Note for G	D	12/30/2022	Call 100.0000		23,824	23,824	23,824	23,824	0	0	0	0	0	23,824	0	0	0	7,830	10/15/2028
G8401*-AH-4	SSP Financing Ltd PIK Trackin Note for G	B	12/30/2022	Various		320,861	320,861	348,229	349,794	0	(993)	0	(993)	(7,596)	290,331	(50,875)	30,530	(20,345)	109,907	10/15/2025
G8401*-AJ-0	SSP Financing Ltd PIK Trackin Note for G	B	12/30/2022	Various		111,272	111,272	118,857	119,895	0	(1,399)	0	(1,399)	(3,771)	98,874	(15,852)	12,399	(3,453)	38,381	10/15/2028
G8472#-AB-7	Steris plc Senior Unsecured Note		04/01/2022	Various		8,000,662	8,146,016	8,139,836	8,325,753	0	3,183	0	3,183	(464,169)	7,715,335	(149,433)	285,327	135,894	90,878	02/27/2027
G8781@-AC-3	Thames Water Utilities Ltd Senior Secure	D	04/01/2022	Various		19,813,072	19,878,020	21,242,310	21,117,711	0	(93,448)	0	(93,448)	0	21,024,264	0	(1,211,192)	(1,211,192)	372,564	03/24/2025
G9338#-AC-7	Vesuvius Holdings Limited Senior Note	B	04/01/2022	Various		4,549,576	4,261,518	4,302,210	4,355,546	0	1,480	0	1,480	853,338	5,123,202	(87,161)	(573,626)	(660,787)	54,895	12/03/2025
				Redemption																
G9369*-AA-7	Viridor Energy Group Limited Sr. Secured	B	09/30/2022	100.0000		180,762	180,762	217,472	219,326	0	0	0	0	(1,854)	180,762	(36,710)	0	(36,710)	4,716	03/31/2043
G9400#-AA-4	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	03/31/2022	Various		54,098	54,098	58,615	58,551	0	(4,453)	0	(4,453)	0	54,098	0	0	0	724	09/30/2033
G9400#-AA-4	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	04/01/2022	Various		3,442,479	3,396,537	3,680,142	3,676,100	0	(5,442)	0	(5,442)	0	3,670,658	0	(228,178)	(228,178)	45,933	09/30/2033
				Redemption																
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	12/31/2022	100.0000		945,501	945,501	945,501	945,501	0	0	0	0	0	945,501	0	0	0	32,046	09/30/2033
G9523#-AF-5	Weir Group plc Senior Note	D	02/16/2022	Various		7,755,201	7,755,201	7,838,176	7,758,951	0	(3,750)	0	(3,750)	0	7,755,201	0	0	0	165,574	02/16/2022
G9523#-AG-3	Weir Group plc Senior Note	D	04/01/2022	Empower PICA GWLA		5,367,745	5,347,900	5,509,636	5,473,043	0	(27,568)	0	(27,568)	0	5,445,475	0	(77,730)	(77,730)	145,062	02/16/2023
				Redemption																
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING	D	01/15/2022	100.0000		12,806,160	12,806,160	10,389,637	12,784,380	0	21,780	0	21,780	0	12,806,160	0	0	0	0	01/15/2022
K3380#-AA-6	Elfelagid SEV Senior Unsecured Note	B	04/01/2022	Empower GWLA FOREX		6,421,730	6,416,521	6,945,480	6,671,184	0	(14,824)	0	(14,824)	254,568	6,512,423	(398,506)	(90,693)	(489,199)	28,562	12/15/2023
K3752@-AA-8	Copenhagen Airports Denmark Senior Note	B	12/30/2022	Various		7,999,037	7,999,037	9,945,372	8,590,748	0	(71,358)	(1,397,846)	1,326,488	1,330,975	9,396,883	(1,851,327)	(1,397,846)	(3,249,173)	333,315	12/30/2022
K3752@-AA-8	Copenhagen Airports Denmark Senior Note	B	04/01/2022	Various		6,641,048	6,509,760	6,523,482	6,666,274	0	(2,551)	1,397,846	(1,400,397)	1,250,894	6,506,590	(10,181)	134,458	124,277	69,277	12/30/2022
				Redemption																
K7017#-AA-8	Meridian Spirit ApS Senior Secured Note	D	12/31/2022	100.0000		41,692	41,692	44,558	44,505	0	(2,813)	0	(2,813)	0	41,692	0	0	0	1,082	08/01/2030
L0175#-AC-6	Alpha Trains Finance S.A. Debt in an Inf	B	04/01/2022	Various		19,374,112	19,281,065	20,207,519	19,991,079	0	(11,544)	0	(11,544)	200,873	19,548,629	(631,780)	(174,517)	(806,297)	42,695	06/30/2036
L9031*-AA-9	Terminal Inv Ltd Hldgs Senior Secured	D	04/01/2022	Empower PICA GWNY		6,321,082	6,128,099	6,737,818	6,683,801	0	(40,615)	0	(40,615)	0	6,643,186	0	(322,104)	(322,104)	137,055	04/21/2025
N4281@-BS-3	Koninklijke Vopak N. V Senior Note	D	04/01/2022	Empower PICA GWLA		6,444,980	6,383,436	6,667,729	6,615,603	0	(39,350)	0	(39,350)	0	6,576,253	0	(131,273)	(131,273)	67,643	06/19/2023
N4281@-BV-6	Koninklijke Vopak N. V Senior Note	D	04/01/2022	Empower PICA GWNY		7,490,213	7,443,086	8,038,377	7,987,780	0	(38,332)	0	(38,332)	0	7,949,448	0	(459,235)	(459,235)	82,035	06/19/2025
N4282*-AG-1	Royal Friesland Campina N V Senior Note	D	04/01/2022	Various		8,288,203	8,307,752	8,455,008	8,441,252	0	(10,326)	0	(10,326)	0	8,430,926	0	(142,723)	(142,723)	195,258	08/30/2027
N5375@-AF-6	Messer Finance B.V. Senior Secured Note	B	08/02/2022	Various		12,969,538	12,969,538	15,659,577	14,460,472	0	0	0	0	1,199,105	12,969,538	(2,690,039)	0	(2,690,039)	502,946	08/02/2022
N7334#-AL-7	Wereldhave NV Senior Note	B	07/25/2022	Maturity		953,966	953,966	1,109,894	1,066,082	0	(4,334)	0	(4,334)	2,203	953,966	(109,985)	0	(109,985)	25,821	07/25/2022
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	02/17/2022	Various		20,496,703	18,574,286	18,782,084	18,767,071	0	(10,896)	0	(10,896)	0	18,756,174	0	(181,889)	(181,889)	2,266,558	11/15/2025
				Redemption																
P1917*-AA-1	Calidra Chile Importaciones Senior Secur	D	10/15/2022	100.0000		1,624,242	1,624,242	1,624,242	1,624,242	0	0	0	0	0	1,624,242	0	0	0	65,985	07/24/2029
P2397*-AA-8	Cerveceria Costa Rica, S.A. Senior Unsec	C	12/24/2022	Various		13,571,429	13,571,429	13,571,429	13,571,429	0	0	0	0	0	13,571,429	0	0	0	400,357	06/24/2024
P3102#-AA-8	Controladora Dolphin Sr. Sec. PIK NOTE T	D	06/27/2022	Call 100.0000		5,211,790	5,211,790	3	0	124	0	0	124	0	124	0	5,211,665	5,211,665	97,214	04/08/2026
000000-00-0	Controladora Dolphin Sr. Sec. Fixed Rate	D	06/27/2022	Call 100.0000		2,160,000	2,160,000	1,603,777	2,155,636	4,364	0	0	4,364	0	2,160,000	0	0	0	169,526	12/15/2021
P3515#-AA-9	Trust F/1909 Senior Secured Note	D	08/22/2022	Various		37,113,900	37,113,900	37,113,900	37,113,900	0	0	0	0	0	37,113,900	0	0	0	1,816,004	08/22/2022
P47773-AN-9	GLOBO COMMUNICACOES PART CORP FRGN FLOAT	D	04/01/2022	Conversion		2,501,927	2,500,000	2,631,250	2,620,916	0	(9,137)	0	(9,137)	0	2,611,779	0	(109,852)	(109,852)	38,004	06/08/2025
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur	D	12/31/2022	Various		939,390	939,390	940,129	940,193	0	(803)	0	(803)	0	939,390	0	0	0	15,487	09/30/2037
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur	D	04/01/2022	Empower PICA GWNY		3,770,394	3,779,218	3,847,545	3,853,409	0	(2,722)	0	(2,722)	0	3,850,687	0	(80,293)	(80,293)	17,409	09/30/2037
P5888#-AA-3	Sesajal, S.A. de C.V. Senior Unsecured N	D	10/28/2022	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	513,000	11/19/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured	D	12/31/2022	Various		1,443,636	1,443,636	1,445,096	1,445,142	0	(1,506)	0	(1,506)	0	1,443,636	0	0	0	25,275	03/31/2037
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured	D	04/01/2022	Empower PICA GWNY		2,947,804	2,890,496	3,014,740	3,018,613	0	(3,402)	0	(3,402)	0	3,015,211	0	(67,407)	(67,407)	13,315	03/31/2037
Q0182#-AC-2	Alinta Energy Finance Pty Ltd Senior Uns	B	04/01/2022	Empower GWLA FOREX		2,874,943	2,894,524	3,134,937	3,098,962	0	(14,803)	0	(14,803)	16,197	3,185,623	85,267	(310,680)	(225,413)	70,721	09/28/2026
Q0214#-AB-6	Alsco Pty Ltd Senior Unsecured Note		11/24/2022	Redemption 100.0000		2,912,882	2,912,882	3,176,583	3,154,615	0	(94,688)	0	(94,688)	16,488	2,912,882	(163,534)	0	(163,534)	81,418	05/24/2024
Q0458*-AD-1	AquaSure Finance Pty Ltd Senior Secured	D	04/01/2022	Various		22,101,734	22,514,051	24,200,457	24,109,811	0	(68,886)	0	(68,886)	0	24,040,925	0	(1,939,191)	(1,939,191)	531,282	07/12/2027
Q0458*-AF-6	AquaSure Finance Pty Ltd Senior Secured	D	07/12/2022	Redemption 100.0000		335,282	335,282	335,282	335,282	0	0	0	0	0	335,282	0	0	0	10,863	01/12/2034
Q0697#-AA-4	Ausgrid Finance Pty Ltd Senior Secured N	D	04/01/2022	Empower PICA GWNY		7,510,510	7,660,123	8,257,077	8,226,235	0	(23,038)	0	(23,038)	0	8,203,197	0	(692,687)	(692,687)	134,052	10/01/2027
Q1297#-AE-8	CSL Finance PTY Ltd. Senior Note	B	04/01/2022	Empower GWLA FOREX		6,878,734	6,818,429	7,365,686	7,060,384	0	(27,155)	0	(27,155)	268,521	6,882,368	(419,381)	(3,633)	(423,014)	43,152	11/12/2022
Q2308#-AB-9	Charter Hall Invest Mgt Ltd Senior Unsec	B	04/01/2022	Empower GWLA FOREX		2,562,715	2,492,693	2,743,448	2,712,040	0	(13,057)	0	(13,057)	14,175	2,787,776	74,618	(225,061)	(150,443)	43,960	05/24/2027
Q2308#-AE-3	Charter Hall Invest Mgt Ltd Senior Unsec	B	04/01/2022	Various		17,694,191	17,750,605	19,003,446	18,827,780	0	(59,102)	0	(59,102)	98,405	19,385,970	518,887	(1,691,779)	(1,172,892)	233,243	06/13/2028
Q3079#-AH-1	Dalrymple Bay Finance Pty Ltd Sr. Secure	B	04/01/2022	Empower GWNY FOREX		6,402,119	6,758,271	6,897,210	6,846,084	0	(11,814)	0	(11,814)	35,782	7,058,993	188,942	(656,874)	(467,932)	92,621	12/02/2027
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un	D	04/01/2022	Empower PICA GWNY		1,881,473	1,915,031	2,002,548	1,996,951	0	(4,279)	0	(4,279)	0	1,992,672	0	(111,199)	(111,199)	49,402	07/20/2026
Q3915*-AD-2	Fletcher Building Holdings Ltd Senior Un	D	04/01/2022	Empower PICA GWNY		5,733,212	5,872,761	6,135,908	6,124,465	0	(8,834)	0	(8,834)	0	6,115,631	0	(382,419)	(382,419)	155,596	07/20/2028
Q3915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec	B	04/01/2022	Various		2,975,122	3,071,286	2,989,310	3,056,156	0	(414)	0	(414)	21,138	3,145,275	68,395	(170,153)	(101,758)	84,361	07/20/2028
Q5813*-AB-4	MARR Contracting Pty Ltd Sr. Secured	B	10/12/2022	Redemption 100.0000		12,175	12,175	13,367	13,084	0	0	0	0	283	12,175	(1,192)	0	(1,192)	667	07/09/2027
Q6235#-AH-5	Mirvac Group Finance Limited Senior Note	B	04/01/2022	Various		1,390,433	1,342,220	1,480,001	1,334,484	0	(9,306)	0	(9,306)	58,080	1,369,004	(14,254)	21,429	7,175	26,651	12/19/2022
Q6235#-AK-8	Mirvac Group Finance Limited Senior Note	B	04/01/2022	Empower GWNY FOREX		5,379,459	4,889,514	5,827,388	5,717,538	0	(60,508)	0	(60,508)	29,883	5,843,315	156,403	(463,856)	(307,453)	100,584	12/18/2025
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse	B	04/01/2022	Empower GWNY FOREX		2,323,419	2,303,066	2,271,014	2,229,768	0	(585)	0	(585)	61,797	2,369,169	78,188	(45,750)	32,438	57,618	09/20/2027
Q6634@-AK-7	Newcastle Coal Infrastructure Debt in In	D	04/01/2022	Various		8,376,933	8,177,390	8,177,390	8,177,390	0	0	0	0	0	8,177,390	0	199,544	199,544	176,448	11/14/2023
Q7160#-AJ-8	Orica Finance Ltd Senior Note	D	04/01/2022	Various		4,655,034	4,596,074	4,747,032	4,722,758	0	(18,221)	0	(18,221)	0	4,704,537	0	(49,503)	(49,503)	113,098	09/18/2023
Q7160#-AK-5	Orica Finance Ltd Senior Note	D	04/01/2022	Various		3,882,968	3,830,062	3,977,943	3,966,214	0	(8,795)	0	(8,795)	0	3,957,420	0	(74,452)	(74,452)	97,328	09/18/2025
Q8277*-AM-3	Santos Finance Limited Senior Note	D	08/02/2022	Maturity		14,350,000	14,350,000	14,350,000	14,350,000	0	0	0	0	0	14,350,000	0	0	0	925,575	08/02/2022
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec	D	04/01/2022	Empower PICA GWNY		3,644,901	3,607,968	3,938,745	3,912,426	0	(19,739)	0	(19,739)	0	3,892,687	0	(247,786)	(247,786)	78,798	09/22/2025
Q9194*-AB-5	Transurban Queensland Fin Pty Senior Sec	D	04/01/2022	Various		5,828,944	5,745,092	6,415,772	6,381,028	0	(26,018)	0	(26,018)	0	6,355,010	0	(526,066)	(526,066)	128,489	09/22/2027
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured	D	04/01/2022	Empower PICA GWNY		9,698,515	9,635,345	9,655,115	9,644,216	0	(540)	0	(540)	0	9,643,675	0	54,840	54,840	103,312	12/22/2025
Q9396#-AP-6	Victoria PWR Networks Pty Ltd Senior Uns	D	04/01/2022	Empower PICA GWLA		17,001,524	17,017,776	17,017,776	17,017,776	0	0	0	0	0	17,017,776	0	(16,253)	(16,253)	189,011	06/09/2027
Q9582*-AB-5	Wellington Electric Dist Ntwk Senior Not	D	10/17/2022	Maturity		6,560,000	6,560,000	6,560,000	6,560,000	0	0	0	0	0	6,560,000	0	0	0	275,628	10/17/2022
Q9898*-AB-4	ZircoData Holdings Pty Ltd Sr. Secured	B	11/14/2022	Redemption 100.0000		212,216	212,216	239,572	222,170	0	0	0	0	17,403	212,216	(27,357)	0	(27,357)	9,815	05/13/2026
Q9898*-AC-2	ZircoData Holdings Pty Ltd Sr. Secured	B	11/14/2022	Redemption 100.0000		16,342	16,342	17,507	17,131	0	0	0	0	376	16,342	(1,165)	0	(1,165)	747	05/13/2026
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	09/30/2022	Various		682,454	682,454	695,399	695,200	0	(12,746)	0	(12,746)	0	682,454	0	0	0	23,117	03/30/2032
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	04/01/2022	Empower PICA GWNY		2,484,542	2,422,029	2,693,156	2,688,927	0	(1,435)	0	(1,435)	0	2,687,493	0	(202,950)	(202,950)	56,747	03/30/2032
R6236@-AA-0	Norspan LNG III AS Senior Secured Note	D	02/28/2022	Redemption 100.0000		161,031	161,031	178,675	177,544	0	(16,513)	0	(16,513)	0	161,031	0	0	0	3,921	07/27/2029
R6236@-AA-0	Norspan LNG III AS Senior Secured Note	D	04/01/2022	Empower PICA GWLA		3,503,941	3,405,174	3,778,273	3,754,354	0	(1,984)	0	(1,984)	0	3,752,370	0	(248,429)	(248,429)	97,196	07/27/2029
R6237@-AA-9	Norspan LNG VI AS Sr. Secured	D	03/31/2022	Redemption 100.0000		196,405	196,405	196,405	196,405	0	0	0	0	0	196,405	0	0	0	2,632	05/28/2030
R6237@-AA-9	Norspan LNG VI AS Sr. Secured	D	04/01/2022	Empower PICA GWLA		3,672,516	3,874,088	3,874,088	3,874,088	0	0	0	0	0	3,874,088	0	(201,572)	(201,572)	52,201	05/28/2030
T0296#-AC-2	AMA SpA Senior Secured Note	B	09/19/2022	Various		2,019,925	2,019,925	2,344,828	2,294,191	0	0	0	0	50,637	2,019,925	(324,903)	0	(324,903)	91,350	09/19/2028
T0440#-AB-9	Aquafil SpA Senior Unsecured Note	B	09/20/2022	Various		2,746,621	2,746,621	3,185,085	3,125,176	0	0	0	0	59,909	2,746,621	(438,464)	0	(438,464)	114,574	09/20/2028
T3420#-AA-9	CRIF SpA Senior Unsecured	B	07/19/2022	Redemption 100.0000		1,228,037	1,228,037	1,354,167	1,362,795	0	0	0	0	(8,628)	1,228,037	(126,129)	0	(126,129)	28,852	07/19/2028
T3495*-AB-1	De'Longhi SpA Senior Unsecured	B	06/14/2022	Redemption 100.0000		16,564,484	16,564,484	17,804,771	18,094,358	0	0	0	0	(289,586)	16,564,484	(1,240,288)	0	(1,240,288)	136,657	06/14/2027
T3828@-AA-9	Fabbrica Italian Sintetici SpA Senior Un	B	02/14/2022	Call 100.0000		61,951,758	56,542,500	57,990,000	56,860,000	0	0	0	0	1,130,000	56,542,500	(1,447,500)	0	(1,447,500)	6,430,205	01/24/2028
T4758*-AA-3	GVS S.p.A. Senior Note	D	01/09/2022	Various		2,186,596	2,186,596	2,186,596	2,186,596	0	0	0	0	0	2,186,596	0	0	0	71,064	01/09/2024
T4758*-AB-1	GVS S.p.A. Senior Unsecured	B	07/25/2022	Redemption 100.0000		5,192,103	5,192,103	5,757,429	5,778,772	0	0	0	0	(21,343)	5,192,103	(565,326)	0	(565,326)	163,816	07/25/2024
T4968@-AA-7	Sol SpA Senior Note 4.750% 06/15/24	D	06/15/2022	Redemption 100.0000		4,244,936	4,244,936	4,507,292	4,458,749	0	(213,813)	0	(213,813)	0	4,244,936	0	0	0	100,817	06/15/2024
T4968@-AB-5	Sol SpA Senior Note 4.250% 05/29/25	D	05/29/2022	Various		1,330,000	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	0	0	28,263	05/29/2025
T4968@-AC-3	Sol SpA Senior Unsecured Note	B	03/12/2022	Various		1,333,777	1,333,777	1,379,536	1,382,918	0	177	0	177	(3,133)	1,333,777	(46,185)	0	(46,185)	13,071	03/12/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
T5R5A3-AA-8	Gnutti Carlo SpA Senior Secured Note	B	12/12/2022	Redemption 100.0000		5,845,278	5,845,278	6,329,444	6,317,778	0	0	0	0	11,667	5,845,278	(484,167)	0	(484,167)	210,520	12/12/2028
T6000#-AA-0	HLD Italy DUE SpA Sr. Secured	B	10/07/2022	Redemption 100.0000		522,723	522,728	586,585	563,256	0	0	0	0	23,329	522,728	(63,857)	(5)	(63,862)	21,433	07/07/2027
T6000#-AB-8	HLD Italy DUE SpA Sr. Secured	B	10/07/2022	Redemption 100.0000		77,498	77,498	85,045	83,506	0	0	0	0	1,539	77,498	(7,548)	0	(7,548)	2,719	07/07/2027
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Not	D	09/30/2022	Various		7,904,000	7,904,000	7,904,000	7,904,000	0	0	0	0	0	7,904,000	0	0	0	253,718	09/30/2026
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Not	D	12/01/2022	PARCC Custody PPC		4,801,793	4,924,000	4,924,000	4,924,000	0	0	0	0	0	4,924,000	0	(122,207)	(122,207)	246,457	09/30/2026
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note	B	10/09/2022	Various		1,100,720	1,100,720	1,400,769	1,322,579	0	(45,053)	0	(45,053)	82,533	1,100,720	(259,339)	0	(259,339)	56,781	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note	D	06/01/2022	Various		5,137,430	5,137,430	5,219,651	5,197,299	0	(59,869)	0	(59,869)	0	5,137,430	0	0	0	154,123	05/03/2023
V3430#-AA-4	Off-Grid Energy Access Fund Senior Secur	D	11/01/2022	Various		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	28,663	05/01/2024
06540R-AD-6	BANK BANK_17-BNK9 CMBS		12/31/2022	Paydown		23,310	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2054
12515B-AD-0	CD COMMERCIAL MORTGAGE TRUST C CMBS		12/31/2022	Paydown		738	0	0	0	0	0	0	0	0	0	0	0	0	0	12/10/2045
90270R-BE-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/31/2022	Paydown		1,149	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035
B8A0LH-6J-3	Syncora - Country Wide Home Loan		12/31/2022	Various		61,160	0	0	0	0	0	0	0	0	0	0	61,160	61,160	0	10/15/2025
000000-00-0	SSP Financing LTD		12/31/2022	Various		2,453	0	0	0	0	0	0	0	0	0	0	2,453	2,453	0	10/15/2025
000000-00-0	SSP Financing LTD		12/31/2022	Various		422	0	0	0	0	0	0	0	0	0	0	422	422	0	10/15/2028
00688J-AB-3	ADIENT US LLC CORPORATE		12/31/2022	Various		75,000	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2025
15189W-C@-7	CENTERPOINT ENERGY RESOURCES C Senior Note		12/31/2022	Various		(148,312)	0	0	0	0	0	0	0	0	(148,312)	0	0	0	0	12/05/2023
000000-00-0	GS Hahnes NMTC Investment Fund Leverage Loan		12/31/2022	Various		337,779	0	0	0	0	0	0	0	0	337,779	0	0	0	0	05/12/2013
46361*-AZ-9	Irvine/Land Co LLC		12/31/2022	Various		1,188	0	0	0	0	0	0	0	0	1,188	0	0	0	0	08/13/2029
000000-00-0	Hybrid Design Associates LLC #2 PIKTrackingNote for AGB		12/31/2022	Various		(18)	0	0	0	0	0	0	0	2,844,831	2,844,831	0	(2,844,850)	(2,844,850)	0	01/07/2026
44860#-AH-6	Hybrid Design Associates LLC #2 PIKTrackingNote for AGB		12/31/2022	Various		(340,727)	0	0	0	0	0	0	0	686,141	345,414	0	(686,141)	(686,141)	0	01/07/2026
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,292,487,401	16,144,483,471	16,919,951,081	16,831,375,392	6,008,887	(8,088,960)	(2,234,919)	154,846	46,917,316	16,784,194,585	(89,656,564)	(529,142,349)	(618,798,913)	353,308,365	XXX
06415F-RB-0	BANK OF NOVA SCOTIA BNS 3.7 07/27/81		12/13/2022	RBC Dominion Securities Inc		90,553	113,995	124,090	118,751	0	0	0	0	5,339	113,995	(10,095)	(23,442)	(33,537)	4,194	07/27/2081
780086-SH-8	ROYAL BANK OF CANADA CORP FOREIGN		08/11/2022	RBC Dominion Securities Inc		14,892	15,692	14,874	15,833	0	0	0	0	(959)	15,692	818	(800)	18	511	11/24/2080
780086-TQ-7	ROYAL BANK OF CANADA DISCOUNT NOTE		12/13/2022	Various		86,664	112,145	124,802	118,751	0	0	0	0	6,052	112,145	(12,657)	(25,482)	(38,139)	4,154	11/24/2081
89117F-M6-3	TORONTO-DOMINION BANK/THE Corp FOR		12/13/2022	Various		59,505	75,688	79,555	79,167	0	0	0	0	387	75,688	(3,866)	(16,183)	(20,049)	3,253	10/31/2081
89356B-AF-5	TRANSCANADA TRUST DISCOUNT NOTE		08/11/2022	Nesbitt Burns		26,388	31,385	31,603	31,667	0	0	0	0	(64)	31,385	(218)	(4,996)	(5,214)	1,245	03/04/2081
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	D	04/01/2022	Conversion		8,661,717	8,575,000	8,575,000	8,575,000	0	0	0	0	0	8,575,000	0	86,717	86,717	194,128	10/18/2042
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	D	10/18/2022	Various		49,925,000	49,925,000	49,925,000	49,925,000	0	0	0	0	0	49,925,000	0	0	0	2,496,250	10/18/2042
1309999999. Subtotal - Bonds - Hybrid Securities						58,864,719	58,848,905	58,874,924	58,864,169	0	0	0	0	10,755	58,848,905	(26,018)	15,814	(10,204)	2,703,735	XXX
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		12/31/2022	Various		216,592	216,592	216,592	216,592	0	0	0	0	0	216,592	0	0	0	15,089	09/30/2025
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2022	Various		29,535	29,535	29,535	29,535	0	0	0	0	0	29,535	0	0	0	4,387	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc		04/30/2022	Redemption 100.0000		702,972	702,972	702,972	702,972	0	0	0	0	0	702,972	0	0	0	54,136	04/30/2028
744355-E*-5	Prudential Realty Secs Senior Note		06/30/2022	Maturity		60,311,070	60,311,070	60,311,070	60,311,070	0	0	0	0	0	60,311,070	0	0	0	799,122	06/30/2027
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te		12/15/2022	Various		7,409,790	7,409,790	7,409,790	7,409,790	0	0	0	0	0	7,409,790	0	0	0	207,917	03/15/2040
P7921#-AA-8	Prudential Chile II Spa Promissory Note	B	09/07/2022	Call 100.0000		23,744,910	23,744,910	33,515,266	28,385,153	0	(675,205)	0	(675,205)	4,567,544	26,784,951	(5,492,541)	(3,040,041)	(8,532,582)	1,617,424	03/07/2026
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						92,414,869	92,414,869	102,185,225	97,055,112	0	(675,205)	0	(675,205)	4,567,544	95,454,910	(5,492,541)	(3,040,041)	(8,532,582)	2,698,075	XXX
00109X-AC-1	ADB Companies, LLC Sr. Secured		10/21/2022	Direct		2,660,911	2,704,514	2,704,514	2,704,514	0	0	0	0	0	2,704,514	0	(43,603)	(43,603)	99,621	12/18/2025
00109X-AC-1	ADB Companies, LLC Sr. Secured		10/26/2022	Call 100.0000		362,224	362,224	362,224	362,224	0	0	0	0	0	362,224	0	0	0	13	12/18/2025
00109X-AC-1	ADB Companies, LLC Sr. Secured		12/30/2022	Redemption 100.0000		970,449	970,449	970,449	970,449	0	0	0	0	0	970,449	0	0	0	66,675	12/18/2025
00109X-AC-1	ADB Companies, LLC Sr. Secured		10/28/2022	Windhill1Priv PPC		5,449,821	5,539,125	5,539,125	5,539,125	0	0	0	0	0	5,539,125	0	(89,304)	(89,304)	377,304	12/18/2025
00109X-AD-9	ADB Companies, LLC Sr. Secured		09/30/2022	Call 100.0000		120,117	120,117	120,117	120,117	0	0	0	0	0	120,117	0	0	0	7,082	12/18/2025
00109X-AD-9	ADB Companies, LLC Sr. Secured		12/30/2022	Redemption 100.0000		349,960	349,960	349,960	349,960	0	0	0	0	0	349,960	0	0	0	14,947	12/18/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00120@-AA-1	AES US Wind Generation Holding Debt in a		06/30/2022	Various Redemption		1,731,443	1,731,443	1,731,443	1,731,443	0	0	0	0	0	1,731,443	0	0	0	36,793	06/30/2032
00227@-AA-3	ASC Leasing VI Inc Senior Secured Term L		09/30/2022	100.0000		1,022,210	1,022,210	1,022,210	1,022,210	0	0	0	0	0	1,022,210	0	0	0	22,343	04/09/2025
00452@-AB-7	AM LLC Senior Secured Term Loan		03/30/2022	Various		200,000	200,000	201,741	200,519	0	601	0	601	0	201,121	0	(1,121)	(1,121)	2,781	04/30/2023
00452@-AB-7	AM LLC Senior Secured Term Loan		12/02/2022	Various		10,025,000	10,025,000	10,112,289	10,051,029	0	(26,029)	0	(26,029)	0	10,025,000	0	0	0	570,754	04/30/2023
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur		11/23/2022	Call 100.0000 Redemption		1,535,999	1,535,999	1,535,999	1,535,999	0	0	0	0	0	1,535,999	0	0	0	74,608	02/24/2026
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur		12/30/2022	100.0000		106,222	106,222	106,222	106,222	0	0	0	0	0	106,222	0	0	0	4,658	02/24/2026
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur		10/28/2022	Windhill1Priv PPC		9,145,995	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,250,000	0	(104,005)	(104,005)	499,036	02/24/2026
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se		08/01/2022	Various		24,328,801	24,328,801	10,492,067	10,681,650	0	0	0	189,583	0	10,492,067	0	13,836,735	13,836,735	213,855	12/02/2024
00860*-AB-5	Agilon Energy Holdings II, LLC Senior Se		06/14/2022	Call 100.0000		9,619,273	9,619,273	4,209,776	4,209,776	0	0	(652,379)	652,379	0	4,862,155	0	4,757,118	4,757,118	191,541	12/02/2024
02139*-AA-8	Altamira Technologies Corp Senior Secure		09/30/2022	Various		92,313	92,313	92,313	92,313	0	0	0	0	0	92,313	0	0	0	6,416	07/24/2025
02139*-AA-8	Altamira Technologies Corp Senior Secure		12/30/2022	Various		276,938	276,938	276,938	276,938	0	0	0	0	0	276,938	0	0	0	15,319	07/24/2025
03117@-AA-0	Amherst ASG Holdings, LLC Sr. Secured		04/11/2022	Call 100.0000 Redemption		28,561,500	28,561,500	28,561,500	28,561,500	0	0	0	0	0	28,561,500	0	0	0	633,113	12/18/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se		09/30/2022	100.0000		11,600	11,600	11,600	11,600	0	0	0	0	0	11,600	0	0	0	203	10/08/2025
08516*-AB-6	Berlin Station LLC Senior Note		10/31/2022	Various		1,221,889	2,937,000	886,176	895,197	0	0	(229,992)	229,992	0	1,125,189	0	96,700	96,700	0	09/30/2031
08516*-AB-6	Berlin Station LLC Senior Note		10/31/2022	Various		4,753,071	0	4,753,071	4,753,071	0	0	0	0	0	4,753,071	0	0	0	0	09/30/2031
08516*-AC-4	Berlin Station LLC Term		10/31/2022	Various		2,591,984	4,021,455	836,531	830,439	0	0	(1,153,122)	1,153,122	0	1,983,561	0	608,422	608,422	0	09/30/2022
08516*-AC-4	Berlin Station LLC Term		05/02/2022	Various		1,772,592	0	1,772,592	1,772,592	0	0	0	0	0	1,772,592	0	0	0	0	09/30/2022
10259*-AA-5	Bowline Topco, LLC Sr. Secured		10/18/2022	Call 100.0000		16,321,182	16,321,182	12,973,428	13,079,678	0	184,922	0	184,922	0	13,264,600	0	3,056,581	3,056,581	1,164,641	08/09/2025
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		03/31/2022	Various		1,348,553	1,348,553	1,348,553	1,348,553	0	0	0	0	0	1,348,553	0	0	0	7,979	06/30/2023
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		06/30/2022	Various		945,950	945,950	945,950	945,950	0	0	0	0	0	945,950	0	0	0	8,763	06/30/2023
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec		03/31/2022	Call 100.0000 Redemption		2,168,224	2,168,224	2,168,224	2,168,224	0	0	0	0	0	2,168,224	0	0	0	13,409	06/30/2023
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec		06/30/2022	100.0000		857,118	857,118	857,118	857,118	0	0	0	0	0	857,118	0	0	0	8,330	06/30/2023
14081*-AC-7	Carbon California Company, LLC Senior Se		12/30/2022	Various		2,431,111	2,431,111	2,431,111	2,431,111	0	0	0	0	0	2,431,111	0	0	0	117,963	05/15/2023
228047-A#-3	Crowley Holdings, Inc. Senior Secured		12/07/2022	Call 100.0000		5,477,346	5,477,346	5,477,346	5,477,346	0	0	0	0	0	5,477,346	0	0	0	149,775	06/20/2024
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Rev. Accr.		12/31/2022	Maturity		150,605	150,605	5	5	0	0	0	0	0	5	0	150,601	150,601	0	06/30/2024
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Revolver		12/30/2022	Various		2,627,534	2,627,534	1,714,204	1,714,204	0	902,912	0	902,912	0	2,617,116	0	10,418	10,418	194,381	06/30/2024
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Revolver		02/28/2022	Various		43,269	0	43,269	43,269	0	0	0	0	0	43,269	0	0	0	0	06/30/2024
29278@-AA-0	EnerVest Energy Instl Fund Sr. Secured		06/30/2022	Call 100.0000 Redemption		449,691	449,691	449,691	449,691	0	0	0	0	0	449,691	0	0	0	22,511	07/06/2024
29278@-AA-0	EnerVest Energy Instl Fund Sr. Secured		06/30/2022	100.0000		1,600,793	1,600,793	1,600,793	1,600,793	0	0	0	0	0	1,600,793	0	0	0	65,215	07/06/2024
29358@-AJ-4	EnsembleIQ Revolver PIK Note		12/30/2022	Various		98,346	98,346	73,107	73,107	0	0	0	0	0	73,107	0	25,239	25,239	0	06/30/2024
29358@-AK-1	EnsembleIQ Term B 0.000% 06/30/24		12/30/2022	Various		432,461	432,461	385,995	385,995	0	46,467	0	46,467	0	432,461	0	0	0	36,432	06/30/2024
29358@-AK-1	EnsembleIQ Term B 0.000% 06/30/24		09/30/2022	Various		392,402	392,402	350,239	350,239	0	42,162	0	42,162	0	392,402	0	0	0	15,564	06/30/2024
29358@-AL-9	EnsembleIQ Term A 0.000% 06/30/24		12/30/2022	Various		490,043	490,043	318,306	318,306	0	171,737	0	171,737	0	490,043	0	0	0	35,345	06/30/2024
29358@-AL-9	EnsembleIQ Term A 0.000% 06/30/24		09/30/2022	Various		451,089	451,089	293,004	293,004	0	158,085	0	158,085	0	451,089	0	0	0	12,493	06/30/2024
29358@-AL-9	EnsembleIQ Term A 0.000% 06/30/24		02/28/2022	Various		92,193	0	92,193	92,193	0	0	0	0	0	92,193	0	0	0	0	06/30/2024
39143@-AA-2	Great Western Leasing and Sale Senior Se		01/03/2022	Various		39,929	39,929	39,870	39,879	0	50	0	50	0	39,929	0	0	0	159	07/24/2023
39143@-AA-2	Great Western Leasing and Sale Senior Se		12/01/2022	Various		439,218	439,218	438,565	438,665	0	554	0	554	0	439,218	0	0	0	12,964	07/24/2023
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu		03/31/2022	Various		44,782	44,782	44,689	44,513	0	268	0	268	0	44,782	0	0	0	952	12/21/2023
40480@-AB-9	HCLS Buyer, LLC Sr. Secured		12/30/2022	Various		713,000	713,000	713,000	713,000	0	0	0	0	0	713,000	0	0	0	36,244	12/29/2025
44860#-AL-7	Hybrid Design Associates LLC Senior Secu		06/30/2022	Various		8,238,892	9,000,000	5,093,265	5,991,687	0	0	0	898,422	0	5,093,265	0	3,145,627	3,145,627	398,992	01/07/2026
44860#-AM-5	Hybrid Design Associates LLC Senior Secu		06/30/2022	Various		8,185,662	8,882,889	4,978,914	5,631,302	0	0	0	652,388	0	4,978,914	0	3,206,749	3,206,749	326,498	01/07/2026
44860#-AM-5	Hybrid Design Associates LLC Senior Secu		01/31/2022	Various		71,590	0	71,590	71,590	0	0	0	0	0	71,590	0	0	0	0	01/07/2026
46666@-AA-4	JVMC Holdings Corp. Senior Secured Term		09/30/2022	Various		643,064	643,064	643,064	643,064	0	0	0	0	0	643,064	0	0	0	32,863	02/28/2024
46666@-AA-4	JVMC Holdings Corp. Senior Secured Term		12/30/2022	Various		454,210	454,210	454,210	454,210	0	0	0	0	0	454,210	0	0	0	19,394	02/28/2024
46666@-AA-4	JVMC Holdings Corp. Senior Secured Term		10/28/2022	Various		10,470,377	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	(29,623)	(29,623)	655,038	02/28/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48240#-AA-3	K2 Pure Solutions NoCal LP Senior Secure		12/22/2022	Call 100.0000 Redemption		2,524,881	2,524,881	2,524,881	2,524,881	0	0	0	0	0	2,524,881	0	0	0	209,808	12/20/2023
48240#-AA-3	K2 Pure Solutions NoCal LP Senior Secure		12/30/2022	100.0000 Redemption		317,500	317,500	317,500	317,500	0	0	0	0	0	317,500	0	0	0	20,286	12/20/2023
48240#-AB-1	K2 Pure Solutions NoCal LP Senior Secure		09/22/2022	Various		1,470,000	1,470,000	1,470,000	1,470,000	0	0	0	0	0	1,470,000	0	0	0	85,508	12/20/2023
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		12/21/2022	Call 100.0000 Redemption		8,408,547	8,408,547	8,408,547	8,408,547	0	0	0	0	0	8,408,547	0	0	0	124,308	06/05/2024
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured		09/30/2022	Various		239,523	239,523	239,523	239,523	0	0	0	0	0	239,523	0	0	0	5,411	12/13/2024
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term		12/30/2022	100.0000 Redemption		109,800	109,800	109,800	109,800	0	0	0	0	0	109,800	0	0	0	5,210	03/31/2024
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		12/01/2022	100.0000 Redemption		1,775,663	1,775,663	1,775,663	1,775,663	0	0	0	0	0	1,775,663	0	0	0	61,013	06/30/2025
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC		01/27/2022	Bank of America, NA Redemption		0	0	0	(18)	0	39	0	39	0	21	0	(21)	(21)	(936)	10/04/2023
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC		10/11/2022	100.0000		1,682,017	1,682,017	1,685,751	1,682,834	0	(817)	0	(817)	0	1,682,017	0	0	0	43,182	10/04/2023
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		01/31/2022	Various		416,700	416,700	419,700	416,761	0	117	0	117	0	416,878	0	(178)	(178)	2,260	01/31/2023
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		08/01/2022	Various		833,400	833,400	839,399	833,522	0	(122)	0	(122)	0	833,400	0	0	0	27,643	01/31/2023
73935@-AA-3	The Power-Sonic Corporation Senior Secur		08/21/2022	Various		562,500	562,500	514,863	525,337	0	37,163	0	37,163	0	562,500	0	0	0	19,664	11/21/2023
73935@-AB-1	The Power-Sonic Corporation Senior Secur		06/30/2022	Various		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	51,330	11/21/2023
74111*-AA-9	Prestige Employee Admin, Inc. Sr. Secure		06/30/2022	Call 100.0000 Redemption		278,641	278,641	278,641	278,641	0	0	0	0	0	278,641	0	0	0	6,791	12/31/2025
74111*-AA-9	Prestige Employee Admin, Inc. Sr. Secure		12/30/2022	100.0000		183,437	183,437	183,437	183,437	0	0	0	0	0	183,437	0	0	0	8,265	12/31/2025
74111*-AA-9	Prestige Employee Admin, Inc. Sr. Secure		10/28/2022	Windhill1Priv PPC		10,346,295	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	(153,705)	(153,705)	613,606	12/31/2025
74844@-AA-1	Quest Products, LLC Sr. Secured		05/10/2022	Call 100.0000 Redemption		2,585,293	2,585,293	2,585,293	2,585,293	0	0	0	0	0	2,585,293	0	0	0	105,019	06/19/2025
74844@-AA-1	Quest Products, LLC Sr. Secured		12/30/2022	100.0000		1,182,994	1,182,994	1,182,994	1,182,994	0	0	0	0	0	1,182,994	0	0	0	72,152	06/19/2025
74844@-AA-1	Quest Products, LLC Sr. Secured		10/28/2022	Windhill1Priv PPC Redemption		10,357,249	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	(142,751)	(142,751)	912,248	06/19/2025
75527#-AE-2	RE Rosamond Two, LLC Term Loan A		06/30/2022	100.0000		42,707	42,707	42,707	42,707	0	0	0	0	0	42,707	0	0	0	859	12/31/2024
76654@-AA-5	Rifle, LLC Sr. Secured		04/14/2022	Direct		2,171,399	2,174,600	2,174,600	2,174,600	0	0	0	0	0	2,174,600	0	(3,202)	(3,202)	11,594	12/30/2026
76654@-AA-5	Rifle, LLC Sr. Secured		09/30/2022	100.0000 Redemption		368,459	368,459	368,459	368,459	0	0	0	0	0	368,459	0	0	0	15,501	12/30/2026
76654@-AA-5	Rifle, LLC Sr. Secured		10/28/2022	Windhill1Priv PPC		9,264,493	9,384,133	9,384,133	9,384,133	0	0	0	0	0	9,384,133	0	(119,640)	(119,640)	607,764	12/30/2026
83438@-AA-4	Soltage, LLC Senior Secured Term Loan		06/30/2022	Call 100.0000 Redemption		13,176	13,176	13,176	13,176	0	0	0	0	0	13,176	0	0	0	431	12/10/2023
83438@-AA-4	Soltage, LLC Senior Secured Term Loan		12/30/2022	100.0000		215,413	215,413	215,413	215,413	0	0	0	0	0	215,413	0	0	0	9,335	12/10/2023
83438@-AB-2	Soltage, LLC Senior Secured Revolver		09/29/2022	Various		528,739	528,739	528,739	528,739	0	0	0	0	0	528,739	0	0	0	17,046	12/10/2023
84381#-AA-7	Southern Sky Renewable Energy Debt in a		12/31/2022	100.0000 Redemption		834,570	834,570	834,570	834,570	0	0	0	0	0	834,570	0	0	0	27,114	01/03/2045
84381#-AB-5	Southern Sky Renewable Energy Sr. Secure		09/30/2022	100.0000 Redemption		54,264	54,264	54,264	54,264	0	0	0	0	0	54,264	0	0	0	1,923	01/02/2029
88915#-AA-3	Toledo AcquisitionCo Inc. Sr. Secured		07/29/2022	100.0000 Redemption		37,459	37,459	37,459	37,459	0	0	0	0	0	37,459	0	0	0	1,133	08/21/2027
88915#-AA-3	Toledo AcquisitionCo Inc. Sr. Secured		10/28/2022	Windhill1Priv PPC		4,848,861	4,912,583	4,912,583	4,912,583	0	0	0	0	0	4,912,583	0	(63,722)	(63,722)	242,318	08/21/2027
88915#-AB-1	Toledo AcquisitionCo Inc. Sr. Secured		08/22/2022	Call 100.0000 Redemption		3,752,039	3,752,039	3,752,039	3,752,039	0	0	0	0	0	3,752,039	0	0	0	134,344	08/21/2026
90376#-AA-1	USS Group LP Senior Secured Revolver A		12/28/2022	Call 100.0000 Redemption		1,805,565	1,805,565	1,805,565	1,805,565	0	0	0	0	0	1,805,565	0	0	0	44,973	05/01/2024
90376#-AB-9	USS Group LP Senior Secured Revolver		12/28/2022	Call 100.0000 Redemption		4,162,230	4,162,230	4,162,230	4,162,230	0	0	0	0	0	4,162,230	0	0	0	294,572	05/01/2024
90376#-AC-7	USS Group LP Senior Secured Note		10/20/2022	100.0000 Redemption		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	6,786	05/01/2024
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not		12/31/2022	100.0000 Redemption		684,964	684,964	684,964	684,964	0	0	0	0	0	684,964	0	0	0	24,953	12/31/2036
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec		12/30/2022	Various		1,183,723	1,183,723	1,183,723	1,183,723	0	0	0	0	0	1,183,723	0	0	0	25,550	09/30/2023
98159*-AC-7	Worldwide Machinery Senior Secured Revol		01/25/2022	Various		2,663,607	2,663,607	1,857,976	1,857,976	0	19,540	0	19,540	0	1,877,516	0	786,091	786,091	0	12/21/2024
98159*-AC-7	Worldwide Machinery Senior Secured Revol		01/25/2022	Various		222,696	0	222,696	222,696	0	0	0	0	0	222,696	0	0	0	0	12/21/2024
G4216*-AA-3	Project Idaho Merger Sub, Inc. Sr. Secur		10/28/2022	Windhill1Priv PPC		11,811,707	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(188,293)	(188,293)	429,333	02/25/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	08/05/2022	Various		1,113,413	1,113,413	1,113,413	1,113,413	0	0	0	0	0	1,113,413	0	0	0	46,574	12/31/2023
000000-00-0	Vita Global FinCo Limited Senior Secured	B	12/30/2022	Redemption 100.0000		299,854	299,854	335,269	319,507	0	0	0	0	15,762	299,854	(35,415)	0	(35,415)	21,227	06/08/2027
D3761#-AA-3	Jahn Gmbh Senior Secured Note	B	12/19/2022	Various		1,129,010	1,129,010	1,252,188	1,199,943	0	17,502	0	17,502	31,813	1,129,010	(120,248)	0	(120,248)	40,033	12/19/2025
000000-00-0	Secuoya Grupo De Comunicacion Sr. Secure	B	12/30/2022	Redemption 100.0000		623,757	623,757	724,124	672,223	0	0	0	0	51,900	623,757	(100,366)	0	(100,366)	27,658	12/30/2026
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	10/24/2022	Call 100.0000		252,461	252,461	287,533	302,232	0	0	0	0	(14,699)	252,461	(35,072)	0	(35,072)	13,361	05/05/2023
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	07/25/2022	Redemption 100.0000		852,898	852,898	862,599	906,697	0	0	0	0	(44,098)	852,898	(9,701)	0	(9,701)	19,463	05/05/2023
G1949*-AA-3	Castlegate 740 Limited G1949*AA3 PIK Tra	B	08/05/2022	Various		11,612	222,153	4	0	4	0	0	4	0	4	(1)	11,608	11,607	0	09/02/2023
G1949*-AA-3	Castlegate 740 Limited Sr. Secured Note	B	08/05/2022	Various		962,446	14,669,093	4	14,711,078	0	0	0	(14,554,128)	(156,946)	4	0	962,442	962,442	0	09/02/2023
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated	B	08/05/2022	Call 0.0000		0	11,800,346	9	7,061,366	3	0	0	6,467,286	(594,073)	8	(1)	(8)	(9)	0	03/02/2024
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec	B	10/31/2022	Redemption 100.0000		3,761,975	3,761,975	3,813,600	4,063,350	0	0	0	0	(249,750)	3,761,975	(51,625)	0	(51,625)	118,230	07/25/2024
G4236*-AA-9	HHS 3 Limited Senior Secured Term Loan A	B	11/15/2022	Various		884,308	884,308	1,047,092	1,006,768	0	0	0	0	40,324	884,308	(162,783)	0	(162,783)	56,218	04/20/2024
G4522#-AA-8	HGate Finance Limited Sr. Secured Term L	B	11/30/2022	Call 100.0000		3,205,158	3,205,158	3,496,096	3,645,333	0	0	0	0	(149,237)	3,205,158	(290,938)	0	(290,938)	226,500	02/04/2026
G4522#-AA-8	HGate Finance Limited Sr. Secured Term L	B	11/30/2022	Redemption 100.0000		2,667,987	2,667,987	2,796,877	2,916,266	0	0	0	0	(119,389)	2,667,987	(128,890)	0	(128,890)	111,220	02/04/2026
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/09/2022	Various		1,139,531	1,139,531	1,139,531	1,139,531	0	0	0	0	0	1,139,531	0	0	0	46,745	12/22/2022
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/09/2022	Various		3,259,455	3,259,455	3,259,455	3,259,455	0	0	0	0	0	3,259,455	0	0	0	133,708	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/30/2022	Various		348,641	348,641	344,199	344,942	0	2,128	0	2,128	0	347,070	0	1,571	1,571	10,753	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/31/2022	Various		202,251	202,251	199,674	200,104	0	2,146	0	2,146	0	202,251	0	0	0	3,320	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/30/2022	Various		997,235	997,235	983,755	986,432	0	6,264	0	6,264	0	992,696	0	4,539	4,539	30,758	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/31/2022	Various		578,507	578,507	570,687	572,240	0	6,267	0	6,267	0	578,507	0	0	0	9,495	12/22/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/09/2022	Various		1,947,165	1,947,165	1,925,217	1,918,464	0	9,347	0	9,347	0	1,927,811	0	19,354	19,354	79,876	12/20/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	04/01/2022	Various		24,487	24,487	24,187	24,120	0	36	0	36	0	24,156	0	331	331	403	12/20/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/30/2022	Various		141,024	141,024	139,298	138,911	0	2,113	0	2,113	0	141,024	0	0	0	3,383	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/09/2022	Various		1,362,680	1,362,680	1,347,321	1,344,147	0	12,572	0	12,572	0	1,356,720	0	5,960	5,960	70,008	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	04/01/2022	Various		584,485	584,485	577,897	576,536	0	7,949	0	7,949	0	584,485	0	0	0	9,868	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	04/01/2022	Various		24,487	24,487	24,187	24,214	0	55	0	55	0	24,269	0	218	218	403	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/30/2022	Various		141,024	141,024	139,298	139,450	0	1,574	0	1,574	0	141,024	0	0	0	3,383	12/20/2022
G6135#-AB-0	Milson Bidco Limited Term Loan A	B	02/22/2022	Capital Distribution		270,633	0	246,935	246,935	0	0	0	0	(23,698)	270,633	23,698	0	23,698	0	11/22/2022
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se	B	10/31/2022	Call 100.0000		429,315	429,315	468,852	501,648	0	0	0	0	(32,796)	429,315	(39,537)	0	(39,537)	20,314	12/20/2023
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se	B	12/20/2022	Redemption 100.0000		490,405	490,405	506,360	541,780	0	0	0	0	(35,420)	490,405	(15,955)	0	(15,955)	19,562	12/20/2023
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	10/31/2022	Various		2,276,442	2,276,442	2,533,698	2,658,138	0	(2,366)	0	(2,366)	(135,043)	2,272,865	(247,865)	3,577	(244,288)	107,716	12/20/2023
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	12/20/2022	Various		2,600,373	2,600,373	2,736,394	2,870,790	0	2,031	0	2,031	(145,846)	2,600,373	(126,602)	0	(126,602)	103,729	12/20/2023
G8286#-AA-5	Hamsard 3429 Limited Term Loan A	B	11/30/2022	Various		3,309,493	3,309,493	3,375,862	3,657,015	0	0	0	0	(281,153)	3,309,493	(66,369)	0	(66,369)	153,566	03/24/2024
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter	D	12/15/2022	Various		231,773	231,773	207,170	229,170	0	2,603	0	2,603	0	231,773	0	0	0	12,090	12/15/2023
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	12/15/2022	Various		154,731	154,731	147,474	163,726	0	4,119	0	4,119	16,816	154,731	(29,930)	0	(29,930)	7,880	12/15/2023
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter	B	12/15/2022	Various		96,107	96,107	106,396	105,145	0	1,676	0	1,676	15,631	96,107	(26,345)	0	(26,345)	4,940	12/15/2023
G9830@-AA-6	YM Group Limited G9830@AA6 PIK Tracking	B	08/05/2022	Various		2,174	41,588	7	0	7	3,050	3,041	16	0	6	(1)	2,167	2,166	0	09/02/2023
G9830@-AA-6	YM Group Limited Sr. Secured Accordion N	B	08/05/2022	Various		318,313	4,851,553	4	4,793,695	31,387	(90,838)	4,691,429	(4,750,880)	(42,811)	4	0	318,309	318,309	(26,695)	09/02/2023
G9830@-AA-6	YM Group Limited Accordion Term Note	B	08/05/2022	Various		180,172	2,746,083	4	2,687,710	85,284	0	2,818,630	(2,733,346)	45,640	4	0	180,168	180,168	0	09/02/2023
000000-00-0	YM Group Limited Sub PIK Tracking Loan N	B	08/05/2022	Various		0	6,616,066	10	0	10	0	0	10	0	9	(1)	(9)	(10)	0	03/02/2050
T8000#-AA-6	Opera 20 SpA Sr. Secured	B	10/27/2022	Various		1,880,303	1,880,303	1,906,276	1,777,312	0	290,099	0	290,099	134,799	1,880,303	(321,908)	0	(321,908)	75,814	10/27/2024
000000-00-0	YM Group		08/05/2022	Various		129,125	0	0	0	0	(21)	40,834	(40,855)	0	(40,834)	0	169,959	169,959	0	03/02/2050
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						301,009,667	338,667,427	268,403,804	300,370,380	116,695	1,815,955	28,280,247	(26,347,597)	(1,672,274)	270,588,368	(1,785,855)	30,421,299	28,635,444	12,002,767	XXX
2509999997. Total - Bonds - Part 4						20,779,985,399	21,318,583,038	21,486,532,408	21,574,370,883	6,125,582	(521,375)	49,567,258	(43,963,051)	49,802,789	21,404,888,710	(96,789,528)	(662,407,851)	(759,197,379)	456,088,857	XXX
2509999998. Total - Bonds - Part 5						1,716,949,541	1,780,190,589	1,754,570,630	80,175,421	0	5,442	2,554,352	(2,548,910)	0	1,636,513,409	(1,609,432)	(33,913,916)	(35,523,348)	24,727,052	XXX
2509999999. Total - Bonds						22,496,934,940	23,098,773,627	23,241,103,038	21,654,546,304	6,125,582	(515,933)	52,121,610	(46,511,961)	49,802,789	23,041,402,119	(98,398,960)	(696,321,767)	(794,720,727)	480,815,909	XXX
000000-00-0	Sokanu Interactive, Inc.		12/31/2022	Various	0.000	79,659	0.00	0	0	0	0	0	0	0	0	0	79,659	79,659	0	
000000-00-0	NNE Holding LLC Super Senior Preferred		11/28/2022	Call 1000.0000	4,000.000	4,000,000	0.00	4,000,000	4,679,488	(679,488)	0	0	(679,488)	0	4,000,000	0	0	0	0	
89148B-5#-4	Tortoise Midstream Energy Fund Mandatory		12/08/2022	Redemption 25.0000	96,212.000	2,405,300	0.00	2,405,300	2,405,300	0	0	0	0	0	2,405,300	0	0	0	125,976	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,484,959	XXX	6,405,300	7,084,788	(679,488)	0	0	(679,488)	0	6,405,300	0	79,659	79,659	125,976	XXX
4509999997. Total - Preferred Stocks - Part 4						6,484,959	XXX	6,405,300	7,084,788	(679,488)	0	0	(679,488)	0	6,405,300	0	79,659	79,659	125,976	XXX
4509999998. Total - Preferred Stocks - Part 5						9,457,619	XXX	9,457,619	20,027,437	0	0	0	0	0	9,457,619	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						15,942,578	XXX	15,862,919	27,112,225	(679,488)	0	0	(679,488)	0	15,862,919	0	79,659	79,659	125,976	XXX
464288-51-3	ISHARES COM COM		12/05/2022	Various	0.000	74,323,550		0	0	365,050	0	0	365,050	0	0	0	0	0	0	
464287-20-0	ISHARES COM		01/07/2022	Merrill Lynch,Pierce,Fenner &	425,676.000	199,252,423		197,258,854	203,043,195	(5,784,341)	0	0	(5,784,341)	0	197,258,854	0	1,993,568	1,993,568	0	
62878D-10-0	N-able, Inc. Common Stock		02/26/2022	Direct	(371,960.000)	(4,915,052)		(5,951,360)	(5,006,602)	(944,758)	0	0	(944,758)	0	(5,951,360)	0	1,036,308	1,036,308	0	
74437G-15-1	PRU SERIES FUND: STOCK INDEX FUND		02/15/2022	Prudential Mutual Fund Service	500.000	5,002		5,000	5,000	0	0	0	0	0	5,000	0	2	2	0	
83417Q-10-5	SolarWinds Corp Common Stock		01/28/2022	Direct	(743,920.000)	(5,951,360)		(6,763,441)	(6,763,441)	0	0	0	0	0	(6,763,441)	0	812,081	812,081	0	
83417Q-10-5	SolarWinds Corp Common Stock		07/20/2021	Various	0.000	3,197,844		3,197,844	3,197,844	0	0	0	0	0	3,197,844	0	0	0	0	
83417Q-10-5	SolarWinds Corp Common Stock		07/30/2021	Various	371,960.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
23954D-10-9	Day One Biopharmaceuticals, In Common St		01/05/2022	Direct	6,030.000	101,104		108,419	101,606	6,814	0	0	6,814	0	108,419	0	(7,315)	(7,315)	0	
29279N-10-2	Energy Harbor Corp. Common Equity Shares		02/02/2022	Direct	707,067.530	33,378,670		33,939,241	33,939,241	0	0	0	0	0	33,939,241	0	(560,571)	(560,571)	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						299,392,181	XXX	221,794,557	228,516,843	(6,357,235)	0	0	(6,357,235)	0	221,794,557	0	3,274,073	3,274,073	0	XXX
G1949*-10-5	Castlegate 740 Limited E Ordinary Shares	B	08/05/2022	Direct	3,337.000	0		52	0	46	0	0	46	6	41	(11)	(41)	(52)	0	
31339#-11-1	Federal Home Loan Bank of NY Class B Com		04/01/2022	Direct	25,562.000	2,556,200		2,556,200	2,556,200	0	0	0	0	0	2,556,200	0	0	0	28,092	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,556,200	XXX	2,556,252	2,556,200	46	0	0	46	6	2,556,241	(11)	(41)	(52)	28,092	XXX
00771J-54-3	AST Western Asset Corporate		02/11/2022	Prudential Mutual Fund Service	500.000	5,179		5,000	5,395	(395)	0	0	(395)	0	5,000	0	179	179	0	
00771J-55-0	AST T. Rowe Price Corporate		02/11/2022	Prudential Mutual Fund Service	500.000	5,199		5,000	5,415	(415)	0	0	(415)	0	5,000	0	199	199	0	
00771J-56-8	AST Prudential Corporate		02/11/2022	Prudential Mutual Fund Service	500.000	5,209		5,000	5,435	(435)	0	0	(435)	0	5,000	0	209	209	0	
00771J-57-6	AST PIMCO Corporate		02/11/2022	Prudential Mutual Fund Service	500.000	5,207		5,000	5,410	(410)	0	0	(410)	0	5,000	0	207	207	0	
00771J-58-4	AST BlackRock Corporate		02/11/2022	Prudential Mutual Fund Service	500.000	5,290		5,000	5,510	(510)	0	0	(510)	0	5,000	0	290	290	0	
00771J-65-9	AST Bond Portfolio 2028		12/20/2022	Prudential Mutual Fund Service	245,569.810	2,605,496		2,504,812	3,005,774	14,734	0	515,697	(500,963)	0	2,504,812	0	100,684	100,684	0	
00771J-81-6	AST TRP DIVERSIFIED REAL GROWTH PO		02/15/2022	Prudential Mutual Fund Service	459.330	8,589		6,017	8,998	(2,981)	0	0	(2,981)	0	6,017	0	2,572	2,572	0	
00771J-82-4	AST PRU FLEXIBLE MULTI-STRATEGY PO		02/15/2022	Prudential Mutual Fund Service	381.500	6,432		4,864	6,718	(1,854)	0	0	(1,854)	0	4,864	0	1,568	1,568	0	
74446X-10-4	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	136.050	5,128		5,000	5,388	(388)	0	0	(388)	0	5,000	0	128	128	0	
74446X-20-3	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	325.730	4,863		5,000	5,094	(94)	0	0	(94)	0	5,000	0	(137)	(137)	0	
74446X-30-2	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	56.990	5,149		5,000	5,580	(580)	0	0	(580)	0	5,000	0	149	149	0	
74446X-40-1	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	122.760	5,203		5,000	5,409	(409)	0	0	(409)	0	5,000	0	203	203	0	
74446X-50-0	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	94.100	5,028		5,000	5,337	(337)	0	0	(337)	0	5,000	0	28	28	0	
74446X-60-9	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	352.860	4,774		5,000	4,951	49	0	0	49	0	5,000	0	(226)	(226)	0	
74446X-70-8	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	780.030	4,984		5,000	5,195	(195)	0	0	(195)	0	5,000	0	(16)	(16)	0	
74446X-80-7	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	92.270	4,930		5,000	5,363	(363)	0	0	(363)	0	5,000	0	(70)	(70)	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74446X-83-1	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	116.900	5,470		5,000	5,560	(560)	0	0	(560)	0	5,000	0	470	470	0	
74446X-84-9	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	51.070	5,383		5,000	5,733	(733)	0	0	(733)	0	5,000	0	383	383	0	
74446X-85-6	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	167.950	4,578		5,000	5,139	(139)	0	0	(139)	0	5,000	0	(422)	(422)	0	
74446X-86-4	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	86.610	4,937		5,000	5,217	(217)	0	0	(217)	0	5,000	0	(63)	(63)	0	
74446X-87-2	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	161.190	5,964		5,000	5,519	(519)	0	0	(519)	0	5,000	0	964	964	0	
74446X-88-0	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	37.600	4,846		5,000	5,551	(551)	0	0	(551)	0	5,000	0	(155)	(155)	0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						2,717,838	XXX	2,610,693	3,123,691	2,698	0	515,697	(512,999)	0	2,610,693	0	107,144	107,144	0	XXX
000000-00-0	Prudential Retirement Insurance and Annuity Company		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	2,528,305,058		0	0	581,006,622	0	0	581,006,622	0	0	0	413,870,594	413,870,594	0	
000000-00-0	Prudential Arizona Reinsurance Universal		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	(200,000,000)		0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	Prudential Arizona Reinsurance Captive Company		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	200,000,000		0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	PICA Full Service		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	(146,000,000)		0	0	0	0	0	0	0	0	0	(146,000,000)	(146,000,000)	0	
000000-00-0	Rock Ealing SARL		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	(43,555)		0	0	(1,522,852)	0	0	(1,522,852)	0	0	0	1,479,297	1,479,297	0	
000000-00-0	Rock Oxford SARL		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	1,683,183		0	0	3,159,857	0	0	3,159,857	0	0	0	(1,476,674)	(1,476,674)	0	
000000-00-0	Lotus Re		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	139,634,192		0	0	(216,402)	0	0	(216,402)	0	0	0	15,774,230	15,774,230	0	
000000-00-0	Pramerica (Hong Kong) Hldngs LTD	C	12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	41,502,000		0	0	41,502,000	0	0	41,502,000	0	0	0	0	0	0	
000000-00-0	Rock Kensington		12/31/2022	PGIM Invst. Mgmt., Inc.	0.000	44,229		0	0	44,229	0	0	44,229	0	0	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						2,565,125,107	XXX	0	0	623,973,454	0	0	623,973,454	0	0	0	283,647,447	283,647,447	0	XXX
5989999997. Total - Common Stocks - Part 4						2,869,791,326	XXX	226,961,502	234,196,734	617,618,963	0	515,697	617,103,266	6	226,961,491	(11)	287,028,623	287,028,612	28,092	XXX
5989999998. Total - Common Stocks - Part 5						442,015,126	XXX	441,034,911	0	0	0	0	0	0	441,034,911	0	980,215	980,215	0	XXX
5989999999. Total - Common Stocks						3,311,806,452	XXX	667,996,413	234,196,734	617,618,963	0	515,697	617,103,266	6	667,996,402	(11)	288,008,838	288,008,827	28,092	XXX
5999999999. Total - Preferred and Common Stocks						3,327,749,030	XXX	683,859,332	261,308,959	616,939,475	0	515,697	616,423,778	6	683,859,321	(11)	288,088,497	288,088,486	154,068	XXX
6009999999 - Totals						25,824,683,970	XXX	23,924,962,370	21,915,855,263	623,065,057	(515,933)	52,637,307	569,911,817	49,802,795	23,725,261,440	(98,398,971)	(408,233,271)	(506,632,242)	480,969,977	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SE-9	UNITED STATES TREASURY TREASURY		07/26/2022	Merrill Lynch,Pierce,Fenner &	08/10/2022	JP Morgan Securities, Inc	4,500,000	4,711,289	4,707,773	4,711,070	0	(219)	0	(219)	0	0	(3,297)	(3,297)	36,318	30,127
912810-SL-3	UNITED STATES TREASURY TREASURY		06/02/2022	JP Morgan Securities, Inc	08/10/2022	Barclays Capital Inc	18,100,000	14,397,344	14,497,676	14,416,407	0	19,063	0	19,063	0	0	81,269	81,269	177,000	96,862
912810-SN-9	UNITED STATES TREASURY TREASURY		06/28/2022	Various	08/10/2022	JP Morgan Securities, Inc	8,870,000	5,432,157	5,838,608	5,440,846	0	8,689	0	8,689	0	0	397,762	397,762	26,514	13,494
912810-SP-4	UNITED STATES TREASURY TREASURY		04/19/2022	Goldman Sachs & Co	08/10/2022	BPN Paribas Securities	2,200,000	1,507,688	1,496,516	1,512,562	0	4,875	0	4,875	0	0	(16,047)	(16,047)	14,791	5,348
912810-TF-5	UNITED STATES TREASURY TREASURY		02/25/2022	Goldman Sachs & Co	07/14/2022	Various	19,950,000	19,942,207	17,779,469	19,444,775	0	(170)	497,262	(497,432)	0	0	(1,665,306)	(1,665,306)	105,654	17,015
912828-Z7-8	UNITED STATES TREASURY TREASURY		01/27/2022	UBS International	03/03/2022	RBC Capital Markets	100,775,000	99,995,568	99,546,805	100,008,341	0	12,773	0	12,773	0	0	(461,536)	(461,536)	133,624	0
91282C-DY-4	US TREASURY NOTE TREASURY		04/28/2022	Barclays Capital Inc	11/04/2022	Various	32,436,000	29,749,894	26,758,679	29,790,172	0	40,278	0	40,278	0	0	(3,031,493)	(3,031,493)	441,035	122,643
91282C-EP-2	US TREASURY NOTE TREASURY		06/30/2022	Bank Of Nova Scotia	06/30/2022	Merrill Lynch,Pierce,Fenner &	315,000	312,071	312,231	312,071	0	0	0	0	0	0	160	160	1,157	1,157
91282C-FN-6	US TREASURY NOTE TREASURY		10/11/2022	Nomura Securities Intl	11/30/2022	Citigroup Capital Markets Inc	199,875,000	199,718,848	198,625,781	199,721,801	0	2,954	0	2,954	0	0	(1,096,020)	(1,096,020)	1,446,897	280,045
0109999999. Subtotal - Bonds - U.S. Governments							387,021,000	375,767,066	369,563,538	375,358,045	0	88,243	497,262	(409,019)	0	0	(5,794,508)	(5,794,508)	2,382,990	566,691
135087-L9-3	CANADIAN GOVERNMENT GOVT FOREIGN		03/03/2022	RBC Dominion Securities Inc	03/11/2022	RBC Dominion Securities Inc	551,159	541,155	532,916	538,772	0	328	0	328	0	(2,710)	(5,856)	(8,566)	2,184	1,480
135087-M7-6	CANADIAN GOVERNMENT Corp Foreign		03/22/2022	RBC Dominion Securities Inc	05/12/2022	Various	822,653	824,852	802,408	808,718	0	1,263	0	1,263	0	(17,397)	(6,311)	(23,708)	1,871	1,335
135087-M8-4	CANADIAN GOVERNMENT 1.250% 03/01/27		04/13/2022	DESJARDINS	05/20/2022	Various	389,798	373,352	363,627	368,087	0	437	0	437	0	(5,702)	(4,460)	(10,162)	1,133	651
135087-M9-2	CANADIAN GOVERNMENT DISCOUNT NOTE		03/11/2022	Various	06/10/2022	Various	695,786	691,137	670,733	686,741	0	1,374	0	1,374	0	(5,771)	(16,007)	(21,778)	1,822	524
135087-N2-6	CANADIAN GOVERNMENT Corp Foreign		05/25/2022	Various	08/19/2022	Various	1,247,400	1,131,020	1,122,220	1,139,925	0	1,963	0	1,963	0	6,942	(17,704)	(10,762)	9,990	6,926
135087-N4-2	CANADIAN GOVERNMENT DISCOUNT NOTE		06/14/2022	Various	10/07/2022	Various	1,345,419	1,340,211	1,304,186	1,321,252	0	4,001	0	4,001	0	(22,959)	(17,066)	(40,025)	7,420	1,868
135087-N5-9	CANADIAN GOVERNMENT GOVT FOREIGN		10/04/2022	Various	11/09/2022	Various	1,547,352	1,468,503	1,412,793	1,439,773	0	875	0	875	0	(29,606)	(26,979)	(56,585)	8,656	6,142
135087-N9-1	CANADIAN GOVERNMENT CORP FOREIGN		08/22/2022	Various	12/08/2022	Various	236,210	242,766	231,827	233,652	0	442	0	442	0	(9,556)	(1,824)	(11,380)	2,262	413
168863-DP-0	CHILE REPUBLIC OF NT GOVT FOREIGN	D	03/11/2022	Citigroup Capital Markets Inc	11/28/2022	UBS International	210,000	196,665	178,185	197,593	0	928	0	928	0	0	(19,408)	(19,408)	4,288	643
25714P-EP-9	DOMINICAN REPUBLIC BD GOVT FOREIGN	D	02/16/2022	Citigroup Capital Markets Inc	04/01/2022	Conversion	1,770,000	1,770,000	1,754,067	1,770,000	0	0	0	0	0	0	(15,933)	(15,933)	10,546	0
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN	D	06/23/2022	PLAZFIA	12/13/2022	Barclays Bank PLC-Lond Brk/Dlr	1,750,000	2,211,696	2,261,875	2,200,428	0	(11,269)	0	(11,269)	0	0	61,447	61,447	100,406	29,750
455780-BJ-4	REPUBLIC OF INDONESIA GOVT FOREIGN	D	06/23/2022	PLAZFIA	12/13/2022	WELLS FARGO SEC LLC	3,000,000	2,933,429	2,973,750	2,934,317	0	887	0	887	0	0	39,433	39,433	143,500	68,688
69377F-AA-4	FREEPORT INDONESIA PT GOVT FOREIGN	D	08/23/2022	Various	12/13/2022	Various	2,150,000	2,103,910	2,081,375	2,106,580	0	2,670	0	2,670	0	0	(25,205)	(25,205)	68,402	37,264
698299-AW-4	Republic of Panama GOVT FOREIGN	D	01/21/2022	Barclays Capital Inc	05/12/2022	Various	850,000	1,093,950	983,498	1,090,697	0	(3,253)	0	(3,253)	0	0	(107,199)	(107,199)	40,167	28,317
715638-DF-6	REPUBLIC OF PERU GOVT FOREIGN	D	09/14/2022	Citigroup Capital Markets Inc	11/28/2022	Jefferies & Co, Inc	1,500,000	1,246,500	1,261,650	1,251,497	0	4,997	0	4,997	0	0	10,153	10,153	14,727	6,146
718286-CT-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	10/11/2022	Barclays Bank PLC-Lond Brk/Dlr	11/28/2022	Market Axess	690,000	687,447	727,288	687,418	0	(29)	0	(29)	0	0	39,869	39,869	5,053	0
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	D	06/23/2022	PLAZFIA	07/06/2022	PLAZFIA	5,000,000	6,247,809	6,319,381	6,244,658	0	(3,151)	0	(3,151)	0	0	74,723	74,723	188,125	173,906
G6753Y-AB-0	OOREDOO INTERNATIONAL FINANCE GOVT FOREI	D	03/09/2022	Barclays Bank PLC-Lond Brk/Dlr	11/29/2022	JEFFERIES INTERNATIONAL LTD	220,000	210,925	188,925	211,552	0	627	0	627	0	0	(22,627)	(22,627)	6,609	2,454
0309999999. Subtotal - Bonds - All Other Governments							23,975,776	25,315,327	25,170,704	25,231,660	0	3,090	0	3,090	0	(86,759)	(60,954)	(147,713)	617,161	366,507
76870#-AA-1	SPE aff with Barrett & Stokely CTL		02/24/2022	Various	12/15/2022	Various	353,213	353,213	353,213	353,213	0	0	0	0	0	0	0	0	6,174	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							353,213	353,213	353,213	353,213	0	0	0	0	0	0	0	0	6,174	0
3132DW-FG-3	FHLMC POOL NO SD8267 5.000% 11/01/52		10/07/2022	Morgan Stanley & Co, Inc	12/01/2022	Paydown	109,362	106,371	109,362	109,362	0	2,990	0	2,990	0	0	0	0	722	182
3132DW-FH-1	FHLMC POOL NO SD8268 5.500% 11/01/52		10/18/2022	Various	12/01/2022	Paydown	480,410	477,547	480,410	480,410	0	2,863	0	2,863	0	0	0	0	3,588	883
3132DW-FU-2	FHLMC POOL NO SD8279 6.000% 11/01/52		10/07/2022	Various	12/01/2022	Paydown	162,486	164,686	162,486	162,486	0	(2,200)	0	(2,200)	0	0	0	0	1,310	325
3136AV-TE-9	FANNIE MAE CMO 2.500% 03/25/47		07/01/2022	Interest Capitalization	08/01/2022	Pruco Life NJ Core	174,487	174,487	156,511	174,487	0	0	0	0	0	0	(17,976)	(17,976)	1,100	0
31418E-CH-1	FNMA POOL NO MA4571 2.500% 03/01/42		03/22/2022	Merrill Lynch,Pierce,Fenner &	05/11/2022	JP Morgan Securities, Inc	49,504,981	47,927,010	45,645,139	47,933,145	0	6,136	0	6,136	0	0	(2,288,006)	(2,288,006)	247,525	82,508
31418E-CH-1	FNMA POOL NO MA4571 2.500% 03/01/42		03/22/2022	Merrill Lynch,Pierce,Fenner &	05/01/2022	Paydown	495,282	479,495	495,282	495,282	0	15,787	0	15,787	0	0	0	0	1,555	825
31418E-J7-6	FNMA POOL NO MA4785 5.000% 10/01/52		10/07/2022	Merrill Lynch,Pierce,Fenner &	12/01/2022	Paydown	148,025	143,931	148,025	148,025	0	4,094	0	4,094	0	0	0	0	901	247
31418E-KV-1	FNMA POOL NO MA4807 5.500% 11/01/52		10/14/2022	Morgan Stanley & Co, Inc	12/01/2022	Paydown	454,169	450,905	454,169	454,169	0	3,264	0	3,264	0	0	0	0	2,082	902

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
663903-KP-6	NORTHEAST OHIO REGIONAL SEWER CORPORATE		11/17/2022	Taxable Exchange	11/17/2022	Oppenheimer & Co. Inc.	1,725,000	1,726,328	1,760,966	1,725,940	0	(389)	0	(389)	0	0	35,027	35,027	70,150	5,558
663903-KQ-4	NORTHEAST OHIO REGIONAL SEWER CORPORATE		11/16/2022	Taxable Exchange	11/16/2022	Morgan Stanley & Co, Inc	4,495,000	4,502,546	4,616,365	4,500,314	0	(2,232)	0	(2,232)	0	0	116,051	116,051	181,298	14,484
0909999999. Subtotal - Bonds - U.S. Special Revenues							57,749,200	56,153,306	54,028,715	56,183,620	0	30,313	0	30,313	0	0	(2,154,904)	(2,154,904)	510,231	105,914
00688J-AB-3	ADIENT US LLC CORPORATE		01/19/2022	Goldman Sachs & Co	02/10/2022	Tender (Corp Action)	1,500,000	1,590,000	1,513,125	1,584,902	0	(5,098)	0	(5,098)	0	0	(71,777)	(71,777)	118,125	36,000
00737@-AB-4	AD Space Networks, Inc Sr. Secured		06/17/2022	Direct	10/21/2022	Direct	833,322	833,322	819,437	833,322	0	0	0	0	0	0	(13,885)	(13,885)	21,597	0
015271-AT-6	ALEXANDRIA REAL EST EQUITIES CORPORATE		03/15/2022	Citigroup Capital Markets Inc	04/01/2022	Conversion	3,000,000	2,854,710	2,844,570	2,855,350	0	640	0	640	0	0	(10,779)	(10,779)	24,292	21,083
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE		02/07/2022	Jefferies & Co, Inc	04/01/2022	Conversion	500,000	512,500	506,283	511,773	0	(727)	0	(727)	0	0	(5,490)	(5,490)	6,993	2,208
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE		02/07/2022	Jefferies & Co, Inc	12/16/2022	PLAX FLEX PUBLIC BONDS	1,000,000	1,025,000	946,799	1,016,507	0	(8,493)	0	(8,493)	0	0	(69,708)	(69,708)	61,465	4,417
02112#-AF-4	Alsco Inc. Senior Unsecured Note		06/09/2022	PRIAC - GC - PCG	10/11/2022	Call 100.0000 Redemption 100.0000	710,000	710,000	710,000	710,000	0	0	0	0	0	0	0	0	17,574	1,057
02112#-AF-4	Alsco Inc. Senior Unsecured Note		06/09/2022	PRIAC - GC - PCG	07/15/2022		142,000	142,000	142,000	142,000	0	0	0	0	0	0	0	0	1,784	211
03085*-AC-6	AmeriTex Pipe & Products, LLC Revolver		03/29/2022	Direct	04/14/2022	Call 100.0000	6,591,213	6,591,213	6,591,213	6,591,213	0	0	0	0	0	0	0	0	78,606	0
031162-CS-7	AMGEN INC CORPORATE 3.375% 02/21/50		01/13/2022	Goldman Sachs & Co	02/14/2022	BPN Paribas Securities JP Morgan Securities, Inc	10,000,000	10,096,900	9,220,800	10,096,903	0	3	0	3	0	0	(876,103)	(876,103)	164,063	137,813
036752-AM-5	ELEVANCE HEALTH INC CORPORATE		02/22/2022	Citigroup Capital Markets Inc	04/27/2022		7,142,000	6,392,661	5,646,894	6,395,562	0	2,901	0	2,901	0	0	(748,668)	(748,668)	101,674	61,377
03740L-AC-6	AON CORP CORPORATE 2.600% 12/02/31		02/01/2022	WELLS FARGO SEC LLC	05/02/2022	Barclays Capital Inc	1,000,000	977,240	858,330	977,757	0	517	0	517	0	0	(119,427)	(119,427)	10,978	4,406
03764#-AA-4	Apollo Starmoon CEPF Co-Invest Sr Secure		06/27/2022	Direct	10/31/2022	Call 100.0000	156,001	156,001	156,001	156,001	0	0	0	0	0	0	0	0	2,684	0
03764#-AA-4	Apollo Starmoon CEPF Co-Invest Sr Secure		09/30/2022	Interest Capitalization	10/31/2022	Call 100.0000	2,695	2,695	2,695	2,695	0	0	0	0	0	0	0	0	10	0
037833-EH-9	APPLE INC CORPORATE 1.400% 08/05/28		02/14/2022	WELLS FARGO SEC LLC	04/01/2022	Conversion	8,545,000	7,996,496	7,799,231	8,006,229	0	9,732	0	9,732	0	0	(206,998)	(206,998)	18,609	3,655
037833-EK-2	APPLE INC CORPORATE 2.700% 08/05/51		01/21/2022	Goldman Sachs & Co	02/10/2022	Barclays Capital Inc	10,000,000	9,401,900	8,909,400	9,402,572	0	672	0	672	0	0	(493,172)	(493,172)	141,750	127,500
04206R-AE-4	ARM MASTER TRUST LLC ABS		07/26/2022	Guggenheim Capital Markets	12/15/2022	Paydown	15,480,000	15,409,546	15,480,000	15,480,000	0	70,454	0	70,454	0	0	0	0	237,952	0
053332-AW-2	AUTOZONE INC CORPORATE		03/16/2022	Various	04/01/2022	Conversion	5,936,000	6,174,140	5,994,988	6,171,077	0	(3,063)	0	(3,063)	0	0	(176,089)	(176,089)	100,788	78,535
05523#-AA-1	Karlin Parmer 8.1 LLC CTL		09/15/2022	Direct	12/15/2022	Redemption 100.0000	86,927	86,927	86,927	86,927	0	0	0	0	0	0	0	0	896	0
05552C-AA-2	BINOM SECURITIZATION TRUST BIN CMO		02/10/2022	JP Morgan Securities, Inc	12/01/2022	Paydown	2,211,522	2,208,350	2,211,522	2,211,522	0	3,172	0	3,172	0	0	0	0	28,909	8,109
060505-GF-5	BANK OF AMERICA CORP Corporate		03/09/2022	Merrill Lynch Bonds Canada	10/17/2022	National Bank Financial	50,976	54,621	46,809	50,976	0	0	0	0	0	(3,646)	(4,167)	(7,813)	1,119	0
06540A-AC-5	BANK BANK_19-BN20 CMBS		02/03/2022	WELLS FARGO SEC LLC	12/01/2022	Paydown	2,301,436	2,322,472	2,301,436	2,301,436	0	(21,037)	0	(21,037)	0	0	0	0	22,288	1,058
06540R-AD-6	BANK BANK_17-BNK9 CMBS		04/01/2022	WELLS FARGO SEC LLC	12/01/2022	Paydown	2,312,573	2,292,519	2,312,573	1,584,902	0	20,054	0	20,054	0	0	0	0	44,373	843
06540W-BC-6	BANK BANK_19-BN19 CMBS		02/28/2022	Credit Suisse First Boston Cor	04/01/2022	Conversion	2,315,000	2,324,947	2,251,281	1,584,902	0	(133)	0	(133)	0	0	(73,532)	(73,532)	5,645	188
070101-F@-4	Basin Electric Power Coop 1ST MTG OBLIG		02/01/2022	DC PCG NonTrust GOLD	04/01/2022	Empower PICA GWNY	16,564	17,285	16,657	1,584,902	0	(30)	0	(30)	0	0	(598)	(598)	182	79
08163P-BE-9	BENCHMARK MORTGAGE TRUST BMARK CMBS		02/24/2022	Goldman Sachs & Co	04/01/2022	Conversion	10,000,000	10,299,980	10,158,582	1,584,902	0	(1,844)	0	(1,844)	0	0	(139,554)	(139,554)	30,162	14,076
099724-AL-0	BORG-WARNER AUTOMOTIVE INC CORPORATE		08/26/2022	Barclays Capital Inc	12/12/2022	Daiwa Securities Co. Ltd Tokyo	2,778,000	2,544,509	2,509,645	1,584,902	0	12,601	0	12,601	0	0	(47,465)	(47,465)	33,332	12,065
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE		02/10/2022	Various	03/17/2022	Tender (Corp Action)	14,594,000	17,328,233	15,664,616	1,584,902	0	(7,735)	0	(7,735)	0	0	(1,655,882)	(1,655,882)	666,978	288,044
10569X-AA-7	BRAVO RESIDENTIAL FUNDING TRUS CMO		01/26/2022	Citigroup Capital Markets Inc	12/01/2022	Paydown	2,079,991	2,108,439	2,079,991	1,584,902	0	(28,448)	0	(28,448)	0	0	0	0	26,973	4,290
110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE		02/01/2022	WELLS FARGO SEC LLC	03/28/2022	RBC Capital Markets	2,279,000	2,637,145	2,440,969	1,584,902	0	(1,231)	0	(1,231)	0	0	(194,945)	(194,945)	41,433	26,098
11135F-BT-7	BROADCOM INC CORPORATE		04/04/2022	RBC Capital Markets	04/28/2022	Barclays Capital Inc	1,435,000	1,442,261	1,346,461	1,584,902	0	(57)	0	(57)	0	0	(95,743)	(95,743)	2,978	0
1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE		10/05/2022	Deutsche Bank Securities Inc	10/05/2022	Market Axess	675,000	669,938	516,584	1,584,902	0	672	173,112	(172,440)	0	0	19,086	19,086	25,819	3,375
125523-AH-3	CIGNA CORP NEW CORPORATE		01/25/2022	BPN Paribas Securities	04/01/2022	Conversion	3,266,000	3,618,434	3,435,314	1,584,902	0	(8,870)	0	(8,870)	0	0	(174,250)	(174,250)	65,887	40,485
125523-CK-4	CIGNA CORP NEW CORPORATE		03/03/2022	RBC Capital Markets	05/13/2022	Various	11,500,000	11,408,675	9,733,760	1,584,902	0	567	0	567	0	0	(1,675,482)	(1,675,482)	207,731	136,567
12623S-AE-0	COMMERCIAL MORTGAGE PASS-THROU CMBS		05/04/2022	Merrill Lynch,Pierce,Fenner &	11/01/2022	Paydown	34,099,000	34,123,675	34,099,000	1,584,902	0	(24,675)	0	(24,675)	0	0	0	0	320,366	10,886
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		02/03/2022	Various	12/27/2022	Various	1,313,139	1,303,528	1,313,139	1,584,902	0	14,750	5,139	9,611	0	0	0	0	6,351	90
131347-CM-6	CALPINE CORP CORPORATE		01/28/2022	Oppenheimer & Co. Inc.	04/01/2022	Conversion	1,500,000	1,460,625	1,463,702	1,584,902	0	886	0	886	0	0	2,190	2,190	42,375	31,125
134429-BG-3	CAMPBELL SOUP CO CORPORATE		03/07/2022	Key Capital Markets	04/01/2022	Conversion	10,000,000	10,608,400	10,265,870	1,584,902	0	(5,988)	0	(5,988)	0	0	(336,541)	(336,541)	225,944	200,583

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	CapCon Services, LLC Sr. Secured		12/13/2022	Direct	12/30/2022	Direct	1,649,431	1,649,431	1,649,431	1,584,902	0	0	0	0	0	0	0	0	0	0
141781-BQ-6	Cargill Inc CORPORATE 1.700% 02/02/31		02/24/2022	Citigroup Capital Markets Inc	05/13/2022	Goldman Sachs & Co	360,000	323,658	295,499	1,584,902	0	780	0	780	0	0	(28,939)	(28,939)	1,785	442
141781-BS-2	Cargill Inc CORPORATE 2.125% 11/10/31		01/12/2022	Barclays Capital Inc	03/10/2022	Citigroup Capital Markets Inc	1,540,000	1,491,921	1,409,916	1,584,902	0	723	0	723	0	0	(82,728)	(82,728)	11,272	5,818
149123-CF-6	CATERPILLAR INC CORPORATE		02/02/2022	Barclays Capital Inc	05/02/2022	JP Morgan Securities, Inc	10,500,000	10,944,780	8,846,460	1,584,902	0	(2,667)	0	(2,667)	0	0	(2,095,653)	(2,095,653)	213,281	127,969
156504-AL-6	CENTURY COMMUNITIES INC CORPORATE		02/14/2022	Various	04/01/2022	Conversion	3,450,000	3,574,418	3,582,409	1,584,902	0	(5,869)	0	(5,869)	0	0	13,860	13,860	77,625	46,828
174558-AA-0	Citizens Entprs. Capital LLC Debt in a P		12/31/2022	Direct	12/31/2022	Redemption 100.0000	401,064	401,064	401,064	1,584,902	0	0	0	0	0	0	0	0	6,193	633
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unse		02/05/2022	PRIAC - GC - PCG	09/13/2022	Call 100.0000	1,070,000	1,070,000	1,070,000	1,584,902	0	0	0	0	0	0	0	0	36,656	15,013
20647@-AC-9	Concord Purchaser Corp. Revolver		10/13/2022	Direct	11/04/2022	Call 100.0000	2,110,323	2,110,323	2,110,323	1,584,902	0	0	0	0	0	0	0	0	34,931	0
20647@-AD-7	Concord Purchaser Corp. Sr. Secured		03/04/2022	Direct	07/26/2022	Direct	3,385,127	3,385,127	3,376,045	1,584,902	0	0	0	0	0	0	(9,082)	(9,082)	30,708	0
20647@-AD-7	Concord Purchaser Corp. Sr. Secured		03/04/2022	Direct	12/30/2022	Redemption 100.0000	311,340	311,340	311,340	1,584,902	0	0	0	0	0	0	0	0	14,569	0
20647@-AD-7	Concord Purchaser Corp. Sr. Secured		03/04/2022	Direct	10/28/2022	Windhill1Priv PPC	2,333,887	2,333,887	2,313,785	1,584,902	0	0	0	0	0	0	(20,102)	(20,102)	123,343	0
20752@-AA-4	ConnectAmerica.com LLC Sr. Secured		12/14/2022	Direct	12/30/2022	Redemption 100.0000	221	221	221	1,584,902	0	0	0	0	0	0	0	0	5	0
20752@-AA-4	ConnectAmerica.com LLC Sr. Secured		10/05/2022	Interest Capitalization	12/30/2022	Redemption 100.0000	110	110	110	1,584,902	0	0	0	0	0	0	0	0	3	0
20826F-AY-2	CONOCOPHILLIPS CO CORPORATE		03/11/2022	Taxable Exchange	08/10/2022	Barclays Capital Inc	3,877,000	3,394,387	3,485,268	1,584,902	0	1,621	0	1,621	0	0	89,260	89,260	65,454	0
20826F-AY-2	CONOCOPHILLIPS CO CORPORATE		03/11/2022	Taxable Exchange	10/04/2022	Tax Free Exchange	3,769,000	3,299,793	3,661,528	1,584,902	0	2,224	0	2,224	0	0	359,510	359,510	85,543	0
209115-A*-5	Consolidated Edison Inc Senior Note		02/05/2022	PRIAC - GC - PCG	06/30/2022	Redemption 100.0000	15,387,738	15,558,321	15,387,738	1,584,902	0	(170,583)	0	(170,583)	0	0	0	0	670,136	115,412
24422E-WE-5	JOHN DEERE CAPITAL CORP CORPORATE		04/12/2022	Merrill Lynch,Pierce,Fenner &	04/26/2022	Credit Suisse First Boston Cor	1,400,000	1,398,096	1,377,306	1,584,902	0	(4)	0	(4)	0	0	(20,786)	(20,786)	1,303	0
24422E-WE-5	JOHN DEERE CAPITAL CORP CORPORATE		04/12/2022	Merrill Lynch,Pierce,Fenner &	05/16/2022	PLAX FLEX PUBLIC BONDS	2,800,000	2,796,192	2,712,944	1,584,902	0	(14)	0	(14)	0	0	(83,234)	(83,234)	7,556	0
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE		01/07/2022	Jefferies & Co, Inc	06/22/2022	Call 104.8750	2,432,000	2,618,048	2,550,560	1,584,902	0	(68,678)	0	(68,678)	0	0	(117,370)	(117,370)	242,389	17,125
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE		03/10/2022	PRIAC DC Non Trust FI	06/22/2022	Call 104.8750	3,000,000	3,150,197	3,146,250	1,584,902	0	(16,860)	0	(16,860)	0	0	(133,337)	(133,337)	299,000	69,875
256677-AG-0	DOLLAR GENERAL CORP CORPORATE		02/23/2022	Barclays Capital Inc	04/20/2022	Goldman Sachs & Co	2,000,000	2,033,880	1,903,340	1,584,902	0	(578)	0	(578)	0	0	(129,962)	(129,962)	38,694	27,611
26840*-AA-7	E D & F Man Services Inc. Sr. Secured		11/30/2022	Direct	12/19/2022	Direct	1,797,223	1,797,223	1,797,223	1,584,902	0	0	0	0	0	0	0	0	0	0
26840*-AA-7	E D & F Man Services Inc. Sr. Secured		11/30/2022	Direct	12/30/2022	Redemption 100.0000	122,436	122,436	122,436	1,584,902	0	0	0	0	0	0	0	0	0	0
26840*-AB-5	E D & F Man Services Inc. Sr. Secured		03/25/2022	Direct	09/30/2022	Redemption 100.0000	126,778	126,778	126,778	1,584,902	0	0	0	0	0	0	0	0	2,559	0
26840*-AB-5	E D & F Man Services Inc. Sr. Secured		03/25/2022	Direct	10/28/2022	Windhill1Priv PPC	3,239,888	3,239,888	3,175,126	1,584,902	0	0	0	0	0	0	(64,762)	(64,762)	132,509	0
26860#-AA-8	EIF Pio Pico, LLC Senior Secured		02/05/2022	PRIAC - GC - PCG	12/31/2022	Redemption 100.0000	27,657	27,657	27,657	1,584,902	0	0	0	0	0	0	0	0	1,031	99
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ASSET BACKED		06/09/2022	Bank Of Montreal-Montreal	12/25/2022	Paydown	2,266,737	2,266,658	2,266,737	1,584,902	0	79	0	79	0	0	0	0	36,081	0
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP CORPORATE		06/23/2022	PLAZFIA	12/12/2022	Pierpont Securities	1,600,000	1,536,950	1,549,248	1,584,902	0	590	0	590	0	0	11,708	11,708	48,728	2,450
29375J-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		03/23/2022	Mitsubishi UFJ SEC (USA) Inc	12/20/2022	Paydown	524,552	524,470	524,552	1,584,902	0	82	0	82	0	0	0	0	11,479	0
29388@-AA-7	Entertainment Earth Sr. Secured		07/22/2022	Direct	11/15/2022	Direct	5,051,275	5,051,275	5,023,239	1,584,902	0	0	0	0	0	0	(28,035)	(28,035)	27,665	0
29388@-AA-7	Entertainment Earth Sr. Secured		07/22/2022	Direct	09/30/2022	Call 100.0000	121,516	121,516	121,516	1,584,902	0	0	0	0	0	0	0	0	2,266	0
29388@-AA-7	Entertainment Earth Sr. Secured		07/22/2022	Direct	12/30/2022	Redemption 100.0000	46,146	46,146	46,146	1,584,902	0	0	0	0	0	0	0	0	3,057	0
29388@-AA-7	Entertainment Earth Sr. Secured		07/22/2022	Direct	11/15/2022	Windhill1Priv PPC	10,500,000	10,500,000	10,301,616	1,584,902	0	0	0	0	0	0	(198,384)	(198,384)	195,762	0
294429-AS-4	EQUIFAX INC CORPORATE 3.100% 05/15/30		03/29/2022	Suntrust Capital Markets Inc	05/13/2022	JANE STREET EXECUTION SERVICES	3,925,000	3,735,501	3,524,768	1,584,902	0	2,653	0	2,653	0	0	(213,387)	(213,387)	61,513	45,966

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	FMT Heavy Oil Transportation Senior Secu																			
302788-AR-1			02/05/2022	PRIAC - GC - PCG	05/26/2022	Call 100.0000 Redemption 100.0000	62,829	62,829	63,114	1,584,902	0	0	0	0	0	0	0	0	1,849	324
	FMT Heavy Oil Transportation Senior Secu																			
302788-AR-1			02/05/2022	PRIAC - GC - PCG	12/01/2022	Redemption 100.0000	115,150	115,150	115,150	115,150	0	0	0	0	0	0	0	0	3,817	593
	Florida Gas Transmission CORP SINKING FU																			
340711-AG-5			02/03/2022	PRIAC - GC - FFI	11/01/2022		750,000	774,177	750,000	750,000	0	(24,177)	0	(24,177)	0	0	0	0	68,925	17,231
	Football Club Term Notes 2032 Senior Sec																			
34502*-AB-8			02/01/2022	DB PPC NonTrust GOLD	04/01/2022	Empower PICA GWNY	276	285	272	285	0	0	0	0	0	0	(13)	(13)	5	3
36192P-AJ-5	GS MORTGAGE SECURITIES TRUST G CMBS		05/03/2022	Goldman Sachs & Co	10/01/2022	Paydown	13,605,670	13,605,670	13,605,670	13,605,670	0	0	0	0	0	0	0	0	84,137	4,192
36197X-AH-7	GS MORTGAGE SECURITIES TRUST G CMBS		02/24/2022	Morgan Stanley & Co, Inc	05/01/2022	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	GSK CONSUMER HEALTHCARE CAPITA CORPORATE																			
36264F-AB-7			04/18/2022	US Bank NA	11/02/2022	Tax Free Exchange	4,400,000	4,314,464	4,314,464	4,322,934	0	8,470	0	8,470	0	0	(8,470)	(8,470)	89,925	10,725
	GSK CONSUMER HEALTHCARE CAPITA CORPORATE																			
36264F-AD-3			03/23/2022	Various	11/02/2022	Tax Free Exchange	21,095,000	21,030,158	21,030,158	21,032,870	0	2,713	0	2,713	0	0	(2,713)	(2,713)	463,065	1,007
	GSK CONSUMER HEALTHCARE CAPITA CORPORATE																			
36264F-AE-1			05/02/2022	Various	11/02/2022	Various	46,370,000	44,571,127	42,071,611	44,585,515	0	14,389	0	14,389	0	0	(2,513,905)	(2,513,905)	1,123,184	44,444
						JANE STREET EXECUTION														
369550-AT-5	GENERAL DYNAMICS CORP CORPORATE		06/23/2022	PLAZFIA	12/12/2022	SERVICES	1,005,000	864,452	866,159	866,440	0	1,988	0	1,988	0	0	(280)	(280)	21,005	3,920
369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE		06/23/2022	PLAZFIA	12/12/2022	WELLS FARGO SEC LLC	2,000,000	1,906,328	1,902,740	1,907,139	0	811	0	811	0	0	(4,399)	(4,399)	59,736	19,597
369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE		06/23/2022	Various	12/16/2022	Various	8,410,000	8,016,109	8,043,230	8,019,612	0	3,503	0	3,503	0	0	23,618	23,618	256,155	82,406
	GENERAL MOTORS FINANCIAL CO IN CORPORATE																			
37045X-DR-4			01/11/2022	RBC Capital Markets	04/01/2022	Conversion	3,500,000	3,488,870	3,264,460	3,489,252	0	382	0	382	0	0	(224,792)	(224,792)	18,278	457
	Golden Spread Elec Coop Inc. Senior Secu					Redemption 100.0000														
38119#-AC-8			02/01/2022	DB PPC NonTrust GOLD	02/10/2022		14	15	14	14	0	(1)	0	(1)	0	0	0	0	0	0
	Golden Spread Elec Coop Inc. Senior Secu																			
38119#-AC-8			02/01/2022	DB PPC NonTrust GOLD	04/01/2022	Empower PICA GWNY	345	366	352	366	0	0	0	0	0	0	(14)	(14)	2	7
38141E-C3-1	GOLDMAN SACHS CORPORATE		01/06/2022	Goldman Sachs & Co	04/13/2022	Various	12,950,000	16,053,244	13,919,018	16,033,495	0	(19,749)	0	(19,749)	0	0	(2,114,477)	(2,114,477)	379,317	255,973
38141G-ZN-7	GOLDMAN SACHS GROUP INC CORP FLOATER		01/19/2022	Goldman Sachs & Co	05/13/2022	Market Axess	250,000	250,000	203,400	250,000	0	0	0	0	0	0	(46,600)	(46,600)	2,696	0
40414L-AR-0	HCP INC CORPORATE 3.500% 07/15/29		02/22/2022	Citigroup Capital Markets Inc	04/01/2022	Conversion	10,000,000	10,321,900	9,990,246	10,317,627	0	(4,273)	0	(4,273)	0	0	(327,381)	(327,381)	73,889	37,917
	HANESBRANDS CORPORATE 4.875% 05/15/26																			
410345-AL-6			02/14/2022	Market Axess	04/01/2022	Conversion	400,000	404,500	404,732	404,375	0	(125)	0	(125)	0	0	357	357	7,367	4,929
	Hybrid Design Associates LLC #2 PIKTrack																			
44860#-AG-8			02/01/2022	Direct	06/30/2022	Call 91.5450	55	55	51	33	0	1	24	(23)	0	0	18	18	0	0
452308-AR-0	Illinois Tool Wks Inc CORPORATE		06/23/2022	PLAZFIA	12/12/2022	MILLENIUM ADVISORS, LLC	615,000	539,393	548,531	540,451	0	1,057	0	1,057	0	0	8,080	8,080	18,855	7,529
459200-KJ-9	IBM CORP CORPORATE 1.950% 05/15/30		03/08/2022	Mizuho Securities USA, Inc.	05/17/2022	Various	7,855,000	7,271,845	6,640,876	7,284,072	0	12,227	0	12,227	0	0	(643,196)	(643,196)	78,288	48,930
466748-AA-4	MNC Hospital Owner, LP CTL		04/06/2022	Various	12/15/2022	Various	496,054	505,976	496,054	496,054	0	(9,921)	0	(9,921)	0	0	0	0	6,987	0
475795-AD-2	JELD-WEN INC CORPORATE		01/27/2022	Merrill Lynch,Pierce,Fenner &	04/01/2022	Conversion	930,000	935,813	888,954	935,568	0	(245)	0	(245)	0	0	(46,613)	(46,613)	13,349	5,793
475795-AE-0	JELD-WEN INC CORPORATE		01/28/2022	Merrill Lynch,Pierce,Fenner &	04/01/2022	Conversion	2,325,000	2,418,000	2,393,088	2,406,203	0	(11,797)	0	(11,797)	0	0	(13,115)	(13,115)	54,896	30,677
	Jones Lang LaSalle Finance B.V Senior Un																			
48021P-A*-9			02/01/2022	DC NON TR FOREX GOLD	04/01/2022	Empower GWLA FOREX	18,430	19,087	18,065	18,866	0	(13)	0	(13)	0	(208)	(801)	(1,009)	136	77
						Redemption 100.0000														
48262#-AA-6	KDP III (MULTI-PROPERTY) CTL CTL		03/31/2022	Direct	12/15/2022		196,303	196,303	196,303	196,303	0	0	0	0	0	0	0	0	2,719	0
						Redemption 100.0000														
48277@-AC-7	KSI II Finco, LLC Debt in a Project		05/25/2022	Direct	12/15/2022		549,839	549,839	549,839	549,839	0	0	0	0	0	0	0	0	5,832	0
						Redemption 100.0000														
48837@-AE-6	Kemin Industries Inc. Sr. Secured		04/29/2022	Direct	10/29/2022		75,000	75,000	75,000	75,000	0	0	0	0	0	0	0	0	1,122	0
49271V-AK-6	Keurig Dr Pepper Inc CORPORATE		01/14/2022	Goldman Sachs & Co	04/20/2022	BPN Paribas Securities	2,202,000	2,330,795	1,900,854	2,330,147	0	(648)	0	(648)	0	0	(429,293)	(429,293)	39,746	18,130
	KEYSTONE POWER PASS-THROUGH HO CORPORATE																			
49339F-AC-9			06/01/2022	Interest Capitalization	08/17/2022	Call 100.0000	7,966	7,966	7,966	7,966	0	0	0	0	0	0	0	0	17	0
	Knowledge Support Systems Inc Sr. Secure																			
49924*-AA-8			11/17/2022	Direct	12/06/2022	Direct	3,745,562	3,745,562	3,745,562	3,745,562	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
524660-AZ-0	LEGGETT & PLATT INC CORPORATE		03/07/2022	Suntrust Capital Markets Inc	04/01/2022	Conversion	3,000,000	3,215,310	3,123,564	3,213,541	0	(1,769)	0	(1,769)	0	0	(89,978)	(89,978)	71,867	63,800
						Redemption 100.0000														
52504#-AA-6	PD 3900 Srra Crcle w Peron Dev CTL		12/15/2022	Direct	12/15/2022		41,819	41,819	41,819	41,819	0	0	0	0	0	0	0	0	342	0
527298-BH-5	LEVEL 3 FINANCING CORPORATE		02/02/2022	JP Morgan Securities, Inc	09/27/2022	Call 100.8958	2,500,000	2,537,500	2,522,395	2,513,507	0	(23,993)	0	(23,993)	0	0	(13,507)	(13,507)	166,848	57,109
527298-BM-4	LEVEL 3 FINANCING CORPORATE		02/14/2022	Various	04/01/2022	Conversion	3,420,000	3,457,350	3,430,170	3,454,917	0	(2,433)	0	(2,433)	0	0	(24,748)	(24,748)	82,792	57,242
527298-BM-4	LEVEL 3 FINANCING CORPORATE		02/10/2022	JP Morgan Securities, Inc	09/27/2022	Call 101.7500	1,500,000	1,525,625	1,526,250	1,518,296	0	(7,329)	0	(7,329)	0	0	(18,296)	(18,296)	101,281	26,031
53219L-AS-8	REGIONALCARE/LIFEPOINT CORPORATE		01/31/2022	Various	04/01/2022	Conversion	1,500,000	1,485,000	1,450,900	1,485,221	0	221	0	221	0	0	(34,321)	(34,321)	41,198	29,349
53219L-AS-8	REGIONALCARE/LIFEPOINT CORPORATE		02/04/2022	Jefferies & Co, Inc	12/16/2022	PLAX FLEX PUBLIC BONDS	1,000,000	972,500	862,390	976,711	0	4,211	0	4,211	0	0	(114,321)	(114,321)	58,819	21,024
539830-BQ-1	LOCKHEED MARTIN CORP CORPORATE		02/16/2022	RBC Capital Markets	02/25/2022	JP Morgan Securities, Inc Redemption 100.0000	10,000,000	8,764,700	8,734,400	8,765,608	0	908	0	908	0	0	(31,208)	(31,208)	59,111	49,000
54949#-AS-8	Luck Stone Corporation Sr. Unsecured		02/07/2022	Direct	10/20/2022		926,250	926,250	926,250	926,250	0	0	0	0	0	0	0	0	12,917	0
552953-CG-4	MGM RESORTS INTL CORPORATE		01/21/2022	Market Axess	04/01/2022	Conversion	1,000,000	1,042,050	1,033,922	1,036,325	0	(5,725)	0	(5,725)	0	0	(2,403)	(2,403)	28,125	15,750
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		04/22/2022	Direct	07/26/2022	Direct	2,173,084	2,173,084	2,162,449	2,173,084	0	0	0	0	0	0	(10,636)	(10,636)	10,993	0
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		04/22/2022	Direct	11/28/2022	Call 100.0000 Redemption 100.0000	1,394,933	1,394,933	1,394,933	1,394,933	0	0	0	0	0	0	0	0	55,178	0
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		04/22/2022	Direct	12/30/2022		301,735	301,735	301,735	301,735	0	0	0	0	0	0	0	0	10,685	0
56085M-AA-9	MajorKey Technologies Hldg LLC Sr. Secur		11/30/2022	Interest Capitalization	12/30/2022	Redemption 100.0000	521	521	521	521	0	0	0	0	0	0	0	0	12	0
56085M-AB-7	MajorKey Technologies Hldg LLC Sr. Secur		07/01/2022	Direct	07/26/2022	Direct	58,205	58,205	57,175	58,205	0	0	0	0	0	0	(1,031)	(1,031)	0	0
58502B-AC-0	MEDNAX INC CORPORATE 6.250% 01/15/27		01/05/2022	Jefferies & Co, Inc	02/11/2022	Call 104.6880	600,000	628,500	628,128	627,439	0	(1,061)	0	(1,061)	0	0	(27,439)	(27,439)	49,586	17,917
589331-AD-9	MERCK AND CO CORPORATE		02/03/2022	PRIAC - GC - FFI	06/08/2022	PLAX FLEX PUBLIC BONDS	5,000,000	5,048,907	5,654,488	5,046,238	0	(2,668)	0	(2,668)	0	0	608,250	608,250	247,111	133,333
58933Y-BF-1	Merck & Co Inc CORPORATE		02/04/2022	BPN Paribas Securities	05/13/2022	JANE STREET EXECUTION SERVICES	2,860,000	2,558,756	2,143,942	2,560,433	0	1,677	0	1,677	0	0	(416,491)	(416,491)	34,300	12,671
59565X-AC-4	MIDCONTINENT COMMUNICATIONS/MI CORPORATE		01/27/2022	Suntrust Capital Markets Inc	04/01/2022	Conversion	2,000,000	2,032,500	2,009,474	2,030,406	0	(2,094)	0	(2,094)	0	0	(20,931)	(20,931)	67,486	49,569
59801W-AM-8	MIDOCEAN CLO CLO 5.119% 07/15/29		05/11/2022	Barclays Capital Inc	10/17/2022	Paydown	1,294,240	1,274,826	1,294,240	1,294,240	0	19,414	0	19,414	0	0	0	0	16,021	2,098
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		02/03/2022	PRIAC DC Non Trust FI	12/27/2022	Paydown	1,407	1,564	1,407	1,407	0	(158)	0	(158)	0	0	0	0	7	1
61747Y-EL-5	MORGAN STANLEY CORP FLOATER		01/20/2022	Merrill Lynch,Pierce,Fenner &	05/13/2022	UBS International	105,000	105,000	91,282	105,000	0	0	0	0	0	0	(13,718)	(13,718)	970	0
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		05/04/2022	Morgan Stanley & Co, Inc	09/01/2022	Paydown Redemption 100.0000	17,445,144	17,434,241	17,445,144	17,445,144	0	10,903	0	10,903	0	0	0	0	84,941	5,721
67097@-AA-9	OCF (METAIRIE LA MOB) CTL PASS CTL		09/15/2022	Direct	12/15/2022		27,316	27,316	27,316	27,316	0	0	0	0	0	0	0	0	592	0
67103H-AH-0	O'REILLY AUTOMOTIVE INC CORPORATE		03/16/2022	Goldman Sachs & Co	04/01/2022	Conversion	500,000	509,490	508,138	509,448	0	(42)	0	(42)	0	0	(1,310)	(1,310)	6,500	5,796
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		02/03/2022	PRIAC DC Non Trust FI	12/27/2022	Paydown	28,571	28,870	28,571	28,571	0	121	420	(299)	0	0	0	0	171	8
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORPORATE		02/04/2022	Various	04/01/2022	Various	1,163,000	1,229,395	1,174,095	1,226,139	0	(3,256)	0	(3,256)	0	0	(52,044)	(52,044)	35,625	14,636
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC CORPORATE		02/14/2022	Various	04/01/2022	Conversion	8,425,000	8,874,781	8,791,494	8,803,488	0	(71,293)	0	(71,293)	0	0	(11,994)	(11,994)	210,625	97,266
727658-AA-0	PLATO ELEARNING LLC Sr. Secured		01/11/2022	Direct	04/14/2022	Direct Redemption 100.0000	5,024,837	5,024,837	5,016,067	5,024,837	0	0	0	0	0	0	(8,770)	(8,770)	11,188	0
727658-AA-0	PLATO ELEARNING LLC Sr. Secured		01/11/2022	Direct	12/30/2022		199,916	199,916	199,916	199,916	0	0	0	0	0	0	0	0	8,978	0
727658-AA-0	PLATO ELEARNING LLC Sr. Secured		01/11/2022	Direct	10/28/2022	Windhill1Priv PPC	10,500,000	10,500,000	10,342,615	10,500,000	0	0	0	0	0	0	(157,385)	(157,385)	611,541	0
727658-AB-8	PLATO ELEARNING LLC Sr. Secured		04/14/2022	Direct	04/14/2022	Call 100.0000 Redemption 100.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
727658-AB-8	PLATO ELEARNING LLC Sr. Secured		04/27/2022	Direct	12/30/2022		18,277	18,277	18,277	18,277	0	0	0	0	0	0	0	0	885	0
737446-AM-6	POST HOLDINGS INC CORPORATE		01/28/2022	JP Morgan Securities, Inc	04/01/2022	Conversion	702,000	723,060	706,487	721,602	0	(1,458)	0	(1,458)	0	0	(15,115)	(15,115)	23,546	16,819
737446-AM-6	POST HOLDINGS INC CORPORATE		01/28/2022	JP Morgan Securities, Inc	03/17/2022	Call 102.8750	1,298,000	1,336,940	1,335,318	1,334,743	0	(2,198)	0	(2,198)	0	0	(36,742)	(36,742)	77,952	31,098

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74320B-AB-2	Revco Management, LLC Sr. Secured		05/10/2022	Direct	05/25/2022	Redemption 100.0000	311,001	311,001	311,001	311,001	0	0	0	0	0	0	0	0	0	0
74320B-AB-2	Revco Management, LLC Sr. Secured		05/10/2022	Direct	09/30/2022		32,122	32,122	32,122	32,122	0	0	0	0	0	0	0	0	543	0
74320B-AB-2	Revco Management, LLC Sr. Secured		05/10/2022	Direct	10/28/2022	Windhill1Priv PPC	2,823,864	2,823,864	2,804,284	2,823,864	0	0	0	0	0	0	(19,580)	(19,580)	94,271	0
74332X-AA-9	PROGRESS RESIDENTIAL LP CMO		04/20/2022	Merrill Lynch,Pierce,Fenner &	12/01/2022	Paydown	25,164	25,156	25,164	25,164	0	9	0	9	0	0	0	0	642	0
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR CMO		06/10/2022	Deutsche Bank Securities Inc	12/01/2022	Paydown	14,222	14,134	14,222	14,222	0	89	0	89	0	0	0	0	120	0
74340X-CD-1	PROLOGIS LP CORPORATE 5.250% 01/15/31		10/27/2022	Scotia Capital Inc	12/05/2022	TD Ameritrade (publics)	73,973	73,942	76,796	73,936	0	(4)	0	(4)	0	(3)	2,861	2,858	362	0
74825Q-AB-6	QUEENS HEALTH SYSTEMS CORPORATE		05/04/2022	Merrill Lynch,Pierce,Fenner &	08/01/2022	PURCTAX	1,100,000	1,113,486	1,136,570	1,113,332	0	(154)	0	(154)	0	0	23,238	23,238	12,052	0
74923*-AB-5	Sunset Pacific Transportation Sr. Secure		07/01/2022	Direct	10/21/2022	Direct	4,048,760	4,048,760	4,030,851	4,048,760	0	0	0	0	0	0	(17,908)	(17,908)	32,759	0
74923*-AB-5	Sunset Pacific Transportation Sr. Secure		07/01/2022	Direct	12/30/2022	Redemption 100.0000	51,010	51,010	51,010	51,010	0	0	0	0	0	0	0	0	1,906	0
74923*-AB-5	Sunset Pacific Transportation Sr. Secure		07/01/2022	Direct	10/28/2022	Windhill1Priv PPC	8,750,000	8,750,000	8,625,291	8,750,000	0	0	0	0	0	0	(124,709)	(124,709)	228,128	0
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		02/03/2022	Various	03/25/2022	Various	308,117	307,942	308,117	308,117	0	176	0	176	0	0	0	0	71	21
78478B-AA-5	SR Hazlehurst, LLC Debt in a Project		02/05/2022	PRIAC - GC - PCG	12/31/2022	Redemption 100.0000	36,354	36,354	36,354	36,354	0	0	0	0	0	0	0	0	1,319	168
80874Y-AW-0	SCIENTIFIC GAMES CORP CORPORATE		03/18/2022	JP Morgan Securities, Inc	04/14/2022	Call 102.5000	1,800,000	1,845,540	1,845,000	1,842,989	0	(2,551)	0	(2,551)	0	0	(42,989)	(42,989)	89,750	39,000
000000-00-0	Seviroli Foods, Inc. Sr. Secured		12/01/2022	Direct	12/19/2022	Direct	7,917,672	7,917,672	7,917,672	7,917,672	0	0	0	0	0	0	0	0	0	0
82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE		01/31/2022	Merrill Lynch,Pierce,Fenner &	04/01/2022	Conversion	2,000,000	2,001,250	1,899,886	2,000,800	0	(450)	0	(450)	0	0	(100,914)	(100,914)	59,639	41,694
824348-BL-9	SHERWIN WILLIAMS CO CORPORATE		02/08/2022	Merrill Lynch,Pierce,Fenner &	04/22/2022	JP Morgan Securities, Inc	2,705,000	2,603,076	2,349,103	2,605,430	0	2,354	0	2,354	0	0	(256,326)	(256,326)	27,824	14,690
853496-AC-1	STANDARD INDUSTRIES INC CORPORATE		01/27/2022	Various	04/01/2022	Conversion	3,500,000	3,575,000	3,475,606	3,570,790	0	(4,210)	0	(4,210)	0	0	(95,184)	(95,184)	109,861	79,236
858119-BK-5	STEEL DYNAMICS INC CORPORATE		02/18/2022	Morgan Stanley & Co, Inc	04/26/2022	Merrill Lynch,Pierce,Fenner &	1,800,000	1,826,766	1,700,640	1,826,261	0	(505)	0	(505)	0	0	(125,621)	(125,621)	33,293	22,080
86508B-AB-7	SUJA MERGER SUB, LLC Sr. Secured		10/11/2022	Direct	10/27/2022	Direct	1,133,013	1,133,013	1,133,013	1,133,013	0	0	0	0	0	0	0	0	4,187	0
86508B-AB-7	SUJA MERGER SUB, LLC Sr. Secured		10/11/2022	Direct	12/30/2022	Redemption 100.0000	11,978	11,978	11,978	11,978	0	0	0	0	0	0	0	0	243	0
86772R-AA-3	SUNRUN JUPITER ASSET BACKED		04/26/2022	Credit Suisse First Boston Cor	10/30/2022	Paydown	1,744,253	1,730,060	1,744,253	1,744,253	0	14,193	0	14,193	0	0	0	0	38,973	0
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES		02/03/2022	PRIAC - GC - FFI	06/08/2022	PLAX FLEX PUBLIC BONDS	5,000,000	5,156,642	5,674,972	5,143,965	0	(12,677)	0	(12,677)	0	0	531,007	531,007	321,563	181,563
87264A-BN-4	T-MOBILE USA INC CORPORATE		02/03/2022	Various	02/25/2022	RBC Capital Markets	16,700,000	15,132,331	14,150,411	15,134,793	0	2,462	0	2,462	0	0	(984,382)	(984,382)	300,043	253,018
87264A-CM-5	T-MOBILE USA INC CORPORATE		01/12/2022	Various	02/23/2022	RBC Capital Markets	20,885,000	19,892,929	17,772,091	19,895,668	0	2,739	0	2,739	0	0	(2,123,577)	(2,123,577)	378,715	294,632
87264A-CM-5	T-MOBILE USA INC CORPORATE		02/17/2022	RBC Capital Markets	04/18/2022	HARTPARUA	9,650,000	8,210,027	7,479,336	8,214,341	0	4,314	0	4,314	0	0	(735,005)	(735,005)	224,202	172,253
87264A-CM-5	T-MOBILE USA INC CORPORATE		02/25/2022	Various	07/01/2022	Tax Free Exchange	76,095,000	65,733,453	65,733,453	65,795,344	0	61,892	0	61,892	0	0	(61,892)	(61,892)	2,285,387	1,364,535
879240-AR-0	COMCAST CABLE HOLDINGS 9.8750 06/15/202		02/03/2022	PRIAC - GC - FFI	06/15/2022	Maturity	1,878,000	1,898,303	1,878,000	1,878,000	0	(20,303)	0	(20,303)	0	0	0	0	92,726	23,697
88590#-AA-5	Thrill Holdings LLC Sr. Secured		05/27/2022	Direct	08/30/2022	Direct	3,720,930	3,720,930	3,694,017	3,720,930	0	0	0	0	0	0	(26,914)	(26,914)	32,112	0
88590#-AA-5	Thrill Holdings LLC Sr. Secured		05/27/2022	Direct	12/30/2022	Redemption 100.0000	79,311	79,311	79,311	79,311	0	0	0	0	0	0	0	0	3,444	0
88590#-AA-5	Thrill Holdings LLC Sr. Secured		05/27/2022	Direct	10/28/2022	Windhill1Priv PPC	10,500,000	10,500,000	10,304,491	10,500,000	0	0	0	0	0	0	(195,509)	(195,509)	241,640	0
89033@-AA-0	Tony's Finer Foods Enterprises Sr. Secur		04/20/2022	Direct	07/26/2022	Direct	6,899,751	6,899,751	6,910,640	6,899,751	0	0	0	0	0	0	10,888	10,888	31,276	0
89033@-AA-0	Tony's Finer Foods Enterprises Sr. Secur		04/20/2022	Direct	08/01/2022	Call 100.0000	24,083,381	24,083,381	24,083,381	24,083,381	0	0	0	0	0	0	0	0	533,145	0
902494-BK-8	TYSON FOODS CORPORATE 4.350% 03/01/29		02/25/2022	Jefferies & Co, Inc	04/01/2022	Conversion	3,185,000	3,422,314	3,349,157	3,419,603	0	(2,711)	0	(2,711)	0	0	(70,446)	(70,446)	11,546	0
90270R-BE-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		05/04/2022	Deutsche Bank Securities Inc	09/01/2022	Paydown	27,198,048	27,219,296	27,198,048	27,198,048	0	(21,248)	0	(21,248)	0	0	0	0	150,034	8,862

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91159H-JA-9	US BANCORP SR NT CORPORATE		01/03/2022	WELLS FARGO SEC LLC	01/20/2022	Citigroup Capital Markets Inc	10,000,000	9,332,000	9,154,000	9,336,361	0	4,361	0	4,361	0	0	(182,361)	(182,361)	70,660	62,257
91327A-AA-0	UNITI GROUP INC/UNITI FIBER HO CORPORATE		01/26/2022	Goldman Sachs & Co	04/01/2022	Conversion	1,000,000	1,043,125	1,039,447	1,036,820	0	(6,305)	0	(6,305)	0	0	2,627	2,627	49,438	35,656
92241*-AJ-5	Vector Pipeline LP Sr. Unsecured		05/06/2022	Direct	12/01/2022	PAR Term Custody	2,445,652	2,445,652	2,292,523	2,445,652	0	0	0	0	0	0	(153,130)	(153,130)	65,037	0
92564R-AF-2	VICI PROPERTIES LP/VICI NOTE C CORPORATE		04/29/2022	Taxable Exchange	05/19/2022	Market Axess	800,000	841,538	802,136	839,983	0	(1,554)	0	(1,554)	0	0	(37,847)	(37,847)	2,750	22,250
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPORATE		01/24/2022	Various	04/01/2022	Conversion	4,500,000	4,634,950	4,497,696	4,614,333	0	(20,617)	0	(20,617)	0	0	(116,637)	(116,637)	158,906	100,703
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC CORPORATE		01/21/2022	Goldman Sachs & Co	04/01/2022	Conversion	5,653,000	5,744,861	5,559,182	5,738,191	0	(6,671)	0	(6,671)	0	0	(179,009)	(179,009)	189,218	137,399
92930R-BB-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		05/03/2022	Morgan Stanley & Co, Inc	08/01/2022	Paydown	17,697,873	17,689,577	17,697,873	17,697,873	0	8,296	0	8,296	0	0	0	0	90,104	5,644
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		10/24/2022	WELLS FARGO SEC LLC	11/01/2022	Paydown	1,008,623	971,068	1,008,623	1,008,623	0	37,555	0	37,555	0	0	0	0	2,866	2,388
941053-AJ-9	WASTE CONNECTIONS INC CORP FOREIGN		02/24/2022	BPN Paribas Securities	04/01/2022	Conversion	2,400,000	2,456,880	2,409,795	2,455,810	0	(1,070)	0	(1,070)	0	0	(46,015)	(46,015)	35,000	27,300
949746-TH-4	WELLS FARGO CO CORP FLOATER		04/22/2022	RBC Dominion Securities Inc	05/10/2022	Nesbitt Burns	107,576	110,111	107,366	107,576	0	0	0	0	0	(2,534)	(211)	(2,745)	184	0
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		02/03/2022	PRIAC - GC - FFI	12/01/2022	Paydown	116,116	112,666	116,116	116,116	0	3,450	0	3,450	0	0	0	0	1,850	0
95081Q-AN-4	WESCO DISTRIBUTION INC CORPORATE		02/15/2022	JP Morgan Securities, Inc	04/01/2022	Conversion	2,100,000	2,194,500	2,183,799	2,187,073	0	(7,427)	0	(7,427)	0	0	(3,274)	(3,274)	44,056	25,769
95081Q-AP-9	WESCO DISTRIBUTION INC CORPORATE		01/26/2022	Merrill Lynch,Pierce,Fenner &	04/01/2022	Conversion	1,000,000	1,083,750	1,061,493	1,077,830	0	(5,920)	0	(5,920)	0	0	(16,337)	(16,337)	21,347	8,660
962166-BX-1	WEYERHAEUSER COMPANY CORPORATE		03/16/2022	Goldman Sachs & Co	04/01/2022	Conversion	1,277,000	1,318,349	1,313,262	1,318,179	0	(170)	0	(170)	0	0	(4,917)	(4,917)	19,297	17,452
97424*-AA-2	Winmark Corporation Senior Secured Note		02/05/2022	PRIAC - GC - PCG	11/14/2022	Redemption 100.0000	126,000	126,000	126,000	126,000	0	0	0	0	0	0	0	0	4,331	1,482
97654M-AA-4	WIPRO IT SERVICES LLC CORPORATE		04/29/2022	HSBC Securities (USA) Inc	11/28/2022	Goldman Sachs & Co	890,000	805,210	779,960	816,175	0	10,965	0	10,965	0	0	(36,214)	(36,214)	12,497	4,821
983793-AH-3	XPO Logistics Inc CORPORATE		02/10/2022	Various	11/18/2022	Tender (Corp Action)	798,000	826,263	815,955	816,095	0	(10,168)	0	(10,168)	0	0	(140)	(140)	52,230	13,326
983793-AH-3	XPO Logistics Inc CORPORATE		02/10/2022	Various	04/11/2022	Call 103.3645	802,000	830,052	828,984	827,672	0	(2,380)	0	(2,380)	0	0	(25,672)	(25,672)	48,983	13,723
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC CORPORATE		08/25/2022	Barclays Capital Inc	12/16/2022	PLAZIA - Core Pub Bonds	11,730,000	11,503,963	11,383,783	11,529,093	0	25,130	0	25,130	0	0	(145,310)	(145,310)	298,431	171,193
B8AA3E-TT-1	Credit Suisse First Boston Cor		01/04/2022		02/01/2022	Paydown	8,813,000	8,813,000	8,813,000	8,813,000	0	0	0	0	0	0	0	0	9,679	0
B8AA41-K7-5	CARMX_AUTO ABS FLOATER		01/10/2022	Credit Suisse First Boston Cor	02/01/2022	Paydown	9,363,000	9,363,000	9,363,000	9,363,000	0	0	0	0	0	0	0	0	9,105	0
B8AA50-PW-6	CARMX_AUTO ABS FLOATER		01/18/2022	Credit Suisse First Boston Cor	02/01/2022	Paydown	8,935,000	8,935,000	8,935,000	8,935,000	0	0	0	0	0	0	0	0	7,189	0
B8AA6C-F0-0	CARMX_AUTO ABS FLOATER		01/31/2022	Credit Suisse First Boston Cor	02/24/2022	Paydown	5,508,000	5,508,000	5,508,000	5,508,000	0	0	0	0	0	0	0	0	2,925	0
06368D-3S-1	BANK OF MONTREAL CORP FOREIGN	A	05/31/2022	Bank Of Montreal-Montreal	09/14/2022	Scotia Capital Markets USA	4,100,000	4,099,057	4,012,547	4,098,967	0	(90)	0	(90)	0	0	(86,420)	(86,420)	41,718	0
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN	A	09/20/2022	Various	11/23/2022	Tender (Corp Action)	9,927,000	9,442,761	9,490,609	9,444,517	0	1,756	0	1,756	0	0	46,092	46,092	335,864	247,555
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERT CORP FORE	A	01/28/2022	Credit Suisse First Boston Cor	04/01/2022	Conversion	1,500,000	1,548,750	1,469,589	1,546,761	0	(1,989)	0	(1,989)	0	0	(77,172)	(77,172)	51,042	35,417
136055-AA-8	300 Madison 2002-A CLASS A-1	A	02/05/2022	PRIAC - GC - PMC	10/10/2022	Redemption 100.0000	150,000	159,124	150,000	150,000	0	(9,124)	0	(9,124)	0	0	0	0	8,056	3,359
13607H-C3-4	CANADIAN IMPERIAL BANK Corp Foreign		01/04/2022	CIBC World Mkts Corp London	11/09/2022	RBC Dominion Securities Inc	96,443	102,339	85,293	96,267	0	35	0	35	0	(6,106)	(10,974)	(17,080)	1,900	0
13607H-K2-7	CANADIAN IMPERIAL BANK DISCOUNT NOTE		03/03/2022	CIBC World Mkts Corp London	11/15/2022	CIBC World Martkets Corp	37,605	39,464	35,712	37,600	0	3	0	3	0	(1,867)	(1,888)	(3,755)	724	0
17039A-AU-0	CHOICE PROPERTIES REAL ESTATE CORP FOREI		08/17/2022	Wood Gundy Inc	09/21/2022	Nesbitt Burns	59,726	56,967	54,325	55,045	0	89	0	89	0	(2,011)	(720)	(2,731)	583	435
233852-AG-7	DAIMLER TRUCKS FI CANADA CORP FOREIGN		09/09/2022	Scotia Capital Inc	11/08/2022	RBC Dominion Securities Inc	37,251	38,322	36,550	38,050	0	831	0	831	0	(1,103)	(1,500)	(2,603)	270	0
31428M-BQ-3	FED DESJA QUEBEC COMMERCIAL PAPER	A	06/22/2022	JP Morgan Securities, Inc	08/16/2022	UBS International	50,000,000	50,000,000	49,999,963	50,000,000	0	0	0	0	0	0	(37)	(37)	174,500	0
35085Z-BP-0	407 INTL INC CORP FOREIGN		08/11/2022	RBC Dominion Securities Inc	10/27/2022	National Bank Of Canada	147,951	146,793	130,533	138,550	0	160	0	160	0	(8,403)	(8,017)	(16,420)	2,113	1,106
35085Z-BV-7	407 INTL INC DISCOUNT NOTE		08/11/2022	RBC Dominion Securities Inc	11/01/2022	RBC Dominion Securities Inc	146,671	117,125	99,325	109,623	0	161	0	161	0	(7,664)	(10,297)	(17,961)	2,804	1,966

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Great Lakes Power Limited Senior Subordi																			
390730-AK-5			03/31/2022	DC NON TR FOREX GOLD	04/01/2022	Empower GWLA FOREX	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	NATIONAL BK CDA MONTREAL QUE DISCOUNT NO																			
63306A-GE-0			03/29/2022	National Bank Of Canada	05/17/2022	Nesbitt Burns	54,496	54,518	52,466	53,199	0	62	0	62	0	(1,381)	(733)	(2,114)	404	225
78016E-YH-4	ROYAL BANK OF CANADA CORP FOREIGN	A	01/13/2022	RBC Capital Markets	04/08/2022	RBC Capital Markets	9,820,000	9,645,106	8,596,330	9,648,905	0	3,800	0	3,800	0	0	(1,052,576)	(1,052,576)	102,264	49,564
78016E-YV-3	ROYAL BANK OF CANADA CORP FOREIGN	A	01/12/2022	RBC Capital Markets	04/11/2022	Various	9,700,000	9,693,598	9,127,983	9,693,730	0	132	0	132	0	0	(565,747)	(565,747)	41,740	0
89353Z-CK-2	TRANS CANADA PIPELINES CORP FOREIGN		05/10/2022	Nesbitt Burns	05/17/2022	Scotia Capital Inc	46,711	46,097	46,971	46,703	0	(1)	0	(1)	0	606	269	875	48	0
	6180 Quebec Inc. CTL 3.640% 11/15/42					Redemption 100.0000														
C1034#-AA-9			10/17/2022	Various	12/15/2022		113,933	123,624	113,933	113,933	0	0	0	0	0	(9,691)	0	(9,691)	2,574	0
				Credit Suisse First Boston Cor																
C86068-AA-8	ST MARYS CEM INC CORP FOREIGN	A	08/23/2022		12/13/2022	Market Axess	1,000,000	1,015,000	997,040	1,013,992	0	(1,008)	0	(1,008)	0	0	(16,952)	(16,952)	21,882	4,313
						Mizuho Securities USA,														
05971V-2A-2	BANCO DE CREDITO DEL PERU CORP FOREIGN	D	08/22/2022	Various	12/12/2022	Inc.	1,740,000	1,667,216	1,650,390	1,676,134	0	8,918	0	8,918	0	0	(25,744)	(25,744)	19,967	5,612
12674C-AA-1	CA MAGNUM HOLDINGS CORP FOREIGN	D	02/15/2022	Standard Chartered Bank London	04/01/2022	Conversion	2,310,000	2,350,425	2,264,731	2,349,259	0	(1,166)	0	(1,166)	0	0	(84,528)	(84,528)	51,045	35,869
13323A-AB-6	CAMELOT FINANCE SA CORP FOREIGN	D	01/27/2022	Goldman Sachs & Co	04/01/2022	Conversion	1,500,000	1,526,250	1,464,880	1,524,743	0	(1,507)	0	(1,507)	0	0	(59,863)	(59,863)	28,125	16,688
25255J-AA-5	DIAMETER CAPITAL CLO 3 LTD CLO	D	02/18/2022	Barclays Capital Inc	04/01/2022	Conversion	49,500,000	49,500,000	49,559,786	49,500,000	0	0	0	0	0	0	59,786	59,786	34,889	0
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	09/07/2022	Merrill Lynch,Pierce,Fenner &	10/17/2022	Paydown	302,290	300,391	302,290	302,290	0	1,898	0	1,898	0	0	0	0	3,230	1,924
	EMBRAER NETHERLANDS FINANCE BV CORP FORE																			
29082H-AB-8		D	01/26/2022	Merrill Lynch,Pierce,Fenner &	04/01/2022	Conversion	1,030,000	1,060,900	1,047,999	1,059,871	0	(1,029)	0	(1,029)	0	0	(11,871)	(11,871)	37,080	27,347
	EMBRAER NETHERLANDS FINANCE BV CORP FORE																			
29082H-AC-6		D	01/27/2022	Merrill Lynch,Pierce,Fenner &	04/01/2022	Conversion	1,070,000	1,163,625	1,131,525	1,161,137	0	(2,488)	0	(2,488)	0	0	(29,612)	(29,612)	15,286	2,685
	ENEL FINANCE INTERNATIONAL NV CORP FOREI																			
29278G-AN-8		D	01/11/2022	BPN Paribas Securities	04/01/2022	Conversion	1,220,000	1,172,469	1,097,515	1,173,915	0	1,446	0	1,446	0	0	(76,400)	(76,400)	5,020	64
	INGERSOLL-RAND LUXEMBOURG FINA CORP FORE																			
456873-AD-0		D	02/22/2022	Suntrust Capital Markets Inc	04/01/2022	Conversion	2,533,000	2,641,032	2,576,213	2,639,596	0	(1,436)	0	(1,436)	0	0	(63,383)	(63,383)	50,801	40,908
	Jamaica Merch Voucher Rec Ltd Sr. Secure					Redemption 100.0000														
470170-AB-7		D	02/05/2022	PRIAC - GC - PCG	07/08/2022		306,784	306,784	306,784	306,784	0	0	0	0	0	0	0	0	6,775	1,202
49835L-AB-7	KLABIN FINANCE SA CORP FOREIGN	D	02/02/2022	Various	03/30/2022	Tender (Corp Action)	1,334,000	1,398,599	1,379,356	1,397,035	0	(1,564)	0	(1,564)	0	0	(17,679)	(17,679)	34,503	24,387
	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN																			
606822-CC-6		D	01/11/2022	Morgan Stanley & Co, Inc	04/01/2022	Conversion	13,200,000	13,200,000	12,472,714	13,200,000	0	0	0	0	0	0	(727,286)	(727,286)	61,802	0
	MOUNTAIN VIEW CLO CLO 5.199% 04/15/29																			
62432M-AA-7		D	09/15/2022	BPN Paribas Securities	09/15/2022	Call 100.0000	24,818,284	24,823,248	24,818,284	24,821,631	0	(1,616)	0	(1,616)	0	0	(3,347)	(3,347)	79,630	21,483
	MOUNTAIN VIEW CLO CLO 5.199% 04/15/29																			
62432M-AA-7		D	09/15/2022	BPN Paribas Securities	09/15/2022	Paydown	181,716	181,752	181,716	181,716	0	(36)	0	(36)	0	0	0	0	4	157
65535H-BB-4	NOMURA HOLDINGS INC CORP FOREIGN	D	02/25/2022	Various	04/01/2022	Conversion	38,190,000	37,672,822	35,349,677	37,680,281	0	7,460	0	7,460	0	0	(2,330,604)	(2,330,604)	229,989	38,222
69688X-AS-0	PALLMER SQUARE CLO CLO	D	04/28/2022	JP Morgan Securities, Inc	12/21/2022	BPN Paribas Securities	1,000,000	994,000	990,870	995,691	0	1,691	0	1,691	0	0	(4,821)	(4,821)	24,974	846
86964W-AF-9	SUZANO AUSTRIA GMBH CORP FOREIGN	D	01/07/2022	Goldman Sachs & Co	04/01/2022	Conversion	2,000,000	2,280,000	2,159,814	2,271,735	0	(8,265)	0	(8,265)	0	0	(111,921)	(111,921)	85,333	58,667
902613-AC-2	UBS GROUP AG CORP FRGN FLOATER	D	01/14/2022	BPN Paribas Securities	04/01/2022	Conversion	1,117,000	1,080,161	1,028,466	1,081,890	0	1,728	0	1,728	0	0	(53,424)	(53,424)	10,200	7,152
	UBS GROUP FUNDING SWITZERLAND CORP FRGN																			
90352J-AD-5		D	08/01/2022	UBS International	08/12/2022	Call 100.0000	28,470,000	28,467,153	28,470,000	28,467,302	0	149	0	149	0	0	2,698	2,698	0	147,524
	UBS GROUP FUNDING SWITZERLAND CORP FRGN																			
90352J-AE-3		D	08/01/2022	UBS International	08/12/2022	Call 100.0000	22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	0	0	0	0	293,524
	WELLFLEET CLO LTD CLO 5.303% 10/20/29																			
94951M-AJ-2		D	05/10/2022	Barclays Capital Inc	10/20/2022	Paydown	5,501,710	5,442,566	5,501,710	5,501,710	0	59,143	0	59,143	0	0	0	0	51,781	7,137
	EMS Group Sr. Secured 1.238% 07/14/28																			
D3002*-AA-6		B	07/14/2022	Direct	08/01/2022	Direct	2,258,040	2,215,947	2,258,040	2,258,040	0	0	0	0	0	42,092	0	42,092	0	0
	EMS Group Sr. Secured 1.238% 07/14/28					Redemption 100.0000														
D3002*-AA-6		B	07/14/2022	Direct	12/30/2022		58,646	55,399	58,646	58,646	0	0	0	0	0	3,248	0	3,248	1,866	0
	Anglian Water Services Fin Plc Debt in I																			
G03698-AU-0		D	03/01/2022	DC PCG Non Trust	04/01/2022	Empower PICA GWNY	527	540	534	539	0	(1)	0	(1)	0	0	(5)	(5)	9	8
	Kalibrate Technologies Limited Sr. Secur																			
G5210*-AA-6		C	11/17/2022	Direct	12/06/2022	Direct	3,085,296	3,085,296	3,085,296	3,085,296	0	0	0	0	0	0	0	0	0	0
	London Square Developments Ltd Senior Se					Redemption 100.0000														
G5561#-AA-7		B	02/05/2022	PRIAC GC FOREX	10/11/2022		220,176	259,679	220,176	220,176	0	0	0	0	0	(39,503)	0	(39,503)	8,851	743

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	Premier Modular Acq. Ltd Sr. Secured	B	01/21/2022	Direct	04/21/2022	Call 100.0000	4,812,433	5,042,881	4,812,433	4,812,433	0	0	0	0	0	(230,447)	0	(230,447)	86,030	0
G77428-AA-7	SPS Bidco Ltd Sr. Secured	B	04/06/2022	Direct	04/27/2022	Direct	3,671,487	3,857,197	3,671,487	3,671,487	0	0	0	0	0	(185,710)	0	(185,710)	0	0
G77428-AA-7	SPS Bidco Ltd Sr. Secured	B	04/06/2022	Direct	09/01/2022	Call 100.0000 Redemption 100.0000	2,307,600	2,629,907	2,307,600	2,307,600	0	0	0	0	0	(322,307)	0	(322,307)	40,396	0
G77428-AA-7	SPS Bidco Ltd Sr. Secured	B	04/06/2022	Direct	12/30/2022		648,454	723,224	648,454	648,454	0	0	0	0	0	(74,770)	0	(74,770)	24,415	0
G8401*-AE-1	SSP Financing Ltd PIK Trackin Note for G	D	04/15/2022	Interest Capitalization	12/30/2022	Call 100.0000	35,044	35,044	35,044	35,044	0	0	0	0	0	0	0	0	1,143	0
G8401*-AF-8	SSP Financing Ltd PIK Trackin Note for G	D	04/15/2022	Interest Capitalization	12/30/2022	Call 100.0000	7,026	7,026	7,026	7,026	0	0	0	0	0	0	0	0	237	0
G8401*-AH-4	SSP Financing Ltd PIK Trackin Note for G	B	04/15/2022	Interest Capitalization	12/30/2022	Call 100.0000	92,764	104,882	92,764	104,882	0	0	0	0	0	0	(12,118)	(12,118)	1,985	0
G8401*-AJ-0	SSP Financing Ltd PIK Trackin Note for G	B	04/15/2022	Interest Capitalization	12/30/2022	Call 100.0000	32,252	36,142	32,252	36,142	0	0	0	0	0	0	(3,890)	(3,890)	741	0
G9311@-AA-4	V&H Limited Sr. Secured	B	04/08/2022	Direct	04/27/2022	Direct	702,158	733,918	702,158	702,158	0	0	0	0	0	(31,760)	0	(31,760)	0	0
P3102#-AA-8	Controladora Dolphin Sr. Sec. PIK NOTE T	D	01/08/2022	Direct	06/27/2022	Call 100.0000	413,351	4	413,351	4	0	0	0	0	0	0	413,347	413,347	7,710	0
P58072-AL-6	INVERSIONES CMPC SA (CAYMAN IS CORP FORE	D	08/23/2022	Various	12/12/2022	BTG PACTUAL US CAP CORP	1,600,000	1,557,190	1,554,400	1,559,678	0	2,488	0	2,488	0	0	(5,278)	(5,278)	48,611	27,417
Q5813*-AA-6	MARR Contracting Pty Ltd Sr. Secured	B	08/05/2022	Direct	11/07/2022	Call 100.0000 Redemption 100.0000	1,792,003	1,855,482	1,792,003	1,792,003	0	0	0	0	0	(63,479)	0	(63,479)	31,999	0
Q9898*-AC-2	ZircoData Holdings Pty Ltd Sr. Secured	B	01/04/2022	Direct	11/14/2022		4,086	4,268	4,086	4,086	0	0	0	0	0	(183)	0	(183)	187	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,149,554,234	1,137,130,388	1,109,169,261	1,021,867,765	0	(238,219)	178,695	(416,914)	0	(946,830)	(27,048,553)	(27,995,383)	18,866,232	7,281,541
00109X-AC-1	ADB Companies, LLC Sr. Secured		07/11/2022	Direct	10/21/2022	Direct Redemption 100.0000	1,899,826	1,899,826	1,890,320	1,899,826	0	0	0	0	0	0	(9,506)	(9,506)	12,290	0
00109X-AC-1	ADB Companies, LLC Sr. Secured		07/11/2022	Direct	09/30/2022		90,249	90,249	90,249	90,249	0	0	0	0	0	0	0	0	1,881	0
00109X-AC-1	ADB Companies, LLC Sr. Secured		07/11/2022	Direct	10/28/2022	Windhill1Priv PPC	6,460,875	6,460,875	6,356,711	6,460,875	0	0	0	0	0	0	(104,165)	(104,165)	134,672	0
00109X-AD-9	ADB Companies, LLC Sr. Secured		09/15/2022	Direct	10/21/2022	Direct Redemption 100.0000	213,260	213,260	209,822	213,260	0	0	0	0	0	0	(3,438)	(3,438)	0	0
00109X-AD-9	ADB Companies, LLC Sr. Secured		09/15/2022	Direct	12/30/2022		23,400	23,400	23,400	23,400	0	0	0	0	0	0	0	0	693	0
00120@-AA-1	AES US Wind Generation Holding Debt in a		02/05/2022	PRIAC - GC - PCG	06/30/2022	Redemption 100.0000	35,583	35,583	35,583	35,583	0	0	0	0	0	0	0	0	756	130
000000-00-0	AmeriTex Pipe & Products, LLC Sr. Secure		04/14/2022	Direct	07/26/2022	Direct	1,495,808	1,495,808	1,490,958	1,495,808	0	0	0	0	0	0	(4,850)	(4,850)	4,044	0
000000-00-0	AmeriTex Pipe & Products, LLC Sr. Secure		04/14/2022	Direct	08/15/2022	Call 100.0000 Redemption 100.0000	5,412,239	5,412,239	5,412,239	5,412,239	0	0	0	0	0	0	0	0	92,443	0
000000-00-0	AmeriTex Pipe & Products, LLC Sr. Secure		04/14/2022	Direct	06/30/2022		73,742	73,742	73,742	73,742	0	0	0	0	0	0	0	0	721	0
09354*-AC-7	Bleu Midco LLC Sr. Secured		04/01/2022	Direct	09/30/2022	Redemption 100.0000	196,000	196,000	196,000	196,000	0	0	0	0	0	0	0	0	1,775	0
09354*-AC-7	Bleu Midco LLC Sr. Secured		04/01/2022	Direct	10/28/2022	Windhill1Priv PPC	7,644,000	7,644,000	7,434,554	7,644,000	0	0	0	0	0	0	(209,446)	(209,446)	305,164	0
000000-00-0	Celerion Holdings Sr. Secured		11/07/2022	Direct	12/01/2022	Direct	2,325,581	2,325,581	2,325,581	2,325,581	0	0	0	0	0	0	0	0	0	0
228047-A#-3	Crowley Holdings, Inc. Senior Secured		10/14/2022	Direct	12/07/2022	Call 100.0000	4,694,868	4,694,868	4,694,868	4,694,868	0	0	0	0	0	0	0	0	51,879	0
000000-00-0	Dayco, LLC Sr. Secured		09/29/2022	Direct	10/18/2022	Direct	6,359,690	6,359,690	6,359,690	6,359,690	0	0	0	0	0	0	0	0	0	0
260408-AA-3	Dover Saddlery, Inc. Sr. Secured		04/22/2022	Direct	07/26/2022	Direct Redemption 100.0000	5,730,228	5,730,228	5,705,933	5,730,228	0	0	0	0	0	0	(24,295)	(24,295)	31,806	0
260408-AA-3	Dover Saddlery, Inc. Sr. Secured		04/22/2022	Direct	12/30/2022		326,249	326,249	326,249	326,249	0	0	0	0	0	0	0	0	13,997	0
260408-AA-3	Dover Saddlery, Inc. Sr. Secured		04/22/2022	Direct	10/28/2022	Windhill1Priv PPC	10,500,000	10,500,000	10,356,387	10,500,000	0	0	0	0	0	0	(143,613)	(143,613)	491,588	0
40137#-AA-6	Guardian Fueling Technologies Sr. Secure		07/29/2022	Direct	11/15/2022	Direct	6,296,822	6,296,822	6,269,018	6,296,822	0	0	0	0	0	0	(27,804)	(27,804)	30,330	0
40137#-AA-6	Guardian Fueling Technologies Sr. Secure		07/29/2022	Direct	12/30/2022	Call 100.0000	560,659	560,659	560,659	560,659	0	0	0	0	0	0	0	0	30,178	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Guardian Fueling Technologies Sr. Secure					Redemption 100.0000														
40137#-AA-6			07/29/2022	Direct	12/30/2022		70,082	70,082	70,082	70,082	0	0	0	0	0	0	0	0	3,772	0
	Guardian Fueling Technologies Sr. Secure																			
40137#-AA-6			07/29/2022	Direct	11/15/2022	Windhill1Priv PPC	10,500,000	10,500,000	10,350,608	10,500,000	0	0	0	0	0	0	(149,392)	(149,392)	162,963	0
40480@-AA-1	HCLS Buyer, LLC Sr. Secured		09/14/2022	Direct	11/04/2022	Call 100.0000	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	0	0	138,534	0
	HEF Safety Intermediate Hldngs Sr. Secur																			
000000-00-0			10/12/2022	Direct	10/28/2022	Direct	2,325,581	2,325,581	2,325,581	2,325,581	0	0	0	0	0	0	0	0	0	0
	HEF Safety Intermediate Hldngs Sr. Secur					Redemption 100.0000														
000000-00-0			10/12/2022	Direct	12/30/2022		31,686	31,686	31,686	31,686	0	0	0	0	0	0	0	0	655	0
	Hybrid Design Associates LLC Senior Secu																			
44860#-AL-7			02/11/2022	Direct	06/30/2022	Call 91.5432	4,000,000	4,000,000	3,661,730	2,263,673	0	0	1,736,327	(1,736,327)	0	0	1,398,056	1,398,056	177,330	0
	K2 Pure Solutions NoCal LP Senior Secure																			
48240#-AB-1			04/25/2022	Direct	09/22/2022	Call 100.0000	653,333	653,333	653,333	653,333	0	0	0	0	0	0	0	0	16,567	0
	Kodiak Gas Services, LLC Senior Secured																			
50012L-A*-5			05/19/2022	Direct	12/05/2022	Call 100.0000	997,419	997,419	997,419	997,419	0	0	0	0	0	0	0	0	7,859	0
	Lux Credit Consultants, LLC Sr. Secured					Redemption 100.0000														
55067#-AC-4			09/30/2022	Direct	09/30/2022		1,157,090	1,157,090	1,157,090	1,157,090	0	0	0	0	0	0	0	0	11,662	0
	M-Co Merger Sub, LLC Senior Secured Revo																			
55338*-AB-3			03/30/2022	Direct	10/25/2022	Call 100.0000	5,675,000	5,675,000	5,675,000	5,675,000	0	0	0	0	0	0	0	0	161,416	0
	M-Co Merger Sub, LLC Senior Secured Revo																			
55338*-AB-3			02/01/2022	PPC DL - CLIFE-DC	10/25/2022	Call 100.0000	4,325,000	3,876,930	4,325,000	4,004,400	0	127,470	0	127,470	0	0	320,600	320,600	163,774	5,887
	Navigation Powder River, LLC Sr. Secured					Redemption 100.0000														
63936@-AB-1			04/01/2022	Direct	06/30/2022		136,364	136,364	136,364	136,364	0	0	0	0	0	0	0	0	63	0
	Navigation Powder River, LLC Sr. Secured					Redemption 100.0000														
63936@-AB-1			03/01/2022	PALAC Flex DOP FRL	06/30/2022		363,636	369,091	363,636	363,636	0	(5,455)	0	(5,455)	0	0	0	0	167	1,653
	Pref Apt Com Op Partnership LP Revolver																			
74063@-AA-5			03/15/2022	Direct	03/18/2022	Call 100.0000	17,008,623	17,008,623	17,008,623	17,008,623	0	0	0	0	0	0	0	0	23,959	0
83438@-AC-0	Soltage, LLC Senior Secured Revolver		05/23/2022	Direct	06/30/2022	Call 100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	26,813	0
000000-00-0	TF Acquirer, Inc. Sr. Secured		09/28/2022	Direct	10/17/2022	Direct	3,965,546	3,965,546	3,965,546	3,965,546	0	0	0	0	0	0	0	0	0	0
88915#-AB-1	Toledo AcquisitionCo Inc. Sr. Secured		03/01/2022	Direct	09/01/2022	Call 100.0000	472,549	472,549	472,549	472,549	0	0	0	0	0	0	0	0	25,288	0
88915#-AC-9	Toledo AcquisitionCo Inc. Sr. Secured		07/15/2022	Direct	10/21/2022	Direct	1,420,599	1,420,599	1,402,172	1,420,599	0	0	0	0	0	0	(18,427)	(18,427)	9,708	0
88915#-AC-9	Toledo AcquisitionCo Inc. Sr. Secured		07/15/2022	Direct	10/31/2022	Call 100.0000	25,625	25,625	25,625	25,625	0	0	0	0	0	0	0	0	75	0
90376#-AA-1	USS Group LP Senior Secured Revolver A		12/22/2022	Direct	12/28/2022	Call 100.0000	14,559,781	14,559,781	14,559,781	14,559,781	0	0	0	0	0	0	0	0	48,993	0
	Utah Red Hills Renwbl Prk LLC Senior Not					Redemption 100.0000														
91751#-AA-4			02/05/2022	PRIAC - GC - PCG	12/31/2022		140,325	140,325	140,325	140,325	0	0	0	0	0	0	0	0	5,112	622
	Worldwide Machinery Senior Secured Revol																			
98159*-AC-7			12/16/2022	Direct	12/29/2022	Call 100.0000	1,794,247	1,794,247	1,794,247	1,652,180	0	0	142,068	(142,068)	0	0	142,068	142,068	13,859	0
	Prairie Providt Res Canada Ltd Senior Se																			
C7467#-AC-8		A	02/04/2022	Direct	08/05/2022	Call 100.0000	74,856	74,856	74,856	74,856	0	0	0	0	0	0	0	0	2,640	0
000000-00-0	New Gen Holding Sr. Secured	B	11/17/2022	Direct	12/19/2022	Direct	2,040,656	1,993,187	2,040,656	2,040,656	0	0	0	0	0	47,470	0	47,470	0	0
000000-00-0	National Timber Group Sr. Secured	B	04/08/2022	Direct	04/27/2022	Direct	6,936,990	7,251,927	6,936,990	6,936,990	0	0	0	0	0	(314,937)	0	(314,937)	0	0
E7418#-AA-0	Milansera, S.L. Sr. Secured	D	10/13/2022	Direct	12/30/2022	Call 100.0000	63,075	63,075	63,075	63,075	0	0	0	0	0	0	0	0	1,426	0
	Secuoya Grupo De Comunicacion Sr. Secure																			
E8753#-AD-5		B	10/20/2022	Direct	12/29/2022	Call 100.0000	9,346	8,637	9,346	9,346	0	0	0	0	0	708	0	708	64	0
	Castlegate 740 Limited G1949*AA3 PIK Tra																			
G1949*-AA-3		B	06/02/2022	Direct	08/05/2022	Call 5.2270	148,875	2	7,782	2	0	0	0	0	0	0	7,780	7,780	0	0
	Castlegate 740 Limited Sr. Sub PIK Track																			
G1949*-AB-1		B	06/02/2022	Direct	08/05/2022	Call 0.0000	1,569,393	2	0	1	0	0	0	0	0	0	(1)	(1)	0	0
000000-00-0	Chartway Group Sr. Secured	B	06/27/2022	Direct	07/14/2022	Direct	3,781,407	3,934,570	3,781,407	3,781,407	0	0	0	0	0	(153,162)	0	(153,162)	0	0
G7068#-AP-8	Pendragon plc Sr. Secured	B	03/18/2022	Direct	04/08/2022	Direct	7,261,658	7,336,181	7,261,658	7,261,658	0	0	0	0	0	(74,523)	0	(74,523)	4,700	0
						Redemption 100.0000														
G7068#-AP-8	Pendragon plc Sr. Secured	B	03/18/2022	Direct	12/21/2022		997,128	1,100,427	997,128	997,128	0	0	0	0	0	(103,299)	0	(103,299)	37,955	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G87598-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	03/11/2022	Direct	12/30/2022	Call 100.0000	600,000	600,000	600,000	600,000	0	0	0	0	0	0	0	0	20,263	0
G9830@-AA-6	YM Group Limited G9830@AA6 PIK Tracking	B	06/02/2022	Direct	08/05/2022	Call 5.2270	27,870	2	1,457	2	0	0	0	0	0	0	1,455	1,455	0	0
000000-00-0	YM Group Limited Accordiont Note D9PIK T	B	06/02/2022	Direct	08/05/2022	Call 4.3391	72,936	4	3,165	4	0	0	0	0	0	0	3,161	3,161	0	0
P6469#-AA-8	Medios Cattri, S.A. de C.V. Sr. Secured		06/21/2022	Direct	10/21/2022	Direct	1,115,735	1,093,835	1,097,145	1,115,735	0	0	0	0	0	21,900	(18,590)	3,310	51,735	0
P6469#-AB-6	Medios Cattri, S.A. de C.V. Sr. Secured	C	06/17/2022	Direct	10/21/2022	Direct	875,675	875,675	861,085	875,675	0	0	0	0	0	0	(14,590)	(14,590)	22,695	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							161,537,166	159,851,330	158,664,110	157,519,106	0	122,015	1,878,395	(1,756,380)	0	(575,843)	1,145,003	569,160	2,344,264	8,292
2509999998. Total - Bonds							1,780,190,589	1,754,570,630	1,716,949,541	1,636,513,409	0	5,442	2,554,352	(2,548,910)	0	(1,609,432)	(33,913,916)	(35,523,348)	24,727,052	8,328,945
000000-00-0	Bowline Energy LLC Preferred Equity		04/26/2022	Direct	10/18/2022	Call 0.6187	15,286,594.290	9,457,619	9,457,619	9,457,619	0	0	0	0	0	0	0	0	0	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								9,457,619	9,457,619	9,457,619	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								9,457,619	9,457,619	9,457,619	0	0	0	0	0	0	0	0	0	0
009066-10-1	Airbnb, Inc. Common Stock		09/13/2022	Direct	10/13/2022	Direct	4,977.000	724,880	609,466	724,880	0	0	0	0	0	0	(115,414)	(115,414)	0	0
62878D-10-0	N-able, Inc. Common Stock		02/26/2022	Spin Off	12/31/2022	Direct	371,960.000	3,197,844	4,915,052	3,197,844	0	0	0	0	0	0	1,717,208	1,717,208	0	0
75134P-30-3	Ramaco Resources, Inc. COM		03/24/2022	Direct	05/05/2022	Direct	244,841.000	4,314,098	3,768,634	4,314,098	0	0	0	0	0	0	(545,464)	(545,464)	0	0
98980F-10-4	ZoomInfo Technologies Inc. Common Stock		08/23/2022	Direct	09/09/2022	Direct	23,762.000	1,186,912	1,070,392	1,186,912	0	0	0	0	0	0	(116,520)	(116,520)	0	0
23954D-10-9	Day One Biopharmaceuticals, In Common St		10/31/2022	Direct	11/16/2022	Direct	66,554.000	1,298,126	1,364,104	1,298,126	0	0	0	0	0	0	65,978	65,978	0	0
75120L-10-0	Rallybio Corporation Common Stock		10/03/2022	Direct	10/13/2022	Direct	3,938.000	58,519	33,154	58,519	0	0	0	0	0	0	(25,365)	(25,365)	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								10,780,379	11,760,802	10,780,379	0	0	0	0	0	0	980,423	980,423	0	0
P97497-12-0	REP OF VENEZUELA OIL OBLIG WTS WARR	D	04/07/2022	Conversion	06/09/2022	INTERFUND TRANSFER	3,570.000	0	0	0	0	0	0	0	0	0	0	0	0	0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								0	0	0	0	0	0	0	0	0	0	0	0	0
74437G-74-8	PRU SERIES FUND: Bond Portfolio 2031		02/11/2022	Prudential Mutual Fund Service	02/15/2022	Prudential Mutual Fund Service	1,730.310	26,084	25,876	26,084	0	0	0	0	0	0	(208)	(208)	0	0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								26,084	25,876	26,084	0	0	0	0	0	0	(208)	(208)	0	0
000000-00-0	PRU Annuities (PAI)		10/01/2023	PGIM Invst. Mgmt., Inc.	12/01/2023	PGIM Invst. Mgmt., Inc.	1,000.000	430,228,448	430,228,448	430,228,448	0	0	0	0	0	0	0	0	0	0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other								430,228,448	430,228,448	430,228,448	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								441,034,911	442,015,126	441,034,911	0	0	0	0	0	0	980,215	980,215	0	0
5999999999. Total - Preferred and Common Stocks								450,492,530	451,472,745	450,492,530	0	0	0	0	0	0	980,215	980,215	0	0
6009999999 - Totals								2,205,063,160	2,168,422,286	2,087,005,939	0	5,442	2,554,352	(2,548,910)	0	(1,609,432)	(32,933,701)	(34,543,133)	24,727,052	8,328,945

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	H.I.G Luxembourg Hldgs 74 Sarl	None	12/21/2015	01/01/2069	53	53	.010755	1	0	0	90,096		90,096	90,096	0	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	H.I.G Luxembourg Hldgs 74 Sarl	None	12/21/2015	01/01/2069	47	47	.010851	1	0	0	79,897		79,897	79,897	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index	HDA-SMC, Inc	None	03/24/2017	03/24/2027	250,826	250,826	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index	HDA-SMC, Inc	None	09/01/2021	03/24/2027	611,389	611,389	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index	HDA-SMC, Inc	None	09/01/2021	03/24/2027	723,130	723,130	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Hybrid Design Associates LLC Private Warrants	Bond Portfolio Hedge	D1	Equity/Index	Hybrid Design Associates LLC	None	06/30/2022	06/24/2032	170	170	.005882	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)
Hybrid Design Associates LLC Private Warrants	Bond Portfolio Hedge	D1	Equity/Index	Hybrid Design Associates LLC	None	06/30/2022	06/24/2032	30	30	.033333	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)
Milson Bidco Limited Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	Milson Bidco Limited	None	11/22/2016	01/01/2069	12,480	12,480	.000051	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Swiss Re	549300WZRVQERM819Z90	05/31/2019	12/31/2045	500,000,000	500,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Swiss Re	549300WZRVQERM819Z90	06/04/2019	12/31/2042	750,000,000	750,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXVO2CZP30MQ85	01/03/2022	01/03/2023	2,210	10,600,000	4796.560000000004	0	538,480	0	1		1	(538,479)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXVO2CZP30MQ85	01/18/2022	01/17/2023	55	250,000	4577.1099999999997	0	20,275	0	8		8	(20,267)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXVO2CZP30MQ85	01/18/2022	01/17/2023	1,988	9,100,000	4577.1099999999997	0	738,010	0	289		289	(737,721)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXVO2CZP30MQ85	01/18/2022	01/17/2023	2,010	9,200,000	4577.1099999999997	0	746,120	0	292		292	(745,828)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXVO2CZP30MQ85	02/03/2022	02/03/2023	1,988	8,900,000	4477.4399999999996	0	729,800	0	992		992	(728,808)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXVO2CZP30MQ85	02/15/2022	02/15/2023	50	225,000	4471.0699999999997	0	19,170	0	74		74	(19,096)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXVO2CZP30MQ85	02/15/2022	02/15/2023	1,230	5,500,000	4471.0699999999997	0	468,600	0	1,810		1,810	(466,790)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	02/15/2023	1,431	6,400,000	4471.0699999999997	0	545,280	0	2,106		2,106	(543,174)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2022	03/03/2023	2,200	9,600,000	4363.4899999999998	0	852,480	0	14,048		14,048	(838,432)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	41	175,000	4262.4499999999998	0	16,853	0	750		750	(16,102)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	2,135	9,100,000	4262.4499999999998	0	876,330	0	39,024		39,024	(837,306)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	915	3,900,000	4262.4499999999998	0	375,570	0	16,725		16,725	(358,845)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/04/2022	04/03/2023	1,746	8,000,000	4582.6400000003	0	677,340	0	7,446		7,446	(669,894)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/18/2022	04/17/2023	46	200,000	4391.6899999999996	0	18,720	0	838		838	(17,882)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/18/2022	04/17/2023	934	4,100,000	4391.6899999999996	0	383,760	0	17,186		17,186	(366,574)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/18/2022	04/17/2023	1,753	7,700,000	4391.6899999999996	0	720,720	0	32,277		32,277	(688,443)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/03/2022	05/03/2023	1,653	6,900,000	4175.4799999999996	0	636,870	0	114,937		114,937	(521,933)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2022	05/15/2023	187	750,000	4008.0100000002	0	75,525	0	26,946		26,946	(48,579)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2022	05/15/2023	1,173	4,700,000	4008.0100000002	0	473,290	0	168,864		168,864	(304,426)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2022	05/15/2023	1,722	6,900,000	4008.0100000002	0	694,830	0	247,907		247,907	(446,923)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2022	06/05/2023	1,071	4,400,000	4108.54	0	393,800	0	128,651		128,651	(265,149)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/15/2023	211	800,000	3789.9899999999998	0	83,440	0	61,859		61,859	(21,581)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/15/2023	1,451	5,500,000	3789.9899999999998	0	573,650	0	425,278		425,278	(148,372)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/15/2023	2,164	8,200,000	3789.9899999999998	0	855,260	0	634,050		634,050	(221,210)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	07/03/2023	992	3,800,000	3831.3899999999999	0	387,600	0	283,131		283,131	(104,469)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/17/2023	285	1,100,000	3863.1599999999999	0	115,060	0	79,520		79,520	(35,540)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/17/2023	1,631	6,300,000	3863.1599999999999	0	658,980	0	455,434		455,434	(203,546)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/17/2023	1,864	7,200,000	3863.1599999999999	0	753,120	0	520,496		520,496	(232,624)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/03/2022	08/03/2023	602	2,500,000	4155.1700000000001	0	247,036	0	88,884		88,884	(158,151)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/15/2023	29	125,000	4297.1400000000003	0	12,141	0	3,014		3,014	(9,127)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/15/2023	1,280	5,500,000	4297.1400000000003	0	534,207	0	132,622		132,622	(401,585)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/15/2023	4,468	19,200,000	4297.1400000000003	0	1,864,868	0	462,972		462,972	(1,401,896)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/06/2022	09/05/2023	1,126	4,399,997	3908.1900000000001	0	470,815	0	332,373		332,373	(138,442)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	09/15/2023	45	175,015	3901.3499999999999	0	19,138	0	13,769		13,769	(5,369)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	09/15/2023	1,435	5,599,998	3901.3499999999999	0	612,426	0	440,583		440,583	(171,843)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	09/15/2023	1,717	6,699,983	3901.3499999999999	0	732,724	0	527,125		527,125	(205,599)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2022	10/03/2023	1,060	3,899,982	3678.4299999999998	0	439,954	0	484,288		484,288	44,333	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/16/2023	41	149,987	3677.9499999999998	0	17,768	0	19,016		19,016	1,249	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/16/2023	1,088	3,999,991	3677.9499999999998	0	473,806	0	507,143		507,143	33,338	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/16/2023	1,414	5,199,996	3677.9499999999998	0	615,948	0	659,287		659,287	43,340	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2022	11/03/2023	806	3,000,017	3719.8899999999999	0	345,056	0	364,380		364,380	19,324	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/15/2023	25	99,993	3991.73	0	11,174	0	7,564		7,564	(3,611)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/15/2023	1,002	3,999,993	3991.73	0	446,972	0	302,573		302,573	(144,399)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/15/2023	1,704	6,799,992	3991.73	0	759,852	0	514,374		514,374	(245,478)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2022	12/04/2023	1,025	4,100,011	3998.840000000001	0	434,112	0	318,963		318,963	(115,149)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/15/2023	45	174,997	3895.75	0	19,416	0	16,839		16,839	(2,578)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/15/2023	1,360	5,300,012	3895.75	0	588,042	0	509,977		509,977	(78,066)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/15/2023	2,516	9,799,993	3895.75	0	1,087,323	0	942,973		942,973	(144,351)	0	0	0	0		EL (Equity Risk Liability)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	2	2	.009852	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	10	10	.009862	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	68	68	.009958	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	13	13	.010085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	4	4	.010178	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	3	3	.011029	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	2	2	.009852	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	10	10	.009862	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	68	68	.009958	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	13	13	.010085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	4	4	.010178	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	3	3	.011029	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	01/25/2022	12/21/2024	385,701	385,701	.000067	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	01/25/2022	12/21/2024	421,058	421,058	.000069	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	01/25/2022	12/21/2024	115,389	115,389	.000069	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	03/01/2022	12/21/2024	1,716	1,716	.016316	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	03/01/2022	12/21/2024	1,572	1,572	.01654	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	03/01/2022	12/21/2024	470	470	.017011	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										5	23,161,715	0	10,099,653	XXX	10,099,653	(13,062,062)	0	0	0	0	XXX	XXX
Interest Rate Swaption - 118474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2017	07/02/2034	250,000,000	250,000,000	2.775 / 3.7429	17,868,750	0	0	6,491,327		6,491,327	(19,392,096)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129712CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2019	09/12/2034	160,000,000	160,000,000	1.5147 / 4.8117	7,008,000	0	0	1,415,993		1,415,993	(3,563,013)	0	0	0	0		LD (Liability Cashflow)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										24,876,750	0	0	7,907,320	XXX	7,907,320	(22,955,109)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										24,876,755	23,161,715	0	18,006,973	XXX	18,006,973	(36,017,171)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										5	23,161,715	0	10,099,653	XXX	10,099,653	(13,062,062)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										24,876,750	0	0	7,907,320	XXX	7,907,320	(22,955,109)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										24,876,755	23,161,715	0	18,006,973	XXX	18,006,973	(36,017,171)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	01/03/2023	2,000	10,600,000	5300.1988000000001	0	0	0	(1)		(1)	(1)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2022	01/17/2023	1,841	9,100,000	4943.2799999999997	0	(344,890)	0	(163)		(163)	344,727	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2022	01/17/2023	1,857	9,200,000	4954.7200000000003	0	(338,560)	0	(161)		(161)	338,399	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2022	02/03/2023	1,799	8,900,000	4947.5699999999997	0	(255,430)	0	(404)		(404)	255,026	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	02/15/2023	1,139	5,500,000	4828.7600000000002	0	(227,150)	0	(715)		(715)	226,435	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	02/15/2023	1,322	6,400,000	4839.930000000003	0	(257,280)	0	(813)		(813)	256,467	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2022	03/03/2023	1,991	9,600,000	4821.659999999999	0	(330,240)	0	(2,203)		(2,203)	328,037	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	1,977	9,100,000	4603.449999999998	0	(480,480)	0	(5,306)		(5,306)	475,174	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	845	3,900,000	4614.100000000004	0	(201,240)	0	(2,170)		(2,170)	199,070	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/04/2022	04/03/2023	1,594	8,000,000	5017.989999999998	0	(274,078)	0	(1,048)		(1,048)	273,030	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/18/2022	04/17/2023	866	4,100,000	4732.050000000002	0	(203,770)	0	(2,845)		(2,845)	200,925	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/18/2022	04/17/2023	1,627	7,700,000	4732.050000000002	0	(382,690)	0	(5,343)		(5,343)	377,347	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/03/2022	05/03/2023	1,509	6,900,000	4572.149999999996	0	(287,040)	0	(16,150)		(16,150)	270,890	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2022	05/15/2023	1,088	4,700,000	4318.630000000001	0	(286,700)	0	(49,906)		(49,906)	236,794	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2022	05/15/2023	1,598	6,900,000	4318.630000000001	0	(420,900)	0	(73,267)		(73,267)	347,633	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2022	06/05/2023	978	4,400,000	4498.850000000004	0	(181,280)	0	(25,927)		(25,927)	155,353	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/15/2023	1,347	5,500,000	4083.71	0	(349,800)	0	(201,706)		(201,706)	148,094	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/15/2023	2,008	8,200,000	4083.71	0	(521,200)	0	(300,725)		(300,725)	220,475	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	07/03/2023	906	3,800,000	4195.369999999999	0	(204,440)	0	(108,411)		(108,411)	96,029	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/17/2023	1,514	6,300,000	4162.550000000002	0	(391,860)	0	(215,506)		(215,506)	176,354	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/17/2023	1,730	7,200,000	4162.550000000002	0	(447,840)	0	(246,293)		(246,293)	201,547	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/03/2022	08/03/2023	549	2,500,000	4549.909999999999	0	(124,297)	0	(22,765)		(22,765)	101,532	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/15/2023	1,188	5,500,000	4630.168349999999	0	(304,807)	0	(39,474)		(39,474)	265,333	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/15/2023	4,147	19,200,000	4630.168349999999	0	(1,064,052)	0	(137,801)		(137,801)	926,251	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/06/2022	09/05/2023	1,028	4,399,997	4279.470000000003	0	(252,877)	0	(138,646)		(138,646)	114,231	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	09/15/2023	1,332	5,599,998	4203.699999999998	0	(381,418)	0	(227,788)		(227,788)	153,629	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	09/15/2023	1,594	6,699,983	4203.699999999998	0	(456,339)	0	(272,532)		(272,532)	183,807	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2022	10/03/2023	968	3,899,982	4027.880000000001	0	(250,489)	0	(268,386)		(268,386)	(17,897)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/16/2023	1,009	3,999,991	3962.989999999998	0	(314,167)	0	(322,302)		(322,302)	(8,135)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/16/2023	1,312	5,199,996	3962.989999999998	0	(408,417)	0	(418,994)		(418,994)	(10,576)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2022	11/03/2023	737	3,000,017	4073.280000000002	0	(201,212)	0	(203,134)		(203,134)	(1,922)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/15/2023	930	3,999,993	4301.090000000001	0	(277,069)	0	(159,932)		(159,932)	117,137	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/15/2023	1,581	6,799,992	4301.090000000001	0	(471,017)	0	(271,885)		(271,885)	199,132	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2022	12/04/2023	936	4,100,011	4378.729999999996	0	(226,677)	0	(145,945)		(145,945)	80,732	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/15/2023	1,263	5,300,012	4197.670000000001	0	(361,503)	0	(300,595)		(300,595)	60,908	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/15/2023	2,335	9,799,993	4197.670000000001	0	(668,439)	0	(555,815)		(555,815)	112,624	0	0	0	0		EL (Equity Risk Liability)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(12,149,647)	0	(4,745,056)	XXX	(4,745,056)	7,404,591	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(12,149,647)	0	(4,745,056)	XXX	(4,745,056)	7,404,591	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(12,149,647)	0	(4,745,056)	XXX	(4,745,056)	7,404,591	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(12,149,647)	0	(4,745,056)	XXX	(4,745,056)	7,404,591	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	100,000,000	3.128 / 4.6987	1,636,379	0	1,344,288	308,419		(8,014,033)	(2,797,532)	0	0	0	2,258,199		100% \ 99%
Interest Rate Swap - 114516CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / 4.7264	8,125,211	0	1,233,060	6,140,374		1,076,896	(1,847,808)	0	0	0	1,260,026		100% \ 100%
Interest Rate Swap - 121088CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / 4.4603	839,539	0	194,658	388,086		(2,365,313)	(562,127)	0	0	0	408,361		100% \ 99%
Interest Rate Swap - 121089CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	17,849,760	2.7725 / 4.4603	694,791	0	161,096	321,174		(1,957,501)	(465,209)	0	0	0	337,954		100% \ 99%
Interest Rate Swap - 121090CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	32,724,560	2.7725 / 4.4603	1,273,784	0	295,343	588,819		(3,588,751)	(852,882)	0	0	0	619,582		100% \ 100%
Interest Rate Swap - 121091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	28,262,120	2.7725 / 4.4603	1,100,086	0	255,069	508,526		(3,099,376)	(736,580)	0	0	0	535,094		100% \ 100%
Interest Rate Swap - 121092CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	26,774,640	2.7725 / 4.4603	1,042,187	0	241,644	481,761		(2,936,251)	(697,813)	0	0	0	506,931		100% \ 100%
Interest Rate Swap - 121093CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / 4.4603	839,539	0	194,658	388,086		(2,365,313)	(562,127)	0	0	0	408,361		100% \ 100%
Interest Rate Swap - 121094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	15,640,000	3.5488 / 4.2426	2,755,438	0	259,133	2,019,641		(387,503)	(526,876)	0	0	0	329,961		100% \ 100%
Interest Rate Swap - 121095CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / 4.2426	2,515,835	0	236,600	1,844,020		(353,807)	(481,061)	0	0	0	301,269		100% \ 100%
Interest Rate Swap - 121096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / 4.2426	2,515,835	0	236,600	1,844,020		(353,807)	(481,061)	0	0	0	301,269		100% \ 100%
Interest Rate Swap - 121097CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	12,240,000	3.5488 / 4.2426	2,156,430	0	202,800	1,580,588		(303,263)	(412,338)	0	0	0	258,230		100% \ 99%
Interest Rate Swap - 121098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	11,560,000	3.5488 / 4.2426	2,036,628	0	191,533	1,492,778		(286,415)	(389,430)	0	0	0	243,884		99% \ 99%
Interest Rate Swap - 121099CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / 4.7363	1,290,753	0	162,474	870,498		(1,000,727)	(430,657)	0	0	0	272,749		100% \ 99%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 121100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / 4.7363	1,290,753	0	162,474	870,498		(1,000,727)	(430,657)	0	0	0	272,749		100% \ 99%
Interest Rate Swap - 121101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	17,250,000	3.107 / 4.7363	1,843,933	0	232,106	1,243,568		(1,429,611)	(615,225)	0	0	0	389,642		99% \ 98%
Interest Rate Swap - 121102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	73,600,000	3.107 / 4.7363	950,149	0	990,320	(9,462)		(6,099,672)	(2,069,355)	0	0	0	1,662,472		100% \ 99%
Interest Rate Swap - 121105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	130,917,000	4.4321 / 4.765	42,375,195	0	3,542,883	31,732,850		11,111,859	(5,541,231)	0	0	0	2,712,970		100% \ 100%
Interest Rate Swap - 121106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	125,783,000	4.4321 / 4.765	40,713,423	0	3,403,946	30,488,424		10,676,099	(5,323,928)	0	0	0	2,606,579		100% \ 100%
Interest Rate Swap - 121107CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / 4.6439	9,877,306	0	1,042,436	6,962,472		(3,648,704)	(2,448,275)	0	0	0	1,499,749		100% \ 100%
Interest Rate Swap - 121108CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / 4.6439	9,877,306	0	1,042,436	6,962,472		(3,648,704)	(2,448,275)	0	0	0	1,499,749		100% \ 99%
Interest Rate Swap - 121109CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	63,650,000	3.107 / 4.7363	6,803,845	0	856,438	4,588,586		(5,275,056)	(2,270,090)	0	0	0	1,437,722		100% \ 100%
Interest Rate Swap - 121110CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	56,950,000	3.107 / 4.7363	6,087,651	0	766,287	4,105,577		(4,719,787)	(2,031,133)	0	0	0	1,286,383		100% \ 99%
Interest Rate Swap - 121111CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	41,875,000	3.107 / 4.7363	4,476,214	0	563,446	3,018,807		(3,470,432)	(1,493,480)	0	0	0	945,870		100% \ 99%
Interest Rate Swap - 121112CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	77,050,000	3.107 / 4.7363	8,236,234	0	1,036,741	5,554,604		(6,385,594)	(2,748,003)	0	0	0	1,740,401		99% \ 98%
Interest Rate Swap - 121113CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	95,475,000	3.107 / 4.7363	1,232,547	0	1,284,658	(12,275)		(7,912,584)	(2,684,397)	0	0	0	2,156,584		100% \ 99%
Interest Rate Swap - 125659CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / 4.4396	1,135,086	0	1,303,562	(1,470)		(8,918,803)	(2,704,809)	0	0	0	2,313,246		100% \ 99%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125660CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / 4.7264	8,125,211	0	1,233,060	6,140,374		1,076,896	(1,847,808)	0	0	0	1,260,026		100% \ 100% ..
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	23,314,348	3.17 / 6.3439	0	0	(65,037)	0		(1,955,442)	0	0	0	0	233,457		100% \ 100% ..
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	4,805,247	3.17 / 6.3439	0	0	(13,405)	0		(403,030)	0	0	0	0	48,117		100% \ 100% ..
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	18,625,969	3.185 / 6.3439	0	0	(49,164)	0		(1,733,163)	0	0	0	0	202,972		100% \ 100% ..
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	1,928,990	3.185 / 6.3439	0	0	(5,092)	0		(179,494)	0	0	0	0	21,021		100% \ 100% ..
Interest Rate Swap - 144773CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/09/2021	08/11/2051	0	190,000,000	1.9295 / 4.6061	0	0	(766,577)	0		(58,122,229)	0	0	0	0	5,081,648		100% \ 100% ..
Interest Rate Swap - 147378CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	7,288,000	4.4321 / 4.765	0	3,029,806	186,038	2,854,344		618,584	(180,699)	0	0	0	151,028		100% \ 100% ..
Interest Rate Swap - 147379CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	18,948,800	4.4321 / 4.765	0	7,877,495	483,699	7,421,293		1,608,320	(469,816)	0	0	0	392,673		100% \ 100% ..
Interest Rate Swap - 147380CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	18,948,800	4.4321 / 4.765	0	7,877,495	483,699	7,421,293		1,608,320	(469,816)	0	0	0	392,673		100% \ 100% ..
Interest Rate Swap - 147381CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	9,838,800	4.4321 / 4.765	0	4,090,238	251,151	3,853,364		835,089	(243,943)	0	0	0	203,888		100% \ 100% ..
Interest Rate Swap - 147382CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	9,838,800	4.4321 / 4.765	0	4,090,238	251,151	3,853,364		835,089	(243,943)	0	0	0	203,888		100% \ 100% ..
Interest Rate Swap - 147383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	8,016,800	4.4321 / 4.765	0	3,332,786	204,642	3,139,778		680,443	(198,768)	0	0	0	166,131		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 147384CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	40,368,000	2.923 / 4.4603	7,691,205	0	425,080	7,081,148		(4,326,890)	(543,698)	0	0	0	876,058		100% \ 100%
Interest Rate Swap - 147385CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	42,050,000	2.923 / 4.4603	8,011,671	0	442,792	7,376,196		(4,507,177)	(566,352)	0	0	0	912,560		100% \ 100%
Interest Rate Swap - 147386CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	44,741,200	2.923 / 4.4603	8,524,418	0	471,130	7,848,272		(4,795,636)	(602,599)	0	0	0	970,964		100% \ 100%
Interest Rate Swap - 147387CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	44,741,200	2.923 / 4.4603	8,524,418	0	471,130	7,848,272		(4,795,636)	(602,599)	0	0	0	970,964		100% \ 100%
Interest Rate Swap - 147388CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	15,979,000	2.923 / 4.4603	3,044,435	0	168,261	2,802,955		(1,712,727)	(215,213)	0	0	0	346,773		100% \ 100%
Interest Rate Swap - 147389CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	14,801,600	2.923 / 4.4603	2,820,108	0	155,863	2,596,421		(1,586,526)	(199,356)	0	0	0	321,221		100% \ 100%
Interest Rate Swap - 147390CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	15,474,400	2.923 / 4.4603	2,948,295	0	162,947	2,714,440		(1,658,641)	(208,417)	0	0	0	335,822		100% \ 100%
Interest Rate Swap - 147391CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	15,979,000	2.923 / 4.4603	3,044,435	0	168,261	2,802,955		(1,712,727)	(215,213)	0	0	0	346,773		100% \ 100%
Interest Rate Swap - 147392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	14,465,200	2.923 / 4.4603	2,756,015	0	152,320	2,537,411		(1,550,469)	(194,825)	0	0	0	313,921		100% \ 100%
Interest Rate Swap - 147393CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	14,465,200	2.923 / 4.4603	2,756,015	0	152,320	2,537,411		(1,550,469)	(194,825)	0	0	0	313,921		100% \ 100%
Interest Rate Swap - 147394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	13,792,400	2.923 / 4.4603	2,627,828	0	145,236	2,419,392		(1,478,354)	(185,763)	0	0	0	299,320		100% \ 100%
Interest Rate Swap - 147395CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	13,792,400	2.923 / 4.4603	2,627,828	0	145,236	2,419,392		(1,478,354)	(185,763)	0	0	0	299,320		100% \ 100%
Interest Rate Swap - 147396CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	11,101,200	2.923 / 4.4603	2,115,081	0	116,897	1,947,316		(1,189,895)	(149,517)	0	0	0	240,916		100% \ 100%
Interest Rate Swap - 147397CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	14,128,800	2.923 / 4.4603	2,691,922	0	148,778	2,478,402		(1,514,411)	(190,294)	0	0	0	306,620		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 147398CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	6,728,000	2.923 / 4.4603	1,281,867	0	70,847	1,180,191		(721,148)	(90,616)	0	0	0	146,010		100% \ 100%
Interest Rate Swap - 147399CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	13,792,400	2.923 / 4.4603	2,627,828	0	145,236	2,419,392		(1,478,354)	(185,763)	0	0	0	299,320		100% \ 100%
Interest Rate Swap - 151740CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	03/21/2032	0	150,000,000	2.3925 / 4.6061	0	0	(1,196,924)	0		(16,244,973)	0	0	0	0	2,277,719		100% \ 100%
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2004	03/01/2032	0	10,000,000	6.3406 / 7	0	0	(364,347)	0		(1,202,768)	0	0	0	0	151,405		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/24/2004	12/01/2032	0	10,900,000	5.5306 / 6.25	0	0	(404,905)	0		(1,474,166)	0	0	0	0	171,648		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2004	07/15/2033	0	10,000,000	5.5291 / 6.875	0	0	(355,967)	0		(1,370,934)	0	0	0	0	162,329		100% \ 100%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	4.9416 / 6.712	0	0	(399,233)	0		(2,150,432)	0	0	0	0	183,986		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2006	06/15/2036	0	5,000,000	5.559 / 6.625	0	0	(202,348)	0		(1,061,279)	0	0	0	0	91,709		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2006	11/01/2032	0	5,000,000	5.2771 / 6.35	0	0	(181,101)	0		(684,470)	0	0	0	0	78,406		100% \ 100%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/01/2006	12/19/2036	0	10,000,000	5.4477 / 5.77	0	0	(318,348)	0		(1,359,068)	0	0	0	0	186,867		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2006	12/01/2036	0	25,000,000	5.2506 / 5.55	0	0	(824,653)	0		(3,394,546)	0	0	0	0	466,358		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/23/2007	06/20/2036	0	6,370,000	6.0204 / 6.75	0	0	(228,953)	0		(1,109,629)	0	0	0	0	116,896		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/03/2007	04/01/2037	0	7,000,000	4.5429 / 6.25	0	0	(252,774)	0		(1,262,993)	0	0	0	0	132,135		100% \ 100% ..
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232AQ4 - CHUBB CORPORATION CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/08/2007	05/11/2037	0	17,000,000	5.2482 / 6	0	0	(600,798)	0		(2,999,955)	0	0	0	0	322,137		100% \ 100% ..
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/15/2007	05/15/2037	0	10,000,000	5.1381 / 6	0	0	(361,398)	0		(1,841,206)	0	0	0	0	189,563		100% \ 100% ..
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/14/2007	06/18/2037	0	14,000,000	5.9705 / 4.7377	5,831,760	0	572,956	4,545,653		3,381,413	(604,133)	0	0	0	266,231		100% \ 100% ..
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/21/2007	12/27/2037	0	13,200,000	5.13 / 4.7239	4,006,961	0	434,563	3,109,380		2,026,370	(495,425)	0	0	0	255,525		100% \ 100% ..
Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/15/2009	05/19/2024	0	154,000,000	3.549 / 4.6754	11,821,307	0	2,667,367	2,317,493		(2,964,984)	(2,418,861)	0	0	0	905,989		100% \ 100% ..
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/23/2009	11/25/2024	0	46,000,000	3.8888 / 4.7573	4,737,083	0	963,119	1,201,189		(719,015)	(907,484)	0	0	0	317,078		100% \ 100% ..
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/02/2010	03/04/2040	0	54,300,000	4.4321 / 4.765	11,868,701	0	1,469,469	9,283,693		4,608,828	(1,877,113)	0	0	0	1,125,249		100% \ 100% ..
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/30/2010	04/01/2035	0	66,000,000	4.4913 / 3.7429	18,478,723	0	1,758,008	12,956,268		4,518,161	(2,211,806)	0	0	0	1,155,127		100% \ 100% ..
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/16/2010	04/20/2040	0	98,000,000	4.4563 / 4.2426	21,889,894	0	2,513,074	17,458,338		8,705,691	(3,147,661)	0	0	0	2,038,292		100% \ 99% ....
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/25/2010	08/27/2030	0	41,000,000	3.0953 / 4.7363	2,948,274	0	543,220	1,473,958		2,009,984	(865,220)	0	0	0	567,221		100% \ 100% ..
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/15/2010	09/17/2030	0	7,000,000	3.3263 / 4.7377	680,177	0	102,754	360,203		238,485	(162,196)	0	0	0	97,199		100% \ 100% ..
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/15/2010	09/17/2025	0	17,000,000	3.1288 / 4.7377	247,520	0	215,878	57,556		548,671	(141,974)	0	0	0	139,989		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2010	09/21/2030	0	89,200,000	3.415 / 4.7383	9,540,616	0	1,382,247	5,128,848		(2,509,889)	(2,137,458)	0	0	0	1,239,456		100% \ 100%
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2010	09/21/2040	0	78,000,000	3.5388 / 4.7383	6,257,959	0	1,305,216	4,402,159		(2,050,849)	(2,239,245)	0	0	0	1,641,855		100% \ 99%
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2030	0	83,000,000	3.3738 / 4.2426	8,543,790	0	1,229,945	4,729,406		(2,554,614)	(1,846,863)	0	0	0	1,159,312		100% \ 100%
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	20,750,000	3.9613 / 4.6497	3,078,253	0	440,479	2,364,933		583,765	(651,815)	0	0	0	438,692		99% \ 99%
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	29,250,000	3.9613 / 4.6497	4,339,224	0	620,917	3,333,701		822,897	(918,823)	0	0	0	618,398		99% \ 99%
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2010	11/17/2030	0	112,000,000	3.7688 / 4.6497	16,493,205	0	2,161,927	9,325,448		(526,911)	(3,029,711)	0	0	0	1,571,898		100% \ 100%
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2010	11/17/2035	0	84,000,000	3.8863 / 4.6497	16,774,482	0	1,720,145	11,349,096		885,600	(2,847,682)	0	0	0	1,507,269		100% \ 100%
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / 4.6987	2,431,478	0	333,328	1,890,758		610,945	(478,197)	0	0	0	315,261		100% \ 100%
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / 4.7363	1,156,989	0	161,478	896,513		277,171	(232,926)	0	0	0	153,375		100% \ 100%
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / 4.7377	5,960,915	0	841,981	4,577,660		1,069,353	(1,295,631)	0	0	0	876,544		100% \ 100%
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	5,900,000	3.9288 / 4.7239	860,122	0	122,323	660,961		153,602	(187,037)	0	0	0	126,820		100% \ 100%
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	42,100,000	3.9288 / 4.7239	6,137,478	0	872,847	4,716,350		1,096,038	(1,334,619)	0	0	0	904,934		100% \ 100%
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / 4.4396	1,135,086	0	1,303,562	(1,470)		(8,918,803)	(2,704,809)	0	0	0	2,313,246		100% \ 100%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										401,160,656	30,298,058	45,218,244	314,112,912	XXX	(178,303,702)	(84,974,651)	0	0	0	68,490,106	XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	20,322	562,578		576,834	0	208,814	0	0	24,747		100% \ 100% ..
Currency Swap - 101389PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AB3 - Wilo SE Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/20/2013	03/22/2023	0	7,545,235	3.865 / 3.1125	0	0	94,856	1,326,971		1,300,411	0	407,559	0	0	17,927		100% \ 100% ..
Currency Swap - 103461PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	5,101,946	4.645 / 4.92	0	0	34,125	1,206,627		1,149,919	0	283,094	0	0	42,509		100% \ 100% ..
Currency Swap - 103462PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	3,061,168	4.645 / 4.92	0	0	20,475	723,976		689,951	0	169,856	0	0	25,506		100% \ 100% ..
Currency Swap - 103463PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	6,331,494	4.645 / 4.92	0	0	42,349	1,497,419		1,427,044	0	351,319	0	0	52,754		100% \ 100% ..
Currency Swap - 103856PR - Receive: Fixed USD Pay: Fixed EUR	81725TF*6 - Sensient Tech Corp. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/26/2013	11/29/2023	0	3,699,973	4.195 / 3.06	0	0	63,934	781,425		751,251	0	191,288	0	0	17,660		100% \ 100% ..
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	43,080,000	5.04 / 4.45	0	0	647,707	11,235,268		15,394,132	0	4,012,029	0	0	989,106		100% \ 100% ..
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	89,233	1,547,849		2,119,972	0	552,725	0	0	136,266		100% \ 100% ..
Currency Swap - 104871PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	66,987	1,422,070		1,616,919	0	450,773	0	0	84,947		100% \ 100% ..
Currency Swap - 104872PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	66,987	1,422,070		1,616,919	0	450,773	0	0	84,947		100% \ 100% ..
Currency Swap - 104873PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	0	15,795,000	4.8175 / 4.52	0	0	216,122	4,492,320		5,278,101	0	1,423,993	0	0	321,268		100% \ 100% ..
Currency Swap - 105163PR - Receive: Fixed USD Pay: Fixed AUD	Q3958@AL0 - GAIF Bond Issuer Pty Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/12/2014	12/14/2029	0	23,998,050	4.8125 / 6.59	0	0	(19,619)	6,705,225		6,010,622	0	1,246,950	0	0	316,426		97% \ 99% .....
Currency Swap - 105714PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	0	10,899,452	5.73 / 5.85	0	0	86,341	2,123,259		2,144,061	0	637,814	0	0	176,591		100% \ 100% ..
Currency Swap - 106017PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,895,000	3.75 / 1.93	0	0	163,306	1,394,006		1,395,981	0	426,090	0	0	53,918		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106480PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	8,745,000	4.41 / 2.9	0	0	172,959	1,439,246		1,567,878	0	478,836	0	0	86,594		100% \ 100% ..
Currency Swap - 106481PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	3,090,000	4.41 / 2.9	0	0	61,114	508,550		554,001	0	169,194	0	0	30,597		100% \ 100% ..
Currency Swap - 106588PR - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	0	21,000,000	4 / 5.701	0	0	(138,358)	4,555,254		3,634,629	0	1,185,797	0	0	275,554		100% \ 100% ..
Currency Swap - 106637PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AE9 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/12/2014	03/31/2025	0	2,955,000	3.9775 / 2.16	0	0	61,577	423,922		440,434	0	165,893	0	0	22,163		98% \ 100% ....
Currency Swap - 106865PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	97,324	1,659,120		1,930,361	0	757,120	0	0	90,492		100% \ 100% ..
Currency Swap - 106866PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	38,744	660,483		768,462	0	301,404	0	0	36,024		100% \ 100% ..
Currency Swap - 106867PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	41,880	713,942		830,660	0	325,799	0	0	38,940		100% \ 100% ..
Currency Swap - 106875PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	20,986	685,071		645,882	0	160,729	0	0	34,811		100% \ 100% ..
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	1,347,927	3.935 / 2.875	0	0	21,981	280,735		275,392	0	69,946	0	0	16,142		100% \ 100% ..
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	1,761,996	3.935 / 2.875	0	0	28,733	366,973		359,990	0	91,433	0	0	21,101		100% \ 100% ..
Currency Swap - 106893PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2014	11/12/2026	0	17,215,000	3.855 / 2.1	0	0	348,667	3,039,621		3,334,267	0	929,087	0	0	169,233		100% \ 100% ..
Currency Swap - 106922PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	31,119,800	4.34 / 2.82	0	0	642,346	6,397,002		6,333,776	0	1,620,389	0	0	213,597		100% \ 100% ..
Currency Swap - 106924PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	8,265,500	4.34 / 2.82	0	0	170,609	1,699,060		1,682,267	0	430,379	0	0	56,732		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/04/2013	06/16/2023	0	2,571,429	4.07 / 4.6	0	0	11,908	648,005		637,714	0	139,786	0	0	8,717		100% \ 100% ..
Currency Swap - 107315PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/30/2013	12/30/2025	0	975,938	3.7 / 3.18	0	0	9,959	204,107		213,020	0	97,241	0	0	8,448		100% \ 100% ..
Currency Swap - 107316PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/30/2013	12/30/2025	0	2,927,815	3.7 / 3.18	0	0	29,876	612,320		639,061	0	291,723	0	0	25,344		100% \ 100% ..
Currency Swap - 107376PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	20,071	377,241		440,016	0	127,870	0	0	20,085		100% \ 100% ..
Currency Swap - 107377PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	34,938	656,678		765,954	0	222,589	0	0	34,962		100% \ 100% ..
Currency Swap - 107378PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	65,416	1,229,525		1,434,127	0	416,763	0	0	65,461		100% \ 100% ..
Currency Swap - 107379PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	31,965	600,791		700,766	0	203,645	0	0	31,987		100% \ 100% ..
Currency Swap - 107389PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	(476)	2,019,883		1,947,984	0	247,643	0	0	19,896		100% \ 100% ..
Currency Swap - 107390PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	6,817,018	5.22 / 8	0	0	(595)	2,524,576		2,434,712	0	309,519	0	0	24,867		100% \ 100% ..
Currency Swap - 107391PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	(472)	1,999,819		1,928,634	0	245,183	0	0	19,698		100% \ 100% ..
Currency Swap - 107396PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	181,397	3,271,173		3,107,290	0	541,262	0	0	105,503		100% \ 100% ..
Currency Swap - 107397PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	144,969	2,614,257		2,483,285	0	432,566	0	0	84,316		100% \ 100% ..
Currency Swap - 107398PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	87,725	1,581,961		1,502,706	0	261,758	0	0	51,022		100% \ 100% ..
Currency Swap - 107399PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	35,701	643,807		611,553	0	106,527	0	0	20,764		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	1,643,406	4.224 / 4.01	0	0	16,900	349,474		326,153	0	84,807	0	0	7,704		100% \ 100% ..
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2012	11/17/2023	0	865,974	4.378 / 4.0275	0	0	9,153	160,470		149,007	0	46,240	0	0	4,060		100% \ 100% ..
Currency Swap - 107549PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	25,132	948,354		914,935	0	393,762	0	0	25,976		100% \ 100% ..
Currency Swap - 107550PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	5,731,332	3.589 / 3.57	0	0	35,358	1,334,228		1,287,212	0	553,979	0	0	36,545		100% \ 100% ..
Currency Swap - 107552PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	25,132	948,354		914,935	0	393,762	0	0	25,976		100% \ 100% ..
Currency Swap - 107553PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	22,567	851,580		821,572	0	353,581	0	0	23,325		100% \ 100% ..
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	0	914,400	6.62 / 4.65	0	0	24,320	145,980		150,481	0	50,364	0	0	6,090		100% \ 100% ..
Currency Swap - 107733PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	22,455	667,881		646,001	0	129,235	0	0	39,632		100% \ 100% ..
Currency Swap - 107734PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	22,455	667,881		646,001	0	129,235	0	0	39,632		100% \ 100% ..
Currency Swap - 107735PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	38,174	1,135,397		1,098,202	0	219,699	0	0	67,374		100% \ 100% ..
Currency Swap - 107736PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	22,455	667,881		646,001	0	129,235	0	0	39,632		100% \ 100% ..
Currency Swap - 107745PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	13,907	338,558		343,596	0	76,897	0	0	22,628		100% \ 100% ..
Currency Swap - 107746PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	2,374,299	5.999 / 6.3	0	0	23,641	575,548		584,113	0	130,725	0	0	38,468		100% \ 100% ..
Currency Swap - 107747PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	13,907	338,558		343,596	0	76,897	0	0	22,628		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107748PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	13,907	338,558		343,596	0	76,897	0	0	22,628		100% \ 100% ..
Currency Swap - 107749PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,736,795	6.015 / 6.3	0	0	18,375	433,189		443,409	0	94,740	0	0	28,139		100% \ 100% ..
Currency Swap - 107750PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	10,809	254,817		260,829	0	55,729	0	0	16,553		100% \ 100% ..
Currency Swap - 107751PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	10,809	254,817		260,829	0	55,729	0	0	16,553		100% \ 100% ..
Currency Swap - 107752PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	10,809	254,817		260,829	0	55,729	0	0	16,553		100% \ 100% ..
Currency Swap - 107753PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	3,744,515	6.195 / 6.3	0	0	42,160	870,390		924,449	0	208,878	0	0	60,668		100% \ 100% ..
Currency Swap - 107754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	24,800	511,994		543,794	0	122,870	0	0	35,687		100% \ 100% ..
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	24,800	511,994		543,794	0	122,870	0	0	35,687		100% \ 100% ..
Currency Swap - 107756PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	24,800	511,994		543,794	0	122,870	0	0	35,687		100% \ 100% ..
Currency Swap - 107757PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	21,575	457,617		482,208	0	113,167	0	0	32,643		100% \ 100% ..
Currency Swap - 107758PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	3,425,124	6.175 / 6.3	0	0	36,677	777,949		819,753	0	192,385	0	0	55,493		100% \ 100% ..
Currency Swap - 107759PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	21,575	457,617		482,208	0	113,167	0	0	32,643		100% \ 100% ..
Currency Swap - 107760PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	21,575	457,617		482,208	0	113,167	0	0	32,643		100% \ 100% ..
Currency Swap - 108115PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AC0 - Orbit Treasury Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2015	01/27/2040	0	16,370,000	4.25 / 3.61	0	0	196,016	3,399,724		4,403,770	0	1,634,089	0	0	338,196		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2015	03/12/2027	0	6,120,556	3.52 / 1.96	0	0	100,297	360,271		387,922	0	377,542	0	0	62,709		100% \ 100% ..
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/06/2015	03/20/2025	0	1,842,857	3.54 / 1.82	0	0	33,016	110,003		110,367	0	113,575	0	0	13,730		100% \ 100% ..
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/06/2015	03/20/2025	0	7,885,714	3.54 / 1.82	0	0	141,279	470,711		472,267	0	485,996	0	0	58,753		100% \ 100% ..
Currency Swap - 109015PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AC3 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2045	0	14,802,200	3.92 / 3.26	0	0	159,353	2,714,239		3,768,776	0	1,522,928	0	0	351,400		99% \ 100% ....
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2035	0	10,343,330	3.69 / 2.97	0	0	113,724	1,896,628		2,414,302	0	1,064,176	0	0	183,160		99% \ 100% ....
Currency Swap - 109020PR - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	04/29/2030	0	8,650,000	3.66 / 4.86	0	0	(75,116)	971,993		753,862	0	553,645	0	0	117,079		99% \ 100% ....
Currency Swap - 109095PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	9,131,320	3.85 / 3.17	0	0	99,079	1,674,385		2,199,647	0	939,478	0	0	191,230		99% \ 100% ....
Currency Swap - 109096PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	8,519,320	3.85 / 3.17	0	0	92,439	1,562,165		2,052,222	0	876,513	0	0	178,413		99% \ 100% ....
Currency Swap - 109097PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	13,739,030	3.85 / 3.17	0	0	149,075	2,519,289		3,309,600	0	1,413,544	0	0	287,725		99% \ 100% ....
Currency Swap - 109156PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	10,403,775	3.565 / 4.67	0	0	(59,721)	1,438,946		1,143,942	0	646,435	0	0	77,982		100% \ 100% ..
Currency Swap - 109157PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	5,188,164	3.565 / 4.67	0	0	(29,782)	717,575		570,462	0	322,365	0	0	38,888		100% \ 100% ..
Currency Swap - 109158PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	2,176,295	3.565 / 4.67	0	0	(12,493)	301,003		239,294	0	135,223	0	0	16,312		100% \ 100% ..
Currency Swap - 109159PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	10,374,849	3.565 / 4.67	0	0	(59,555)	1,434,946		1,140,762	0	644,638	0	0	77,765		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 109160PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	4,627,595	3.565 / 4.67	0	0	(26,564)	640,043		508,825	0	287,534	0	0	34,686		100% \ 100% ..
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2015	04/28/2025	0	13,539,394	3.25 / 1.47	0	0	242,007	(54,132)		(34,965)	0	890,951	0	0	103,230		100% \ 100% ..
Currency Swap - 109475PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	62,873,820	3.57 / 3.128	0	0	626,723	13,182,021		13,335,987	0	6,260,531	0	0	481,864		100% \ 100% ..
Currency Swap - 109476PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	29,998,620	3.57 / 3.128	0	0	299,025	6,289,461		6,362,922	0	2,987,051	0	0	229,909		100% \ 100% ..
Currency Swap - 109477PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	13,807,584	3.57 / 3.128	0	0	137,633	2,894,875		2,928,687	0	1,374,862	0	0	105,821		100% \ 100% ..
Currency Swap - 109478PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	1,698,552	3.57 / 3.128	0	0	16,931	356,116		360,275	0	169,130	0	0	13,018		100% \ 100% ..
Currency Swap - 109479PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	16,985,520	3.57 / 3.128	0	0	169,311	3,561,156		3,602,750	0	1,691,298	0	0	130,177		100% \ 100% ..
Currency Swap - 109480PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	8,328,384	3.57 / 3.128	0	0	83,017	1,746,115		1,766,510	0	829,282	0	0	63,829		100% \ 100% ..
Currency Swap - 109554PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2015	06/18/2025	0	36,275,000	3.65 / 1.785	0	0	700,222	1,874,348		2,263,350	0	2,254,697	0	0	284,768		100% \ 100% ..
Currency Swap - 109555PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2015	06/18/2025	0	14,895,000	3.65 / 1.785	0	0	287,520	769,632		929,362	0	925,809	0	0	116,929		100% \ 100% ..
Currency Swap - 109556PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2015	06/18/2025	0	19,790,000	3.65 / 1.785	0	0	382,009	1,022,560		1,234,781	0	1,230,061	0	0	155,356		100% \ 100% ..
Currency Swap - 109656PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2015	06/26/2025	0	19,459,050	3.39 / 1.59	0	0	356,048	808,245		997,150	0	1,222,416	0	0	153,423		100% \ 100% ..
Currency Swap - 109657PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2015	06/26/2025	0	35,200,000	3.39 / 1.59	0	0	644,064	1,462,057		1,803,772	0	2,211,262	0	0	277,531		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110009PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	19,372,000	5.19 / 3.35	0	0	365,332	516,763		783,014	0	1,235,815	0	0	207,304		100% \ 100% ..
Currency Swap - 110010PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,261,200	5.19 / 3.35	0	0	118,078	167,022		253,077	0	399,426	0	0	67,002		100% \ 100% ..
Currency Swap - 110011PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	3,874,000	5.19 / 3.35	0	0	73,059	103,342		156,587	0	247,138	0	0	41,457		100% \ 100% ..
Currency Swap - 110012PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,987,000	5.19 / 3.35	0	0	131,766	186,384		282,414	0	445,728	0	0	74,769		100% \ 100% ..
Currency Swap - 110074PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,481,743	3.85 / 3.41	0	0	102,709	2,155,440		2,203,799	0	923,020	0	0	76,120		100% \ 100% ..
Currency Swap - 110075PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	3,642,028	3.85 / 3.41	0	0	39,451	827,925		846,500	0	354,541	0	0	29,238		100% \ 100% ..
Currency Swap - 110076PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	13,647,004	3.85 / 3.41	0	0	147,828	3,102,309		3,171,912	0	1,328,497	0	0	109,558		100% \ 100% ..
Currency Swap - 110077PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,803,890	3.85 / 3.41	0	0	106,198	2,228,672		2,278,674	0	954,381	0	0	78,706		100% \ 100% ..
Currency Swap - 110078PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	8,698,366	3.85 / 3.41	0	0	94,223	1,977,358		2,021,722	0	846,761	0	0	69,831		100% \ 100% ..
Currency Swap - 110079PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	6,002,381	3.85 / 3.41	0	0	65,019	1,364,493		1,395,106	0	584,315	0	0	48,187		100% \ 100% ..
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/24/2015	08/27/2030	0	25,435,436	4.42 / 3.9	0	0	327,417	5,978,338		6,862,200	0	2,451,345	0	0	351,891		100% \ 100% ..
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/24/2015	08/27/2030	0	62,744,106	4.42 / 3.9	0	0	807,671	14,747,359		16,927,668	0	6,046,976	0	0	868,043		100% \ 100% ..
Currency Swap - 110470PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AJ7 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/11/2015	10/08/2025	0	16,117,648	3.76 / .955	0	0	446,441	(876,262)		(871,265)	0	262,047	0	0	134,162		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110950PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	24,020,000	3.73 / 2.175	0	0	400,899	1,459,633		1,621,066	0	1,478,658	0	0	202,446		100% \ 100%
Currency Swap - 110951PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	6,610,000	3.73 / 2.175	0	0	110,322	401,673		446,097	0	406,908	0	0	55,711		100% \ 100%
Currency Swap - 110952PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	10,170,000	3.73 / 2.175	0	0	169,739	618,004		686,355	0	626,060	0	0	85,715		100% \ 100%
Currency Swap - 110953PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	7,120,000	3.73 / 2.175	0	0	118,834	432,664		480,516	0	438,303	0	0	60,009		100% \ 100%
Currency Swap - 110954PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	25,100,000	3.73 / 2.175	0	0	418,924	1,525,262		1,693,953	0	1,545,142	0	0	211,548		100% \ 100%
Currency Swap - 110955PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	35,200,000	3.73 / 2.175	0	0	587,495	2,139,013		2,375,583	0	2,166,893	0	0	296,673		100% \ 100%
Currency Swap - 111006PR - Receive: Fixed USD Pay: Fixed AUD	Q39728AD0 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2015	12/14/2027	0	9,395,100	4.46 / 5.75	0	0	(103,432)	579,150		247,434	0	635,700	0	0	104,559		100% \ 100%
Currency Swap - 111007PR - Receive: Fixed USD Pay: Fixed AUD	Q39728AC2 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2015	12/15/2025	0	2,947,100	4.305 / 5.56	0	0	(31,598)	181,671		82,728	0	199,409	0	0	25,339		100% \ 100%
Currency Swap - 111180PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/20/2015	12/15/2025	0	9,466,296	3.99 / 3.86	0	0	2,627	174,312		114,093	0	675,299	0	0	81,391		100% \ 100%
Currency Swap - 111201PR - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2015	08/15/2026	0	5,000,000	4.13 / 2.25	0	0	90,611	(10,563)		117,863	0	328,404	0	0	47,590		99% \ 100%
Currency Swap - 111736PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	5,000,000	3.86 / 3.4	0	0	46,431	869,162		936,164	0	520,433	0	0	70,972		100% \ 100%
Currency Swap - 111737PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	1,270,000	3.86 / 3.4	0	0	11,794	220,767		237,786	0	132,190	0	0	18,027		100% \ 100%
Currency Swap - 111738PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	24,200,000	3.86 / 3.4	0	0	224,728	4,206,745		4,531,034	0	2,518,894	0	0	343,502		100% \ 100%
Currency Swap - 111921PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	15,300,000	4.19 / 2.3	0	0	287,349	205,782		189,359	0	989,309	0	0	33,656		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 111922PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/22/2016	03/10/2023	0	1,236,000	4.19 / 2.3	0	0	23,213	16,624		15,297	0	79,921	0	0	2,719		100% \ 100% ..
Currency Swap - 111923PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/22/2016	03/10/2023	0	5,100,000	4.19 / 2.3	0	0	95,783	68,594		63,120	0	329,770	0	0	11,219		100% \ 100% ..
Currency Swap - 112015PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	5,000,000	4.18 / 2.563	0	0	79,071	71,349		321,767	0	323,035	0	0	71,196		100% \ 100% ..
Currency Swap - 112016PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	2,413,900	4.18 / 2.563	0	0	38,174	34,446		155,343	0	155,955	0	0	34,372		100% \ 100% ..
Currency Swap - 112017PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	5,098,450	4.18 / 2.563	0	0	80,628	72,754		328,103	0	329,396	0	0	72,598		100% \ 100% ..
Currency Swap - 112018PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	8,100,000	4.18 / 2.563	0	0	128,095	115,586		521,263	0	523,317	0	0	115,338		100% \ 100% ..
Currency Swap - 112019PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	24,200,000	4.18 / 2.563	0	0	382,705	345,331		1,557,353	0	1,563,489	0	0	344,589		100% \ 100% ..
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	03/04/2026	0	3,738,284	3.51 / 1.78	0	0	(48,181)	127,711		143,680	0	236,645	0	0	33,318		100% \ 100% ..
Currency Swap - 112460PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AB1 - SH Euro Finance Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/09/2016	06/09/2026	0	6,600,000	4.12 / 2.22	0	0	125,768	167,260		322,922	0	421,616	0	0	61,214		100% \ 100% ..
Currency Swap - 112461PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AB1 - SH Euro Finance Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/09/2016	06/09/2026	0	11,832,210	4.12 / 2.22	0	0	225,472	299,857		578,922	0	755,857	0	0	109,741		100% \ 100% ..
Currency Swap - 113305PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/06/2016	08/06/2046	0	19,410,000	4.22 / 3.43	0	0	231,618	3,240,825		5,192,169	0	2,037,109	0	0	471,462		100% \ 100% ..
Currency Swap - 113306PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/06/2016	08/06/2046	0	23,440,000	4.22 / 3.43	0	0	279,707	3,913,701		6,270,193	0	2,460,064	0	0	569,349		100% \ 100% ..
Currency Swap - 113315PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(64,698)	572,463		371,779	0	501,225	0	0	87,354		100% \ 100% ..
Currency Swap - 113316PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(64,698)	572,463		371,779	0	501,225	0	0	87,354		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113460PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	5,000,001	3.57 / 3.18	0	0	38,703	913,230		992,869	0	514,881	0	0	58,916		98% \ 100%
Currency Swap - 113461PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	9,438,609	3.57 / 3.18	0	0	73,060	1,723,923		1,874,260	0	971,952	0	0	111,217		98% \ 100%
Currency Swap - 113488PR - Receive: Fixed USD Pay: Fixed EUR	227047A@6 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	8,370,000	3.22 / 1.43	0	0	152,067	365,625		531,108	0	524,625	0	0	78,234		100% \ 100%
Currency Swap - 113509PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AZ6 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2016	06/16/2026	0	8,425,295	4.19 / 4.15	0	0	1,761	369,048		286,495	0	585,491	0	0	78,356		100% \ 100%
Currency Swap - 113522PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AB8 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2016	06/16/2028	0	2,610,800	4.36 / 5.375	0	0	(20,477)	208,474		153,133	0	173,227	0	0	30,502		100% \ 100%
Currency Swap - 113541PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	10,000,000	3.25 / 2.8	0	0	75,653	1,660,427		1,757,686	0	1,050,679	0	0	93,470		98% \ 100%
Currency Swap - 113542PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	8,835,000	3.25 / 2.8	0	0	66,839	1,466,987		1,552,915	0	928,275	0	0	82,580		98% \ 100%
Currency Swap - 113626PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	0	6,000,000	4.138 / 5.135	0	0	(46,598)	479,104		317,657	0	398,100	0	0	55,801		100% \ 100%
Currency Swap - 113627PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	0	12,793,500	4.138 / 5.135	0	0	(99,358)	1,021,571		677,324	0	848,850	0	0	118,981		100% \ 100%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/10/2016	07/19/2028	0	2,500,000	4.04 / 2.23	0	0	47,351	138,827		181,036	0	154,757	0	0	29,451		100% \ 100%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/10/2016	07/19/2028	0	5,625,000	4.04 / 2.23	0	0	106,540	312,362		407,331	0	348,202	0	0	66,265		100% \ 100%
Currency Swap - 113740PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2016	06/30/2023	0	7,820,000	3.656 / 3.22	0	0	60,620	1,237,300		1,217,300	0	829,336	0	0	27,648		99% \ 100%
Currency Swap - 113741PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2016	06/30/2023	0	27,905,000	3.656 / 3.22	0	0	216,318	4,415,200		4,343,830	0	2,959,414	0	0	98,659		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113771PR - Receive: Fixed USD Pay: Fixed GBP	G26868AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	28,546,000	3.76 / 3.22	0	0	250,975	4,516,620		5,410,165	0	3,027,394	0	0	416,126		99% \ 100%
Currency Swap - 113772PR - Receive: Fixed USD Pay: Fixed GBP	G26868AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	5,073,000	3.76 / 3.22	0	0	44,602	802,663		961,457	0	538,008	0	0	73,951		99% \ 100%
Currency Swap - 113773PR - Receive: Fixed USD Pay: Fixed GBP	G26868AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	3,942,000	3.76 / 3.22	0	0	34,658	623,713		747,105	0	418,062	0	0	57,464		99% \ 100%
Currency Swap - 113774PR - Receive: Fixed USD Pay: Fixed GBP	G26868AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	2,317,000	3.76 / 3.22	0	0	20,371	366,602		439,128	0	245,725	0	0	33,776		99% \ 100%
Currency Swap - 113775PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	5,847,300	3.769 / 3.33	0	0	46,181	925,175		913,406	0	620,125	0	0	35,839		99% \ 100%
Currency Swap - 113776PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	20,870,600	3.769 / 3.33	0	0	164,833	3,302,199		3,260,193	0	2,213,394	0	0	127,920		99% \ 100%
Currency Swap - 113777PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	1,007,100	3.769 / 3.33	0	0	7,954	159,346		157,319	0	106,806	0	0	6,173		99% \ 100%
Currency Swap - 113793PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/21/2016	09/02/2026	0	38,575,823	4.48 / 2.57	0	0	770,805	1,963,954		2,370,027	0	2,399,625	0	0	369,606		100% \ 100%
Currency Swap - 113794PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/21/2016	09/02/2026	0	1,241,905	4.48 / 2.57	0	0	24,815	63,227		76,300	0	77,253	0	0	11,899		100% \ 100%
Currency Swap - 113869PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	1,180,000	3.612 / 4.73	0	0	(10,974)	109,046		72,890	0	77,224	0	0	12,811		100% \ 100%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	4,612,673	3.612 / 4.73	0	0	(42,897)	426,265		284,930	0	301,873	0	0	50,080		100% \ 100%
Currency Swap - 113871PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	6,966,273	3.612 / 4.73	0	0	(64,785)	643,765		430,315	0	455,903	0	0	75,633		100% \ 100%
Currency Swap - 113927PR - Receive: Fixed USD Pay: Fixed EUR	55384@AC2 - MTD Products, Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/01/2016	07/28/2026	0	6,204,493	3.55 / 1.84	0	0	109,965	272,093		384,897	0	388,823	0	0	58,658		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114008PR - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2016	07/06/2026	0	7,840,044	2.86 / 3.915	0	0	(67,519)	693,907		443,886	0	515,293	0	0	73,506		100% \ 100% ..
Currency Swap - 114063PR - Receive: Fixed USD Pay: Fixed EUR	F2526#AA9 - Deloitte SAS Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/07/2016	10/19/2023	0	26,616,000	3.79 / 1.93	0	0	505,056	1,002,000		942,476	0	1,678,800	0	0	119,110		100% \ 100% ..
Currency Swap - 114106PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	9,100,000	3.49 / 1.8425	0	0	155,301	344,162		707,694	0	573,878	0	0	132,885		100% \ 100% ..
Currency Swap - 114107PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	13,084,000	3.49 / 1.8425	0	0	223,292	494,838		1,017,524	0	825,122	0	0	191,062		100% \ 100% ..
Currency Swap - 114191PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/19/2016	07/22/2026	0	16,498,000	3.96 / 2.08	0	0	315,026	515,890		668,562	0	1,047,504	0	0	155,623		100% \ 100% ..
Currency Swap - 114374PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	17,336,400	3.3875 / 1.98	0	0	247,622	1,380,810		5,691,282	0	2,010,200	0	0	502,332		100% \ 100% ..
Currency Swap - 114375PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	2,268,600	3.3875 / 1.98	0	0	32,403	180,690		744,748	0	263,050	0	0	65,734		100% \ 100% ..
Currency Swap - 114513PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	0	29,988,790	3.4 / 2.36	0	0	329,323	2,356,836		4,302,302	0	3,481,272	0	0	513,982		100% \ 100% ..
Currency Swap - 114514PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	0	2,648,710	3.4 / 2.36	0	0	29,087	208,164		379,994	0	307,478	0	0	45,397		100% \ 100% ..
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	56,385,379	3.92 / 3.85	0	0	(3,320)	1,941,310		1,389,410	0	3,956,747	0	0	542,415		100% \ 100% ..
Currency Swap - 114595PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	4,839,002	3.92 / 3.85	0	0	(285)	166,604		119,239	0	339,569	0	0	46,550		100% \ 100% ..
Currency Swap - 114596PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	5,174,512	3.92 / 3.85	0	0	(305)	178,155		127,507	0	363,113	0	0	49,778		100% \ 100% ..
Currency Swap - 114597PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	6,000,000	3.92 / 3.85	0	0	(353)	206,576		147,848	0	421,040	0	0	57,719		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114722PR - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/26/2022	09/25/2028	0	6,075,100	3.14 / 1.31	0	(641,602)	50,210	(295,810)		563,665	0	307,754	38,038	0	72,736		100% \ 100% ..
Currency Swap - 114962PR - Receive: Fixed USD Pay: Fixed EUR	24906PC@6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2016	10/27/2027	0	3,362,100	3.18 / 1.31	0	0	64,579	160,350		280,624	0	209,850	0	0	36,916		100% \ 100% ..
Currency Swap - 114995PR - Receive: Fixed USD Pay: Fixed EUR	24906PD#3 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	0	3,132,770	3.35 / 1.58	0	0	57,369	149,412		327,223	0	195,536	0	0	43,810		100% \ 100% ..
Currency Swap - 114996PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AG5 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	0	5,991,550	3.35 / 1.58	0	0	109,720	285,757		625,827	0	373,971	0	0	83,788		100% \ 100% ..
Currency Swap - 114997PR - Receive: Fixed USD Pay: Fixed EUR	24906PD*7 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	2,241,400	3.3 / 1.5	0	0	41,648	106,900		219,411	0	139,900	0	0	29,273		100% \ 100% ..
Currency Swap - 114998PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AE0 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	3,291,400	3.3 / 1.5	0	0	61,159	156,978		322,196	0	205,437	0	0	42,986		100% \ 100% ..
Currency Swap - 114999PR - Receive: Fixed USD Pay: Fixed EUR	24906PE@4 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,844,900	3.4 / 1.65	0	0	142,303	374,150		877,290	0	489,650	0	0	116,508		100% \ 100% ..
Currency Swap - 115000PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AJ9 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,300,000	3.4 / 1.65	0	0	132,419	348,162		816,355	0	455,639	0	0	108,415		100% \ 100% ..
Currency Swap - 115035PR - Receive: Fixed USD Pay: Fixed EUR	031100H#0 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/14/2016	10/31/2028	0	26,482,500	3.28 / 1.53	0	0	472,279	823,446		1,897,561	0	1,681,753	0	0	319,807		100% \ 100% ..
Currency Swap - 115116PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	19,411,369	3.91 / 3.7	0	0	13,254	411,880		378,695	0	1,380,796	0	0	87,594		100% \ 100% ..
Currency Swap - 115117PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	5,320,916	3.91 / 3.7	0	0	3,633	112,902		103,805	0	378,495	0	0	24,011		100% \ 100% ..
Currency Swap - 115118PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	2,512,525	3.91 / 3.7	0	0	1,716	53,312		49,017	0	178,724	0	0	11,338		100% \ 100% ..
Currency Swap - 115119PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	1,838,598	3.91 / 3.7	0	0	1,255	39,012		35,869	0	130,786	0	0	8,297		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	56,747,200	3.59 / 2.85	0	0	363,490	932,640		2,545,356	0	7,031,920	0	0	554,939		100% \ 100% ..
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	9,079,552	3.59 / 2.85	0	0	58,158	149,222		407,257	0	1,125,107	0	0	88,790		100% \ 100% ..
Currency Swap - 115208PR - Receive: Fixed USD Pay: Fixed EUR	G8030*AH3 - Senior PLC Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2016	02/01/2027	0	11,595,600	3.38 / 1.51	0	0	218,278	270,072		615,321	0	742,301	0	0	117,196		100% \ 100% ..
Currency Swap - 115317PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	38,051,814	4.025 / 3.89	0	0	(6,990)	321,557		21,027	0	2,742,064	0	0	374,720		100% \ 100% ..
Currency Swap - 115318PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	4,620,694	4.025 / 3.89	0	0	(849)	39,047		2,553	0	332,973	0	0	45,503		100% \ 100% ..
Currency Swap - 115319PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	6,000,000	4.025 / 3.89	0	0	(1,102)	50,703		3,316	0	432,368	0	0	59,086		100% \ 100% ..
Currency Swap - 115320PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	8,436,827	4.025 / 3.89	0	0	(1,550)	71,295		4,662	0	607,969	0	0	83,083		100% \ 100% ..
Currency Swap - 115343PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	48,311,000	4.25 / 2.25	0	0	994,123	1,629,321		1,622,294	0	3,059,624	0	0	245,100		100% \ 100% ..
Currency Swap - 115344PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	27,230,000	4.25 / 2.25	0	0	560,328	918,350		914,389	0	1,724,526	0	0	138,148		100% \ 100% ..
Currency Swap - 115345PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	8,368,000	4.25 / 2.25	0	0	172,193	282,216		280,999	0	529,961	0	0	42,454		100% \ 100% ..
Currency Swap - 115346PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	3,173,000	4.25 / 2.25	0	0	65,293	107,012		106,550	0	200,952	0	0	16,098		100% \ 100% ..
Currency Swap - 115347PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	6,000,000	4.25 / 2.25	0	0	123,465	202,354		201,481	0	379,991	0	0	30,440		100% \ 100% ..
Currency Swap - 115539PR - Receive: Fixed USD Pay: Fixed EUR	N9361#AB1 - Vesteda Finance BV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2016	12/16/2026	0	99,090,000	4.04 / 1.8	0	0	2,162,968	(1,264,719)		3,030,869	0	6,577,477	0	0	985,893		100% \ 100% ..
Currency Swap - 115736PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	945,164	5.95 / 3.5	0	0	22,875	(5,837)		4,313	0	62,331	0	0	6,634		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115737PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	630,109	5.95 / 3.5	0	0	15,250	(3,891)		2,876	0	41,554	0	0	4,422		100% \ 100% ..
Currency Swap - 115844PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	22,901,000	4.049 / 1.86	0	0	494,628	139,692		1,129,211	0	1,491,828	0	0	233,431		100% \ 100% ..
Currency Swap - 116062PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	10,000,000	4.58 / 3.24	0	0	126,741	361,378		1,971,456	0	1,214,343	0	0	246,003		100% \ 100% ..
Currency Swap - 116063PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	21,200,000	4.58 / 3.24	0	0	268,692	766,122		4,179,487	0	2,574,407	0	0	521,526		100% \ 100% ..
Currency Swap - 116319PR - Receive: Fixed USD Pay: Fixed AUD	Q8458*AA0 - Servco Australia PTY LTD. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/20/2017	02/15/2029	0	15,900,000	5.05 / 6.13	0	0	(116,550)	1,633,547		1,379,844	0	1,028,725	0	0	196,731		100% \ 100% ..
Currency Swap - 116427PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	11,650,000	3.64 / 1.44	0	0	256,147	83,988		601,199	0	758,063	0	0	119,209		100% \ 100% ..
Currency Swap - 116428PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	25,500,000	3.64 / 1.44	0	0	560,666	183,837		1,315,929	0	1,659,279	0	0	260,929		100% \ 100% ..
Currency Swap - 116429PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	36,762,500	3.64 / 1.44	0	0	808,293	265,032		1,897,131	0	2,392,127	0	0	376,173		100% \ 100% ..
Currency Swap - 116451PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AA0 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2017	03/15/2029	0	45,645,000	4.39 / 2.13	0	0	1,020,775	286,875		2,369,093	0	2,972,875	0	0	568,596		100% \ 100% ..
Currency Swap - 116745PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AD5 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/23/2017	05/23/2029	0	10,038,600	4.09 / 5.12	0	0	(62,466)	1,222,650		1,049,403	0	635,700	0	0	126,931		100% \ 100% ..
Currency Swap - 116797PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	11,974,905	3.94 / 2.54	0	0	162,745	390,978		1,059,517	0	1,459,427	0	0	122,297		100% \ 100% ..
Currency Swap - 116958PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	13,850,000	4 / 1.9425	0	0	276,808	(121,089)		910,190	0	915,697	0	0	211,227		100% \ 100% ..
Currency Swap - 116959PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	45,035,000	4 / 1.9425	0	0	900,077	(393,737)		2,959,598	0	2,977,503	0	0	686,830		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 117112PR - Receive: Fixed USD Pay: Fixed GBP	G93038AB2 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2017	04/05/2052	0	5,759,517	4.006 / 2.6	0	0	77,454	223,219		1,575,489	0	697,503		0	155,783		100% \ 100% ..
Currency Swap - 117175PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2017	04/05/2047	0	6,503,177	3.96 / 2.58	0	0	85,795	252,041		1,517,505	0	787,563		0	160,167		100% \ 100% ..
Currency Swap - 117176PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2017	04/05/2047	0	22,546,535	3.96 / 2.58	0	0	297,450	873,827		5,261,194	0	2,730,484		0	555,298		100% \ 100% ..
Currency Swap - 117179PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2017	04/05/2057	0	26,669,180	4.07 / 2.6	0	0	375,715	1,033,607		8,481,320	0	3,229,754		0	780,540		100% \ 100% ..
Currency Swap - 117180PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2017	04/05/2057	0	43,286,131	4.07 / 2.6	0	0	609,815	1,677,623		13,765,835	0	5,242,139		0	1,266,876		100% \ 100% ..
Currency Swap - 117259PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	15,374,165	3.63 / 4.5	0	0	(83,786)	1,684,577		1,341,018	0	987,128		0	160,564		100% \ 100% ..
Currency Swap - 117260PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	23,304,960	3.63 / 4.5	0	0	(127,007)	2,553,570		2,032,784	0	1,496,340		0	243,392		100% \ 100% ..
Currency Swap - 117261PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	29,093,120	3.63 / 4.5	0	0	(158,551)	3,187,790		2,537,659	0	1,867,980		0	303,842		100% \ 100% ..
Currency Swap - 117270PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	9,205,510	4.2 / 2.82	0	0	124,694	355,360		1,061,507	0	1,115,006		0	115,193		100% \ 100% ..
Currency Swap - 117271PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	1,890,862	4.2 / 2.82	0	0	25,613	72,993		218,039	0	229,028		0	23,661		100% \ 100% ..
Currency Swap - 117272PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	15,724,006	4.2 / 2.82	0	0	212,991	606,993		1,813,168	0	1,904,550		0	196,761		100% \ 100% ..
Currency Swap - 117276PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	2,761,653	4.22 / 2.82	0	0	37,961	106,608		321,484	0	334,502		0	34,558		99% \ 100% ....
Currency Swap - 117278PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	4,717,202	4.22 / 2.82	0	0	64,841	182,098		549,129	0	571,365		0	59,028		99% \ 100% ....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 117468PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	23,320,511	3.99 / 2.07	0	0	441,536	196,089		1,364,490	0	1,515,627	0	0	357,813		100% \ 100%
Currency Swap - 117469PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	57,046,339	3.99 / 2.07	0	0	1,080,080	479,671		3,337,797	0	3,707,509	0	0	875,279		100% \ 100%
Currency Swap - 117547PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	8,279,409	3.73 / 1.82	0	0	159,106	187,651		636,904	0	530,352	0	0	104,423		100% \ 100%
Currency Swap - 117548PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	24,480,591	3.73 / 1.82	0	0	470,444	554,849		1,883,201	0	1,568,148	0	0	308,759		100% \ 100%
Currency Swap - 117910PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	620,286	3.73 / 1.65	0	0	13,247	28,686		39,531	0	38,775	0	0	6,546		100% \ 100%
Currency Swap - 117911PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	2,321,429	3.73 / 1.65	0	0	49,578	107,358		147,945	0	145,115	0	0	24,497		100% \ 100%
Currency Swap - 117912PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	50,000,000	3.73 / 1.65	0	0	1,067,836	2,312,332		3,186,518	0	3,125,559	0	0	527,630		100% \ 100%
Currency Swap - 117913PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	2,785,714	3.73 / 1.65	0	0	59,494	128,830		177,535	0	174,138	0	0	29,397		100% \ 100%
Currency Swap - 117915PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	17,342,857	3.73 / 1.65	0	0	370,387	802,049		1,105,266	0	1,084,122	0	0	183,012		100% \ 100%
Currency Swap - 117916PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	15,953,571	3.73 / 1.65	0	0	340,716	737,799		1,016,727	0	997,276	0	0	168,352		100% \ 100%
Currency Swap - 117920PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	10,251,345	4.31 / 3.03	0	0	133,021	771,530		2,309,529	0	1,194,335	0	0	251,541		100% \ 100%
Currency Swap - 117921PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	26,016,000	4.31 / 3.03	0	0	337,582	1,958,000		5,861,153	0	3,031,000	0	0	638,365		100% \ 100%
Currency Swap - 118116PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	6,126,760	4.04 / 2.21	0	0	118,036	322,246		624,918	0	380,441	0	0	78,037		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 118117PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	9,190,140	4.04 / 2.21	0	0	177,053	483,370		937,376	0	570,662	0	0	117,055		100% \ 100%
Currency Swap - 118392PR - Receive: Fixed USD Pay: Fixed GBP	G93058AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	5,275,916	4.15 / 2.84	0	0	68,901	309,255		1,362,462	0	625,736	0	0	136,361		98% \ 98%
Currency Swap - 118393PR - Receive: Fixed USD Pay: Fixed GBP	G93058AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	11,389,390	4.15 / 2.84	0	0	148,741	667,605		2,941,217	0	1,350,808	0	0	294,369		98% \ 98%
Currency Swap - 118394PR - Receive: Fixed USD Pay: Fixed GBP	G93058AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	10,572,797	4.15 / 2.84	0	0	138,076	619,739		2,730,339	0	1,253,958	0	0	273,264		98% \ 98%
Currency Swap - 118436PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2017	09/05/2025	0	19,194,937	3.72 / 1.67	0	0	410,720	1,193,358		1,522,995	0	1,179,865	0	0	157,120		99% \ 100%
Currency Swap - 118650PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2017	07/25/2024	0	4,599,583	5.28 / 3	0	0	110,732	266,922		286,754	0	283,972	0	0	28,791		100% \ 100%
Currency Swap - 118651PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2017	07/25/2024	0	2,069,216	5.28 / 3	0	0	49,815	120,080		129,002	0	127,751	0	0	12,952		100% \ 100%
Currency Swap - 118652PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2017	07/25/2024	0	4,846,060	5.28 / 3	0	0	116,666	281,225		302,121	0	299,190	0	0	30,333		100% \ 100%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	0	7,405,748	3.28 / 3.3	0	0	7,637	568,159		466,543	0	496,925	0	0	79,390		100% \ 100%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	0	8,840,794	3.28 / 3.3	0	0	9,117	678,254		556,947	0	593,216	0	0	94,774		100% \ 100%
Currency Swap - 119491PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/12/2017	09/14/2027	0	42,468,192	4.29 / 2.34	0	0	925,014	4,508,244		6,050,046	0	2,487,982	0	0	460,555		100% \ 100%
Currency Swap - 119492PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/12/2017	09/14/2027	0	16,391,232	4.29 / 2.34	0	0	357,023	1,740,024		2,335,105	0	960,274	0	0	177,758		100% \ 100%
Currency Swap - 119515PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	567,258	4.22 / 2.82	0	0	7,797	21,898		66,035	0	68,708	0	0	7,098		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 119925PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AD3 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2017	11/27/2029	0	51,387,461	3.4 / .82	0	0	1,311,796	(2,654,908)		(1,076,362)	0	833,337	0	0	675,208		100% \ 100% ..
Currency Swap - 120006PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2017	11/08/2027	0	8,690,476	3.49 / 2.51	0	0	95,798	837,581		1,192,052	0	989,364	0	0	95,742		100% \ 100% ..
Currency Swap - 120020PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AE3 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2017	12/16/2027	0	7,398,219	3.925 / 1.9	0	0	160,508	688,711		1,000,505	0	439,756	0	0	82,380		100% \ 100% ..
Currency Swap - 120036PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	2,228,630	4.03 / 2.12	0	0	46,161	207,466		332,373	0	132,472	0	0	29,403		100% \ 100% ..
Currency Swap - 120037PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	1,041,416	4.03 / 2.12	0	0	21,571	96,947		155,315	0	61,903	0	0	13,740		100% \ 100% ..
Currency Swap - 120066PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AD0 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2017	11/02/2027	0	8,711,810	3.81 / 2.72	0	0	102,327	769,835		1,176,374	0	1,000,587	0	0	95,817		100% \ 100% ..
Currency Swap - 120078PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2017	11/02/2029	0	69,572,499	4.02 / 3.7561	0	0	2,130,410	6,147,900		(1,116,964)	0	7,990,688	0	0	909,693		100% \ 100% ..
Currency Swap - 120079PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2017	11/02/2029	0	1,000,000	4.02 / 3.7561	0	0	10,730	88,367		3,838	0	114,854	0	0	13,075		100% \ 100% ..
Currency Swap - 120280PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\F9 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2017	12/17/2029	0	3,543,900	4.095 / 2.12	0	0	75,972	342,150		553,966	0	209,850	0	0	46,755		100% \ 100% ..
Currency Swap - 120530PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	0	11,190,000	3.845 / 2.61	0	0	150,277	1,211,904		2,743,734	0	1,257,112	0	0	250,703		99% \ 100% ....
Currency Swap - 120532PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	0	63,720,000	3.845 / 2.61	0	0	855,733	6,901,032		15,623,835	0	7,158,463	0	0	1,427,597		99% \ 100% ....
Currency Swap - 120536PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	01/29/2048	0	17,159,500	3.94 / 2.68	0	0	235,232	1,858,416		4,819,206	0	1,927,741	0	0	429,656		99% \ 100% ....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 120537PR - Receive: Fixed USD Pay: Fixed GBP	G93088AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	01/29/2048	0	14,804,200	3.94 / 2.68	0	0	202,944	1,603,331		4,157,725	0	1,663,140	0	0	370,682		99% \ 100%
Currency Swap - 120589PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	14,659,315	4.03 / 3.9	0	0	32,395	924,491		805,974	0	998,185	0	0	146,050		100% \ 100%
Currency Swap - 120590PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	10,799,527	4.03 / 3.9	0	0	23,865	681,073		593,762	0	735,363	0	0	107,595		100% \ 100%
Currency Swap - 120878PR - Receive: Fixed USD Pay: Fixed CAD	717046C*5 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2017	01/02/2028	0	7,873,729	4.08 / 3.95	0	0	8,453	408,229		329,238	0	542,559	0	0	88,078		100% \ 100%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	47,034,439	3.79 / 3.67	0	0	68,113	2,469,833		2,067,849	0	3,238,753	0	0	831,459		100% \ 100%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	13,846,087	3.79 / 3.67	0	0	20,051	727,074		608,737	0	953,430	0	0	244,767		100% \ 100%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	11,170,302	3.79 / 3.67	0	0	16,176	586,566		491,098	0	769,178	0	0	197,465		100% \ 100%
Currency Swap - 121195PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2017	01/30/2026	0	10,158,406	4.75 / 2.41	0	0	259,657	1,032,515		1,342,121	0	598,132	0	0	89,149		99% \ 100%
Currency Swap - 121196PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2017	01/30/2026	0	17,930,745	4.75 / 2.41	0	0	458,324	1,822,506		2,368,997	0	1,055,771	0	0	157,358		99% \ 100%
Currency Swap - 121273PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	7,566,460	4.1975 / 1.84	0	0	191,001	780,490		880,659	0	444,768	0	0	53,106		100% \ 100%
Currency Swap - 121274PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	12,804,778	4.1975 / 1.84	0	0	323,233	1,320,829		1,490,345	0	752,684	0	0	89,872		100% \ 100%
Currency Swap - 121276PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	11,931,725	4.1975 / 1.84	0	0	301,194	1,230,773		1,388,731	0	701,365	0	0	83,744		100% \ 100%
Currency Swap - 121278PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	8,730,531	4.1975 / 1.84	0	0	220,386	900,565		1,016,145	0	513,194	0	0	61,276		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 121291PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	2,660,804	3.79 / 2.47	0	0	38,813	274,017		319,557	0	300,705	0	0	18,675		100% \ 100% ..
Currency Swap - 121292PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,502,900	3.79 / 2.47	0	0	65,683	463,721		540,789	0	508,885	0	0	31,604		100% \ 100% ..
Currency Swap - 121293PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	3,070,159	3.79 / 2.47	0	0	44,784	316,174		368,720	0	346,967	0	0	21,548		100% \ 100% ..
Currency Swap - 121294PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,195,884	3.79 / 2.47	0	0	61,205	432,104		503,917	0	474,188	0	0	29,449		100% \ 100% ..
Currency Swap - 121624PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	2,803,500	3.625 / 4.23	0	0	(2,095)	429,975		403,488	0	171,150	0	0	31,504		100% \ 100% ..
Currency Swap - 121625PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	36,645,750	3.625 / 4.23	0	0	(27,380)	5,620,388		5,274,167	0	2,237,175	0	0	411,799		100% \ 100% ..
Currency Swap - 121626PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	5,006,250	3.625 / 4.23	0	0	(3,740)	767,813		720,515	0	305,625	0	0	56,257		100% \ 100% ..
Currency Swap - 121721PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	1,706,018	4.54 / 2.3	0	0	43,276	241,217		329,946	0	96,006	0	0	19,227		100% \ 100% ..
Currency Swap - 121722PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	4,094,442	4.54 / 2.3	0	0	103,862	578,921		791,870	0	230,415	0	0	46,145		100% \ 100% ..
Currency Swap - 121723PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	5,572,991	4.54 / 2.3	0	0	141,368	787,975		1,077,823	0	313,621	0	0	62,808		100% \ 100% ..
Currency Swap - 121724PR - Receive: Fixed USD Pay: Fixed GBP	G5879*AA8 - Master Fellows Darwin College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	246,123	2,256,000		6,027,290	0	1,515,500	0	0	423,739		100% \ 100% ..
Currency Swap - 121725PR - Receive: Fixed USD Pay: Fixed GBP	G2270#AA6 - College or Hall Valence Mary Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	246,123	2,256,000		6,027,290	0	1,515,500	0	0	423,739		100% \ 100% ..
Currency Swap - 122083PR - Receive: Fixed USD Pay: Fixed EUR	D0448@AA2 - Ardex Group GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2018	03/22/2030	0	22,950,000	4.24 / 2.18	0	0	534,057	3,141,357		4,650,474	0	1,298,304	0	0	308,458		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 122217PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/22/2018	04/04/2025	0	9,170,528	4.48 / 3.01	0	0	162,030	1,257,165		1,490,620	0	996,982	0	0	68,943		100% \ 100% ..
Currency Swap - 122245PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,028,650	5.5 / 2.95	0	0	144,544	652,925		759,903	0	286,795	0	0	36,780		100% \ 100% ..
Currency Swap - 122246PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,151,300	5.5 / 2.95	0	0	148,069	668,850		778,437	0	293,790	0	0	37,677		100% \ 100% ..
Currency Swap - 122247PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	3,434,200	5.5 / 2.95	0	0	98,713	445,900		518,958	0	195,860	0	0	25,118		100% \ 100% ..
Currency Swap - 122248PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	10,915,850	5.5 / 2.95	0	0	313,766	1,417,325		1,649,545	0	622,555	0	0	79,839		100% \ 100% ..
Currency Swap - 122380PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2018	04/19/2028	0	27,633,670	4.11 / 2.78	0	0	421,312	3,645,403		5,283,658	0	3,022,215	0	0	318,120		100% \ 100% ..
Currency Swap - 122381PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	5,028,623	4.71 / 3.24	0	0	85,568	670,290		1,757,307	0	549,094	0	0	126,477		100% \ 100% ..
Currency Swap - 122382PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	26,148,841	4.71 / 3.24	0	0	444,952	3,485,507		9,137,997	0	2,855,290	0	0	657,681		100% \ 100% ..
Currency Swap - 122639PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	30,398,700	4.48 / 3.14	0	0	513,081	4,656,640		6,510,538	0	3,243,170	0	0	347,993		100% \ 100% ..
Currency Swap - 122641PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	1,136,400	4.48 / 3.14	0	0	19,181	174,080		243,385	0	121,240	0	0	13,009		100% \ 100% ..
Currency Swap - 122642PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	10,227,600	4.48 / 3.14	0	0	172,625	1,566,720		2,190,461	0	1,091,160	0	0	117,082		100% \ 100% ..
Currency Swap - 122644PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	9,233,250	4.48 / 3.14	0	0	155,842	1,414,400		1,977,500	0	985,075	0	0	105,699		100% \ 100% ..
Currency Swap - 122930PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	23,007,375	4.74 / 3.19	0	0	430,080	3,288,407		8,763,234	0	2,484,337	0	0	684,191		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 122931PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	26,115,125	4.74 / 3.19	0	0	488,174	3,732,593		9,946,939	0	2,819,913	0	0	776,608		100% \ 100% ..
Currency Swap - 123279PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	43,445,417	4.25 / 2.67	0	0	739,976	4,532,169		6,175,414	0	4,902,571	0	0	504,815		100% \ 100% ..
Currency Swap - 123367PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	20,850,445	4.624 / 1.86	0	0	607,994	1,861,933		2,518,575	0	1,244,550	0	0	165,809		100% \ 100% ..
Currency Swap - 123368PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	37,501,972	4.624 / 1.86	0	0	1,093,548	3,348,905		4,529,953	0	2,238,470	0	0	298,227		100% \ 100% ..
Currency Swap - 123370PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/04/2018	07/11/2028	0	19,900,034	4.89 / 2.34	0	0	545,499	1,777,062		3,272,752	0	1,187,821	0	0	233,975		100% \ 100% ..
Currency Swap - 123407PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AD5 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2018	11/21/2033	0	9,812,458	4.66 / 2.46	0	0	235,754	948,856		1,889,997	0	580,941	0	0	161,904		100% \ 100% ..
Currency Swap - 123432PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AA2 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/12/2018	06/21/2028	0	20,387,000	4.19 / 4.81	0	0	(56,731)	2,045,950		2,506,124	0	1,513,800	0	0	238,474		100% \ 100% ..
Currency Swap - 123434PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AB0 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/12/2018	06/21/2030	0	19,684,000	4.26 / 5.06	0	0	(86,710)	1,975,400		2,567,779	0	1,461,600	0	0	269,051		100% \ 100% ..
Currency Swap - 123436PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AC8 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/12/2018	06/21/2033	0	11,448,004	4.34 / 5.32	0	0	(68,921)	1,148,871		1,579,597	0	850,051	0	0	185,241		100% \ 100% ..
Currency Swap - 123571PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	11,297,955	4.53 / 3.08	0	0	167,861	994,460		2,576,238	0	1,298,109	0	0	256,338		100% \ 100% ..
Currency Swap - 123572PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	26,000,000	4.53 / 3.08	0	0	386,299	2,288,552		5,928,701	0	2,987,339	0	0	589,911		100% \ 100% ..
Currency Swap - 123583PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	10/16/2028	0	3,743,604	4.5075 / 3.06	0	0	57,707	353,675		628,028	0	427,088	0	0	45,052		100% \ 100% ..
Currency Swap - 123588PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AE3 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	08/03/2048	0	4,543,389	4.475 / 1.33	0	0	148,120	753,932		1,040,517	0	552,517	0	0	114,920		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 123589PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AD5 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	08/03/2043	0	4,543,389	4.335 / 1.21	0	0	146,739	753,932		888,915	0	552,517	0	0	103,084		100% \ 100%
Currency Swap - 123629PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	6,130,168	4.2425 / .95	0	0	206,876	1,017,243		996,789	0	745,483	0	0	99,739		100% \ 100%
Currency Swap - 123630PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	7,500,000	4.2425 / .95	0	0	253,105	1,244,553		1,219,529	0	912,067	0	0	122,026		100% \ 100%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	4,790,440	6.89 / 3.9	0	0	154,789	391,750		652,928	0	288,300	0	0	57,274		100% \ 100%
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	3,422,380	6.89 / 3.9	0	0	110,584	279,874		466,464	0	205,967	0	0	40,918		100% \ 100%
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	3,910,880	6.89 / 3.9	0	0	126,369	319,822		533,046	0	235,366	0	0	46,758		100% \ 100%
Currency Swap - 124135PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AJ8 - Severn Trent Water Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2018	11/07/2033	0	15,192,000	4.36 / 2.95	0	0	225,455	1,071,727		2,801,463	0	1,778,974	0	0	250,232		100% \ 100%
Currency Swap - 124157PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2018	09/20/2028	0	10,173,133	6.68 / 3.7	0	0	325,528	805,336		1,353,782	0	613,987	0	0	121,658		100% \ 100%
Currency Swap - 124307PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/23/2018	09/28/2026	0	3,165,000	4.69 / 4.76	0	0	(334)	210,637		222,239	0	213,033	0	0	30,612		100% \ 100%
Currency Swap - 124309PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/23/2018	09/26/2028	0	9,420,000	4.82 / 5	0	0	(11,073)	626,919		818,630	0	634,051	0	0	112,810		100% \ 100%
Currency Swap - 124328PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	17,040,000	6.56 / 3.7	0	0	514,171	1,076,218		1,941,807	0	1,046,303	0	0	204,493		100% \ 100%
Currency Swap - 124329PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	1,053,000	6.56 / 3.7	0	0	31,774	66,506		119,995	0	64,657	0	0	12,637		100% \ 100%
Currency Swap - 124330PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	2,590,000	6.56 / 3.7	0	0	78,152	163,580		295,145	0	159,033	0	0	31,082		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124600PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/20/2018	09/26/2025	0	12,031,178	4.61 / 1.79	0	0	356,617	1,103,285		1,542,983	0	716,239	0	0	99,513		100% \ 100% ..
Currency Swap - 124768PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2018	10/27/2025	0	4,979,332	4.195 / 2.67	0	0	81,262	408,833		595,415	0	575,824	0	0	41,828		100% \ 100% ..
Currency Swap - 124770PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	22,739,010	5.105 / 2.32	0	0	673,245	1,954,316		3,211,941	0	1,362,276	0	0	220,248		100% \ 100% ..
Currency Swap - 124771PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	11,967,900	5.105 / 2.32	0	0	354,339	1,028,588		1,690,495	0	716,988	0	0	115,920		100% \ 100% ..
Currency Swap - 124783PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	14,321,537	4.235 / 2.75	0	0	228,456	1,175,885		1,916,730	0	1,656,184	0	0	139,954		100% \ 100% ..
Currency Swap - 124784PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	25,710,044	4.235 / 2.75	0	0	410,124	2,110,951		3,440,917	0	2,973,184	0	0	251,246		100% \ 100% ..
Currency Swap - 124808PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AC6 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2018	11/02/2043	0	3,050,000	4.91 / 3.35	0	0	49,795	234,093		737,745	0	354,768	0	0	69,615		100% \ 100% ..
Currency Swap - 124866PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	3,641,276	6.67 / 4.95	0	0	70,900	291,302		388,942	0	422,054	0	0	30,398		100% \ 100% ..
Currency Swap - 124867PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	1,180,055	6.67 / 4.95	0	0	22,977	94,404		126,047	0	136,778	0	0	9,851		100% \ 100% ..
Currency Swap - 124868PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	1,584,582	6.67 / 4.95	0	0	30,854	126,767		169,257	0	183,666	0	0	13,228		100% \ 100% ..
Currency Swap - 124906PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	4,629,099	6.67 / 4.95	0	0	90,134	370,328		494,456	0	536,551	0	0	38,644		100% \ 100% ..
Currency Swap - 124911PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	575,888	5.02 / 2.42	0	0	15,857	44,213		90,906	0	34,847	0	0	6,929		100% \ 100% ..
Currency Swap - 124912PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	5,566,913	5.02 / 2.42	0	0	153,286	427,391		878,755	0	336,856	0	0	66,979		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124913PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/11/2018	10/15/2028	0	2,495,513	5.02 / 2.42	0	0	68,714	191,589		393,925	0	151,004	0	0	30,025		100% \ 100% ..
Currency Swap - 125187PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/22/2018	01/03/2026	0	3,024,095	4.75 / 4.39	0	0	8,082	96,975		97,704	0	212,730	0	0	26,225		100% \ 100% ..
Currency Swap - 125188PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/22/2018	01/03/2026	0	14,136,485	4.75 / 4.39	0	0	37,780	453,323		456,727	0	994,430	0	0	122,590		100% \ 100% ..
Currency Swap - 125579PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/19/2018	10/16/2028	0	562,158	4.896 / 2.3	0	0	15,276	37,256		82,871	0	34,403	0	0	6,765		100% \ 100% ..
Currency Swap - 125580PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/19/2018	10/16/2028	0	5,434,200	4.896 / 2.3	0	0	147,669	360,141		801,086	0	332,565	0	0	65,397		100% \ 100% ..
Currency Swap - 125581PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/19/2018	10/16/2028	0	2,436,021	4.896 / 2.3	0	0	66,196	161,442		359,107	0	149,081	0	0	29,316		100% \ 100% ..
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2028	0	16,785,687	5.93 / 3.1	0	0	504,571	1,061,537		1,961,726	0	1,030,597	0	0	204,705		100% \ 100% ..
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2028	0	759,533	5.93 / 3.1	0	0	22,831	48,033		88,766	0	46,633	0	0	9,263		100% \ 100% ..
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2028	0	3,493,853	5.93 / 3.1	0	0	105,024	220,953		408,323	0	214,513	0	0	42,608		100% \ 100% ..
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2028	0	7,139,613	5.93 / 3.1	0	0	214,614	451,513		834,399	0	438,353	0	0	87,069		100% \ 100% ..
Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2028	0	9,797,980	5.93 / 3.1	0	0	294,523	619,630		1,145,080	0	601,570	0	0	119,488		100% \ 100% ..
Currency Swap - 125787PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AB6 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/06/2018	12/19/2030	0	26,199,596	4.21 / 1.31	0	0	744,006	(1,849,150)		(377,038)	0	432,514	0	0	369,770		100% \ 100% ..
Currency Swap - 125788PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AB6 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/06/2018	12/19/2030	0	24,279,960	4.21 / 1.31	0	0	689,493	(1,713,663)		(349,413)	0	400,824	0	0	342,678		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125798PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	12,750,080	5.06 / 2.57	0	0	333,765	796,880		1,817,610	0	783,440	0	0	180,828		100% \ 100% ..
Currency Swap - 125799PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	15,709,920	5.06 / 2.57	0	0	411,247	981,870		2,239,556	0	965,310	0	0	222,805		100% \ 100% ..
Currency Swap - 125814PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	20,850,016	5.015 / 3.6	0	0	291,014	1,206,780		2,822,110	0	2,474,796	0	0	256,330		100% \ 100% ..
Currency Swap - 125815PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	18,899,960	5.015 / 3.6	0	0	263,797	1,093,912		2,558,164	0	2,243,334	0	0	232,356		100% \ 100% ..
Currency Swap - 125816PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	60,155,028	5.015 / 3.6	0	0	839,615	3,481,717		8,142,157	0	7,140,112	0	0	739,546		100% \ 100% ..
Currency Swap - 125843PR - Receive: Fixed USD Pay: Fixed GBP	G9530#AA7 - Wellington College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2018	02/11/2059	0	29,582,910	4.8175 / 3.3	0	0	407,626	1,261,953		10,252,882	0	3,568,078	0	0	888,878		100% \ 100% ..
Currency Swap - 125909PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	7,893,750	4.63 / 3.18	0	0	111,000	375,625		1,936,611	0	947,188	0	0	213,273		100% \ 100% ..
Currency Swap - 125910PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	6,732,548	4.63 / 3.18	0	0	94,672	320,369		1,651,728	0	807,852	0	0	181,900		100% \ 100% ..
Currency Swap - 125911PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	20,673,037	4.63 / 3.18	0	0	290,700	983,729		5,071,815	0	2,480,601	0	0	558,544		100% \ 100% ..
Currency Swap - 126026PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	20,849,966	5.44 / 2.73	0	0	589,018	1,147,357		2,016,435	0	1,291,354	0	0	182,177		100% \ 100% ..
Currency Swap - 126269PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	14,019,952	4.11 / 1.49	0	0	378,005	888,935		972,431	0	860,637	0	0	72,781		100% \ 100% ..
Currency Swap - 126270PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	33,179,948	4.11 / 1.49	0	0	894,596	2,103,775		2,301,379	0	2,036,803	0	0	172,245		100% \ 100% ..
Currency Swap - 126334PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	8,905,666	4.63 / 3.18	0	0	125,230	423,777		2,184,870	0	1,068,609	0	0	240,613		100% \ 100% ..
Currency Swap - 126335PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	5,115,956	5.44 / 2.73	0	0	144,527	281,527		494,773	0	316,860	0	0	44,701		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 126336PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	6,190,054	5.015 / 3.6	0	0	86,398	358,275		837,842	0	734,730	0	0	76,101		100% \ 100% ..
Currency Swap - 126540PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AB0 - Ardex Group GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/24/2019	02/28/2031	0	1,969,938	4.69 / 2.39	0	0	47,197	119,219		308,437	0	121,300	0	0	28,148		100% \ 100% ..
Currency Swap - 126878PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	4,250,021	3.46 / .94	0	0	108,815	265,976		418,665	0	261,123	0	0	37,735		100% \ 100% ..
Currency Swap - 126879PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	21,512,982	3.46 / .94	0	0	550,803	1,346,333		2,119,220	0	1,321,768	0	0	191,007		100% \ 100% ..
Currency Swap - 126886PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	1,824,902	3.65 / 1.33	0	0	43,379	114,207		243,861	0	112,123	0	0	22,634		100% \ 100% ..
Currency Swap - 126887PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	21,748,310	3.65 / 1.33	0	0	516,971	1,361,060		2,906,218	0	1,336,227	0	0	269,741		100% \ 100% ..
Currency Swap - 126888PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	44,937,620	3.65 / 1.33	0	0	1,068,196	2,812,302		6,004,995	0	2,760,989	0	0	557,354		100% \ 100% ..
Currency Swap - 127337PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AB8 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/20/2019	04/17/2031	0	39,071,520	4.56 / 2.14	0	0	984,281	2,358,120		5,456,101	0	2,406,280	0	0	562,674		100% \ 100% ..
Currency Swap - 127490PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	3,390,600	3.66 / 1.27	0	0	83,121	188,850		355,831	0	209,850	0	0	34,938		100% \ 100% ..
Currency Swap - 127491PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	7,878,227	3.66 / 1.27	0	0	193,137	438,802		826,790	0	487,597	0	0	81,181		100% \ 100% ..
Currency Swap - 127492PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	2,825,500	3.66 / 1.27	0	0	69,268	157,375		296,526	0	174,875	0	0	29,115		100% \ 100% ..
Currency Swap - 127493PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	10,171,800	3.69 / 1.36	0	0	243,705	566,550		1,044,513	0	629,550	0	0	104,815		100% \ 100% ..
Currency Swap - 127494PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	23,634,680	3.69 / 1.36	0	0	566,260	1,316,407		2,426,979	0	1,462,791	0	0	243,544		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 127495PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/22/2019	03/30/2027	0	8,476,500	3.69 / 1.36	0	0	203,087	472,125		870,428	0	524,625	0	0	87,346		100% \ 100% ..
Currency Swap - 127933PR - Receive: Fixed USD Pay: Fixed AUD	Q2309*AB2 - Charter Hall Wholesale Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/15/2019	06/13/2029	0	12,048,131	3.43 / 3.33	0	0	7,310	253,068		738,983	0	850,518	0	0	153,011		100% \ 100% ..
Currency Swap - 128041PR - Receive: Fixed USD Pay: Fixed GBP	227047B85 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/16/2019	06/07/2027	0	5,112,140	3.556 / 2.46	0	0	55,821	309,802		537,650	0	605,033	0	0	53,832		100% \ 100% ..
Currency Swap - 128085PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/16/2019	05/24/2029	0	6,701,963	4.38 / 1.87	0	0	171,575	304,226		583,803	0	419,322	0	0	84,760		100% \ 100% ..
Currency Swap - 128086PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/16/2019	05/24/2029	0	16,070,020	4.38 / 1.87	0	0	411,405	729,475		1,399,847	0	1,005,454	0	0	203,237		100% \ 100% ..
Currency Swap - 128115PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/22/2019	02/22/2050	0	6,074,053	4.37 / 2.42	0	0	122,416	265,332		1,383,697	0	380,717	0	0	158,224		100% \ 100% ..
Currency Swap - 128116PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/22/2019	02/22/2050	0	2,168,053	4.37 / 2.42	0	0	43,695	94,707		493,892	0	135,892	0	0	56,476		100% \ 100% ..
Currency Swap - 128117PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/22/2019	02/22/2050	0	8,845,974	4.37 / 2.42	0	0	178,282	386,417		2,015,153	0	554,459	0	0	230,431		100% \ 100% ..
Currency Swap - 128118PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/22/2019	02/22/2050	0	21,191,947	4.37 / 2.42	0	0	427,102	925,724		4,827,623	0	1,328,295	0	0	552,034		100% \ 100% ..
Currency Swap - 128227PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/31/2019	07/11/2026	0	6,012,972	4.26 / 1.9	0	0	145,946	260,602		493,546	0	377,024	0	0	56,483		100% \ 100% ..
Currency Swap - 128228PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/31/2019	07/11/2026	0	14,404,962	4.26 / 1.9	0	0	349,636	624,310		1,182,362	0	903,215	0	0	135,314		100% \ 100% ..
Currency Swap - 128494PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/19/2019	07/09/2031	0	10,939,008	5.76 / 3.32	0	0	280,186	522,648		1,450,881	0	682,712	0	0	159,689		100% \ 100% ..
Currency Swap - 128495PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/19/2019	07/09/2031	0	4,925,019	5.76 / 3.32	0	0	126,147	235,309		653,223	0	307,374	0	0	71,896		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 128496PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/19/2019	07/09/2031	0	9,917,959	5.76 / 3.32	0	0	254,034	473,864		1,315,455	0	618,988	0	0	144,783		100% \ 100% ..
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/28/2019	07/25/2024	0	2,436,471	6.36 / 5.4	0	0	24,520	130,909		140,257	0	290,471	0	0	15,251		100% \ 100% ..
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/28/2019	07/25/2024	0	2,012,729	6.36 / 5.4	0	0	20,256	108,141		115,864	0	239,954	0	0	12,598		100% \ 100% ..
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/10/2019	06/30/2042	0	2,022,901	3.3675 / 3.365	0	0	(1,533)	64,422		33,116	0	142,333	0	0	44,664		100% \ 100% ..
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/10/2019	06/30/2042	0	8,440,472	3.3675 / 3.365	0	0	(6,397)	268,797		138,177	0	593,880	0	0	186,361		100% \ 100% ..
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/10/2019	06/30/2042	0	20,332,820	3.3675 / 3.365	0	0	(15,409)	647,523		332,863	0	1,430,638	0	0	448,937		100% \ 100% ..
Currency Swap - 128767PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/09/2019	08/20/2026	0	6,651,269	4.08 / 2.98	0	0	65,646	233,677		491,068	0	808,534	0	0	63,424		100% \ 100% ..
Currency Swap - 128768PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/09/2019	08/20/2026	0	26,424,056	4.08 / 2.98	0	0	260,797	928,350		1,950,907	0	3,212,133	0	0	251,969		100% \ 100% ..
Currency Swap - 128871PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AB7 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/17/2019	08/28/2029	0	19,081,656	3.34 / 3.31	0	0	(8,597)	679,501		347,766	0	1,337,385	0	0	246,194		100% \ 100% ..
Currency Swap - 129045PR - Receive: Fixed USD Pay: Fixed EUR	750000296 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/29/2019	07/31/2029	0	1,293,999	4.05 / 1.6	0	0	32,351	52,521		163,180	0	81,369	0	0	16,601		100% \ 100% ..
Currency Swap - 129054PR - Receive: Fixed USD Pay: Fixed GBP	G9434#AA6 - The Warden and Council Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/29/2019	08/28/2048	0	11,914,058	4.71 / 3.3	0	0	146,894	220,667		2,225,811	0	1,473,218	0	0	301,749		100% \ 100% ..
Currency Swap - 129055PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/24/2019	08/23/2034	0	1,002,986	4.2 / 1.9	0	0	23,806	42,781		166,908	0	62,934	0	0	17,113		100% \ 100% ..
Currency Swap - 129056PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/24/2019	08/23/2034	0	5,246,026	4.2 / 1.9	0	0	124,513	223,761		872,998	0	329,171	0	0	89,510		100% \ 100% ..
Currency Swap - 129057PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/24/2019	08/23/2034	0	19,833,964	4.2 / 1.9	0	0	470,754	845,986		3,300,597	0	1,244,515	0	0	338,417		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 129066PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/26/2019	08/07/2029	0	1,005,777	3.37 / 2.24	0	0	10,310	31,428		95,921	0	122,756	0	0	12,922		100% \ 100% ..
Currency Swap - 129067PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/26/2019	08/07/2029	0	5,025,160	3.37 / 2.24	0	0	51,512	157,024		479,251	0	613,323	0	0	64,560		100% \ 100% ..
Currency Swap - 129068PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/26/2019	08/07/2029	0	19,002,977	3.37 / 2.24	0	0	194,796	593,795		1,812,321	0	2,319,321	0	0	244,137		100% \ 100% ..
Currency Swap - 129103PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/31/2019	12/05/2044	0	3,484,962	3.7375 / 3.87	0	0	(8,792)	54,879		382,115	0	247,336	0	0	81,600		100% \ 100% ..
Currency Swap - 129104PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/31/2019	12/05/2044	0	6,025,305	3.7375 / 3.87	0	0	(15,200)	94,883		660,655	0	427,631	0	0	141,081		100% \ 100% ..
Currency Swap - 129139PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\F8 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/01/2019	09/21/2023	0	1,214,600	3.0975 / 2.62	(45,498)	0	4,134	3,598		9,942	0	153,859	11,188	0	5,164		100% \ 100% ..
Currency Swap - 129157PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/01/2019	02/16/2027	0	12,452,079	5.26 / 4.03	(199,612)	0	115,509	5,220		748,991	0	1,571,091	25,585	0	126,472		100% \ 100% ..
Currency Swap - 129158PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/01/2019	02/16/2027	0	1,797,972	5.26 / 4.03	(28,822)	0	16,679	754		108,148	0	226,852	3,694	0	18,261		100% \ 100% ..
Currency Swap - 129246PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	1,203,659	3.93 / 1.72	0	0	27,296	54,124		171,240	0	75,343	0	0	17,791		100% \ 100% ..
Currency Swap - 129247PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	9,174,675	3.93 / 1.72	0	0	208,063	412,553		1,305,250	0	574,290	0	0	135,612		100% \ 100% ..
Currency Swap - 129248PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	41,798,523	3.93 / 1.72	0	0	947,904	1,879,531		5,946,535	0	2,616,382	0	0	617,829		100% \ 100% ..
Currency Swap - 129327PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/12/2019	09/05/2031	0	3,700,620	4.5175 / 2.25	0	0	87,219	178,695		460,931	0	230,835	0	0	54,514		100% \ 100% ..
Currency Swap - 129328PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/12/2019	09/05/2031	0	17,381,700	4.5175 / 2.25	0	0	409,666	839,325		2,164,979	0	1,084,225	0	0	256,050		100% \ 100% ..
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/05/2018	06/30/2042	0	22,902,951	4.397 / 4.115	4,484	0	44,176	860,350		1,198,684	0	1,602,262	(205)	0	505,683		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 129924CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	104,895	152,623		1,233,091	0	312,713	(933)	0	126,155		100% \ 100% ..
Currency Swap - 129925CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	104,895	152,623		1,233,091	0	312,713	(933)	0	126,155		100% \ 100% ..
Currency Swap - 129926CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	104,895	152,623		1,233,091	0	312,713	(933)	0	126,155		100% \ 100% ..
Currency Swap - 129952PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2019	01/24/2050	0	2,947,339	3.7325 / 2.44	0	0	35,192	79,626		672,921	0	361,295	0	0	76,666		99% \ 100% ....
Currency Swap - 129953PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2019	01/24/2050	0	3,153,801	3.7325 / 2.44	0	0	37,657	85,203		720,060	0	386,604	0	0	82,036		99% \ 100% ....
Currency Swap - 129954PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2019	01/24/2050	0	30,259,679	3.7325 / 2.44	0	0	361,305	817,498		6,908,732	0	3,709,338	0	0	787,108		99% \ 100% ....
Currency Swap - 130119PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	57,291	69,032		314,567	0	178,512	0	0	41,304		100% \ 100% ..
Currency Swap - 130120PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	57,291	69,032		314,567	0	178,512	0	0	41,304		100% \ 100% ..
Currency Swap - 130121PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/02/2019	05/07/2030	0	5,247,169	3.385 / 1.33	0	0	108,515	129,705		513,024	0	335,410	0	0	71,138		100% \ 100% ..
Currency Swap - 130122PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/02/2019	05/07/2030	0	7,578,028	3.385 / 1.33	0	0	156,719	187,321		740,916	0	484,404	0	0	102,739		100% \ 100% ..
Currency Swap - 130123PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/02/2019	05/07/2030	0	46,286,701	3.385 / 1.33	0	0	957,239	1,144,161		4,525,525	0	2,958,745	0	0	627,528		100% \ 100% ..
Currency Swap - 130215PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	1,604,655	3.33 / 2.55	0	0	12,162	81,784		152,026	0	191,862	0	0	20,973		100% \ 100% ..
Currency Swap - 130216PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	2,458,950	3.33 / 2.55	0	0	18,637	125,324		232,962	0	294,007	0	0	32,139		100% \ 100% ..
Currency Swap - 130217PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	16,980,698	3.33 / 2.55	0	0	128,702	865,446		1,608,759	0	2,030,315	0	0	221,943		100% \ 100% ..

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 130218PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/11/2019	10/31/2031	0	1,789,710	3.44 / 2.62	0	0	14,270	91,215		189,588	0	213,989	0	0	26,596		100% \ 100% ..
Currency Swap - 130219PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/11/2019	10/31/2031	0	2,745,405	3.44 / 2.62	0	0	21,890	139,924		290,828	0	328,257	0	0	40,798		100% \ 100% ..
Currency Swap - 130220PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/11/2019	10/31/2031	0	18,960,533	3.44 / 2.62	0	0	151,178	966,351		2,008,537	0	2,267,036	0	0	281,762		100% \ 100% ..
Currency Swap - 130378PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	9,023	66,038		116,211	0	128,969	0	0	14,237		100% \ 100% ..
Currency Swap - 130379PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	9,023	66,038		116,211	0	128,969	0	0	14,237		100% \ 100% ..
Currency Swap - 130399PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/16/2019	08/15/2029	0	5,335,737	2.8705 / 2.547	0	0	11,063	(40,831)		65,032	0	387,693	0	0	68,662		100% \ 100% ..
Currency Swap - 130400PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/16/2019	08/15/2029	0	30,044,874	2.8705 / 2.547	0	0	62,293	(229,912)		366,188	0	2,183,052	0	0	386,624		100% \ 100% ..
Currency Swap - 130461PR - Receive: Fixed USD Pay: Fixed AUD	752000284 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/23/2019	10/22/2029	0	10,960,000	3.115 / 3.006	0	0	43,226	109,600		612,205	0	782,400	0	0	142,997		100% \ 100% ..
Currency Swap - 130585PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2019	11/25/2024	0	5,656,866	5.46 / 4.64	0	0	50,924	372,526		436,834	0	665,759	0	0	38,993		100% \ 100% ..
Currency Swap - 130586PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2019	11/25/2024	0	1,582,583	5.46 / 4.64	0	0	14,247	104,219		122,210	0	186,255	0	0	10,909		100% \ 100% ..
Currency Swap - 130603PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2019	07/31/2025	0	3,665,019	6.365 / 6.39	0	0	10,255	275,639		272,671	0	247,040	0	0	29,453		100% \ 100% ..
Currency Swap - 130604PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2019	07/31/2025	0	3,665,019	6.365 / 6.39	0	0	10,255	275,639		272,671	0	247,040	0	0	29,453		100% \ 100% ..
Currency Swap - 130909PR - Receive: Fixed USD Pay: Fixed EUR	243435A*5 - Dechra Pharmaceuticals plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/19/2019	01/22/2027	0	7,755,529	3.1988 / 1.19	0	0	157,399	280,510		542,622	0	489,930	0	0	78,127		100% \ 100% ..
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/19/2019	02/15/2042	0	967,386	3.912 / 4.166	0	0	(3,657)	20,312		(18,863)	0	68,829	0	0	21,152		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	967,386	3.912 / 4.166	0	0	(3,657)	20,312		(18,863)	0	68,829	0	0	21,152		100% \ 100% ..
Currency Swap - 130973PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	27,829,464	5.4 / 3.25	0	0	606,592	933,697		2,312,395	0	1,762,810	0	0	366,378		100% \ 100% ..
Currency Swap - 130974PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	5,183,584	5.4 / 3.25	0	0	112,985	173,913		430,712	0	328,345	0	0	68,242		100% \ 100% ..
Currency Swap - 130975PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	18,773,100	5.4 / 3.25	0	0	409,193	629,850		1,559,887	0	1,189,150	0	0	247,150		100% \ 100% ..
Currency Swap - 131165PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	3,916,614	3.485 / 2.8	0	0	29,312	331,972		430,593	0	451,619	0	0	39,363		100% \ 100% ..
Currency Swap - 131166PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	9,788,906	3.485 / 2.8	0	0	73,261	829,707		1,076,193	0	1,128,744	0	0	98,381		100% \ 100% ..
Currency Swap - 131226PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,433,746	3.45 / 1.4	0	0	196,807	356,785		770,532	0	594,925	0	0	108,574		100% \ 100% ..
Currency Swap - 131227PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,120,952	3.45 / 1.4	0	0	190,282	344,955		744,983	0	575,199	0	0	104,974		100% \ 100% ..
Currency Swap - 131228PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	11,101,983	3.45 / 1.4	0	0	231,610	419,878		906,790	0	700,130	0	0	127,774		100% \ 100% ..
Currency Swap - 131229PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	25,803,320	3.45 / 1.4	0	0	538,310	975,883		2,107,569	0	1,627,247	0	0	296,973		100% \ 100% ..
Currency Swap - 131289PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	3,334,500	3.76 / 1.7	0	0	70,221	132,750		362,772	0	209,850	0	0	44,365		100% \ 100% ..
Currency Swap - 131290PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	8,892,000	3.76 / 1.7	0	0	187,257	354,000		967,392	0	559,600	0	0	118,306		100% \ 100% ..
Currency Swap - 131291PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	22,230,000	3.76 / 1.7	0	0	468,143	885,000		2,418,481	0	1,399,000	0	0	295,764		100% \ 100% ..
Currency Swap - 131403PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	7,695,322	3.66 / 1.6	0	0	161,239	320,624		711,797	0	483,355	0	0	115,413		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 131404PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	24,177,342	3.66 / 1.6	0	0	506,584	1,007,344		2,236,341	0	1,518,615	0	0	362,606		100% \ 100% ..
Currency Swap - 131405PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	51,651,087	3.66 / 1.6	0	0	1,082,236	2,152,032		4,777,590	0	3,244,281	0	0	774,651		100% \ 100% ..
Currency Swap - 131458PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,073,784	3.88 / 2.55	0	0	29,408	207,090		290,093	0	281,565	0	0	27,370		100% \ 100% ..
Currency Swap - 131459PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	829,514	3.88 / 2.55	0	0	11,763	82,836		116,037	0	112,626	0	0	10,948		100% \ 100% ..
Currency Swap - 131460PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,244,271	3.88 / 2.55	0	0	17,645	124,254		174,056	0	168,939	0	0	16,422		100% \ 100% ..
Currency Swap - 131461PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	8,709,894	3.88 / 2.55	0	0	123,512	869,777		1,218,390	0	1,182,575	0	0	114,955		100% \ 100% ..
Currency Swap - 131462PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	4,147,569	3.88 / 2.55	0	0	58,815	414,180		580,186	0	563,131	0	0	54,741		100% \ 100% ..
Currency Swap - 131480PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	5,095,263	3.91 / 1.66	0	0	116,506	195,866		586,489	0	320,321	0	0	67,249		100% \ 100% ..
Currency Swap - 131481PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,038,105	3.91 / 1.66	0	0	46,602	78,346		234,596	0	128,129	0	0	26,899		100% \ 100% ..
Currency Swap - 131482PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,057,158	3.91 / 1.66	0	0	69,903	117,520		351,894	0	192,193	0	0	40,349		100% \ 100% ..
Currency Swap - 131483PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	21,400,105	3.91 / 1.66	0	0	489,324	822,638		2,463,254	0	1,345,350	0	0	282,444		100% \ 100% ..
Currency Swap - 131484PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	10,190,526	3.91 / 1.66	0	0	233,011	391,732		1,172,978	0	640,643	0	0	134,497		100% \ 100% ..
Currency Swap - 131495PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,165,377	4.08 / 1.94	0	0	69,355	136,101		362,463	0	198,546	0	0	41,777		100% \ 100% ..
Currency Swap - 131496PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,266,151	4.08 / 1.94	0	0	27,742	54,440		144,985	0	79,418	0	0	16,711		100% \ 100% ..

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 131497PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,899,226	4.08 / 1.94	0	0	41,613	81,661		217,477	0	119,127	0	0	25,066		100% \ 100% ..
Currency Swap - 131498PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	13,294,584	4.08 / 1.94	0	0	291,292	571,624		1,522,343	0	833,892	0	0	175,465		100% \ 100% ..
Currency Swap - 131499PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	6,330,754	4.08 / 1.94	0	0	138,711	272,202		724,925	0	397,091	0	0	83,555		100% \ 100% ..
Currency Swap - 131680PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	1,040,006	2.905 / 2.682	0	0	1,651	23,459		52,129	0	73,301	0	0	11,702		100% \ 100% ..
Currency Swap - 131681PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	11,379,708	2.905 / 2.682	0	0	18,060	256,691		570,391	0	802,058	0	0	128,047		100% \ 100% ..
Currency Swap - 131686PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,297,024	3.09 / 1.07	0	0	26,628	55,545		98,574	0	81,369	0	0	13,018		100% \ 100% ..
Currency Swap - 131687PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,037,619	3.09 / 1.07	0	0	21,302	44,436		78,859	0	65,095	0	0	10,414		100% \ 100% ..
Currency Swap - 131688PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	778,214	3.09 / 1.07	0	0	15,977	33,327		59,144	0	48,822	0	0	7,811		100% \ 100% ..
Currency Swap - 131952PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	827,536	2.93 / .99	0	0	16,201	24,857		50,683	0	52,609	0	0	8,306		100% \ 100% ..
Currency Swap - 131953PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	1,379,226	2.93 / .99	0	0	27,001	41,428		84,472	0	87,682	0	0	13,843		100% \ 100% ..
Currency Swap - 131954PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	1,103,381	2.93 / .99	0	0	21,601	33,143		67,578	0	70,146	0	0	11,075		100% \ 100% ..
Currency Swap - 132209PR - Receive: Fixed USD Pay: Fixed EUR	G49408AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/12/2020	03/11/2030	0	5,776,028	3.786 / 1.83	0	0	113,154	116,401		492,792	0	370,945	0	0	77,473		100% \ 100% ..
Currency Swap - 132237PR - Receive: Fixed USD Pay: Fixed AUD	87124VE@4 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/12/2020	06/16/2050	0	4,999,935	3.4675 / 3.53	0	0	(11,258)	(28,548)		357,916	0	362,594	0	0	131,003		100% \ 100% ..
Currency Swap - 132238PR - Receive: Fixed USD Pay: Fixed AUD	87124VE@4 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/12/2020	06/16/2050	0	17,351,088	3.4675 / 3.53	0	0	(39,067)	(99,068)		1,242,063	0	1,258,295	0	0	454,616		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 132368CM - Receive: Fixed USD Pay: Fixed EUR	260543DB6 - DOW CHEMICAL CO/THE CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/18/2020	09/15/2039	0	8,640,000	3.695 / 1.875	109,642	0	151,738	197,129		1,206,793	0	553,109	(4,837)	0	176,576		100% \ 100% ..
Currency Swap - 132370CM - Receive: Fixed USD Pay: Fixed EUR	260543DB6 - DOW CHEMICAL CO/THE CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/18/2020	09/15/2039	0	432,000	3.695 / 1.875	5,482	0	7,587	9,856		60,340	0	27,655	(242)	0	8,829		100% \ 100% ..
Currency Swap - 132427PR - Receive: Fixed USD Pay: Fixed EUR	G49368AB8 - IPUT Property Fund Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/20/2020	05/19/2032	0	10,811,000	3.084 / 1.25	0	0	197,887	138,500		1,004,814	0	699,500	0	0	165,592		100% \ 100% ..
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/19/2020	12/31/2037	0	4,176,862	3.745 / 2.948	0	0	34,352	297,656		473,286	0	488,730	0	0	80,885		100% \ 100% ..
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/19/2020	12/31/2037	0	24,528,779	3.745 / 2.948	0	0	201,731	1,747,997		2,779,388	0	2,870,087	0	0	474,998		100% \ 100% ..
Currency Swap - 132501PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/25/2020	02/27/2027	0	3,391,298	3.04 / 1.25	0	0	60,914	53,634		148,176	0	218,758	0	0	34,568		100% \ 100% ..
Currency Swap - 132502PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/25/2020	02/27/2027	0	14,695,626	3.04 / 1.25	0	0	263,962	232,414		642,095	0	947,952	0	0	149,793		100% \ 100% ..
Currency Swap - 132626PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/03/2020	03/28/2028	0	4,112,331	3.49 / 3	0	0	21,880	251,022		352,978	0	486,476	0	0	47,076		100% \ 100% ..
Currency Swap - 132628PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/03/2020	03/28/2028	0	153,732	3.49 / 3	0	0	818	9,384		13,195	0	18,186	0	0	1,760		100% \ 100% ..
Currency Swap - 132629PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/03/2020	03/28/2028	0	1,383,588	3.49 / 3	0	0	7,361	84,456		118,759	0	163,674	0	0	15,839		100% \ 100% ..
Currency Swap - 132631PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/03/2020	03/28/2028	0	1,249,073	3.49 / 3	0	0	6,646	76,245		107,213	0	147,761	0	0	14,299		100% \ 100% ..
Currency Swap - 134042PR - Receive: Fixed USD Pay: Fixed EUR	G8357*\D6 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2020	05/07/2026	0	13,049,964	3.38 / 2.36	0	0	132,097	154,062		99,611	0	845,227	0	0	119,465		100% \ 100% ..
Currency Swap - 134043PR - Receive: Fixed USD Pay: Fixed EUR	G8357*\D6 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2020	05/07/2026	0	44,730,036	3.38 / 2.36	0	0	452,776	528,063		341,427	0	2,897,098	0	0	409,478		100% \ 100% ..
Currency Swap - 135051PR - Receive: Fixed USD Pay: Fixed EUR	E80008AA4 - Mecalux Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2020	07/14/2032	0	24,838,000	3.8325 / 2.6	0	0	335,254	1,358,500		1,973,707	0	1,538,900	0	0	383,537		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 135297PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AH3 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	2,110,133	3.04 / 1.83	0	0	27,408	137,429		232,660	0	129,296	0	0	44,528		99% \ 99%
Currency Swap - 135298PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AH3 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	10,320,521	3.04 / 1.83	0	0	134,051	672,154		1,137,924	0	632,376	0	0	217,784		99% \ 99%
Currency Swap - 135357PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	23,299,983	3.28 / 2.07	0	0	303,739	1,587,849		2,471,368	0	1,423,063	0	0	418,698		99% \ 99%
Currency Swap - 135358PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	56,485,091	3.28 / 2.07	0	0	736,340	3,849,351		5,991,226	0	3,449,866	0	0	1,015,030		99% \ 99%
Currency Swap - 135360PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	5,525,042	3.28 / 2.07	0	0	72,024	376,521		586,027	0	337,446	0	0	99,284		99% \ 99%
Currency Swap - 135528PR - Receive: Fixed USD Pay: Fixed AUD	Q0846#AE6 - Australian Lab Service Pty Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2020	11/25/2030	0	5,839,824	2.562 / 3.09	0	0	(29,978)	277,638		359,221	0	401,078	0	0	82,073		100% \ 100%
Currency Swap - 135986PR - Receive: Fixed USD Pay: Fixed EUR	750000353 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2020	09/03/2027	0	20,065,690	2.75 / 1.65	0	0	250,957	2,033,434		2,004,449	0	1,181,875	0	0	216,921		100% \ 100%
Currency Swap - 136123PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	1,763,816	2.84 / 1.62	0	0	23,871	182,471		212,230	0	103,645	0	0	25,331		100% \ 100%
Currency Swap - 136125PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	12,710,615	2.84 / 1.62	0	0	172,025	1,314,946		1,529,398	0	746,898	0	0	182,542		100% \ 100%
Currency Swap - 136126PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	1,680,488	2.84 / 1.62	0	0	22,744	173,851		202,204	0	98,748	0	0	24,134		100% \ 100%
Currency Swap - 136134PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2020	12/13/2032	0	1,662,036	2.8975 / 1.66	0	0	22,952	171,942		214,057	0	97,664	0	0	26,215		100% \ 100%
Currency Swap - 136135PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2020	12/13/2032	0	11,982,328	2.8975 / 1.66	0	0	165,474	1,239,603		1,543,231	0	704,103	0	0	188,998		100% \ 100%
Currency Swap - 136373PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AA0 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	8,018,165	2.714 / 3.2067	0	0	(33,903)	594,931		912,954	0	535,274	0	0	143,379		100% \ 100%
Currency Swap - 136374PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AA0 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	1,465,659	2.714 / 3.2067	0	0	(6,197)	108,749		166,881	0	97,844	0	0	26,209		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 136377PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AB8 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	10,987,500	2.699 / 3.2067	0	0	(48,107)	815,250		1,234,564	0	733,500	0	0	196,476		100% \ 100% ..
Currency Swap - 136435PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AK4 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	3,220,009	4.436 / 4.869	0	0	(14,958)	141,412		291,415	0	221,991	0	0	50,714		100% \ 100% ..
Currency Swap - 136462PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AK4 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	10,300,029	4.436 / 4.869	0	0	(47,847)	452,342		932,165	0	710,096	0	0	162,222		100% \ 100% ..
Currency Swap - 136463PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AK4 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	1,049,977	4.436 / 4.869	0	0	(4,878)	46,111		95,024	0	72,387	0	0	16,537		100% \ 100% ..
Currency Swap - 136515CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2020	04/15/2050	0	21,448,305	3.2925 / 1.625	594,337	0	372,967	2,437,182		4,885,636	0	1,246,509	(15,763)	0	560,231		100% \ 100% ..
Currency Swap - 136516CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2020	04/15/2050	0	11,730,000	3.07 / 1.625	(343,056)	0	177,875	761,664		2,226,071	0	718,601	9,567	0	306,388		100% \ 100% ..
Currency Swap - 136546PR - Receive: Fixed USD Pay: Fixed EUR	L96198AB5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	12,757,291	3.018 / 1.7	0	0	185,729	1,153,082		1,726,938	0	760,566	0	0	228,458		100% \ 100% ..
Currency Swap - 136548PR - Receive: Fixed USD Pay: Fixed EUR	L96198AF6 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	153,412	824,460		1,539,048	0	539,738	0	0	191,259		100% \ 100% ..
Currency Swap - 136549PR - Receive: Fixed USD Pay: Fixed EUR	L96198AE9 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	5,047,223	4.17 / 2.67	0	0	86,721	459,327		868,999	0	300,701	0	0	106,555		100% \ 100% ..
Currency Swap - 136551PR - Receive: Fixed USD Pay: Fixed EUR	L96198AD1 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	1,224,572	3.765 / 2.31	0	0	20,129	111,443		202,427	0	72,957	0	0	25,853		100% \ 100% ..
Currency Swap - 136582CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/06/2020	04/15/2050	0	12,969,000	3.055 / 1.625	(648,056)	0	195,743	679,115		2,476,258	0	804,865	18,124	0	338,751		100% \ 100% ..
Currency Swap - 136585CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/06/2020	04/15/2050	0	5,895,000	3.046 / 1.625	(308,188)	0	88,444	297,148		1,116,508	0	366,590	8,631	0	153,978		100% \ 100% ..
Currency Swap - 136598CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	(249,724)	0	88,889	336,336		1,120,153	0	363,437	6,953	0	153,717		100% \ 100% ..
Currency Swap - 136599CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	(249,724)	0	88,889	336,336		1,120,153	0	363,437	6,953	0	153,717		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 136615PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AD1 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2020	11/26/2040	0	7,094,749	2.89 / 1.5	0	0	106,822	662,647		1,007,503	0	421,575	0	0	150,097		100% \ 100% ..
Currency Swap - 136619PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AD1 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2020	11/26/2040	0	46,351,661	2.89 / 1.5	0	0	697,893	4,329,226		6,582,255	0	2,754,246	0	0	980,620		100% \ 100% ..
Currency Swap - 136626PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	15,324,456	2.55 / 1.18	0	0	224,371	1,417,121		2,134,037	0	911,518	0	0	327,523		100% \ 100% ..
Currency Swap - 136627PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	18,519,648	2.55 / 1.18	0	0	271,153	1,712,595		2,578,989	0	1,101,573	0	0	395,813		100% \ 100% ..
Currency Swap - 136628PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	72,440,424	2.55 / 1.18	0	0	1,060,626	6,698,891		10,087,831	0	4,308,850	0	0	1,548,240		100% \ 100% ..
Currency Swap - 136950PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AB5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	20,022,365	3.018 / 1.7	0	0	291,499	1,809,743		2,710,401	0	1,193,697	0	0	358,562		100% \ 100% ..
Currency Swap - 136951PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AB5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	60,282,981	3.018 / 1.7	0	0	877,639	5,448,743		8,160,428	0	3,593,961	0	0	1,079,552		100% \ 100% ..
Currency Swap - 136956PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AD1 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	4,364,193	3.765 / 2.31	0	0	71,738	397,167		721,418	0	260,008	0	0	92,135		100% \ 100% ..
Currency Swap - 136962PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AD1 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	1,203,887	3.765 / 2.31	0	0	19,789	109,561		199,007	0	71,725	0	0	25,416		100% \ 100% ..
Currency Swap - 136964PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AF6 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	153,412	824,460		1,539,048	0	539,738	0	0	191,259		100% \ 100% ..
Currency Swap - 136965PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AF6 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	11,777,238	4.035 / 2.55	0	0	199,435	1,071,798		2,000,762	0	701,659	0	0	248,636		100% \ 100% ..
Currency Swap - 136971PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AE9 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	8,315,507	4.17 / 2.67	0	0	142,877	756,760		1,431,712	0	495,418	0	0	175,554		100% \ 100% ..
Currency Swap - 137073PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	8,269,065	2.77 / 2	0	0	66,454	627,041		1,170,737	0	962,797	0	0	176,510		98% \ 99% .....
Currency Swap - 137074PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AB6 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2020	10/02/2051	0	57,704,874	3.4425 / 2.5	0	0	587,027	4,375,746		12,621,153	0	6,718,787	0	0	1,547,184		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 137097CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	7,094,400	3.16 / 1.625	(338,784)	0	114,841	403,696		1,496,687	0	438,162	9,476	0	185,306		100% \ 100% ..
Currency Swap - 137098CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	3,547,200	3.16 / 1.625	(169,392)	0	57,421	201,848		748,343	0	219,081	4,738	0	92,653		100% \ 100% ..
Currency Swap - 137112PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	4,861,476	2.77 / 2	0	0	39,069	368,645		688,289	0	566,039	0	0	103,772		98% \ 99% .....
Currency Swap - 137113PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	19,902,766	2.77 / 2	0	0	159,948	1,509,222		2,817,839	0	2,317,351	0	0	424,841		98% \ 99% .....
Currency Swap - 137137PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	110,889,216	3.175 / 1.72	0	0	1,765,876	9,841,986		14,626,351	0	6,622,866	0	0	1,739,590		100% \ 100% ..
Currency Swap - 137138PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	16,941,408	3.175 / 1.72	0	0	269,787	1,503,637		2,234,582	0	1,011,827	0	0	265,771		100% \ 100% ..
Currency Swap - 137206PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	7,638,246	3.115 / 1.65	0	0	121,645	664,835		1,016,345	0	457,053	0	0	120,885		100% \ 99% ....
Currency Swap - 137207PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	2,184,861	3.115 / 1.65	0	0	34,796	190,171		290,718	0	130,737	0	0	34,578		100% \ 99% ....
Currency Swap - 137208PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	12,804,057	3.115 / 1.65	0	0	203,914	1,114,468		1,703,709	0	766,162	0	0	202,640		100% \ 99% ....
Currency Swap - 137437PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AM9 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	10,765,287	5.075 / 3.13	0	0	233,202	1,042,640		3,030,002	0	637,245	0	0	284,508		100% \ 99% ....
Currency Swap - 137439PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AM9 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	1,345,956	5.075 / 3.13	0	0	29,157	130,359		378,833	0	79,673	0	0	35,571		100% \ 99% ....
Currency Swap - 137440PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AL1 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	1,367,227	4.8525 / 3.05	0	0	27,592	132,419		322,803	0	80,932	0	0	32,741		100% \ 100% ..
Currency Swap - 137441PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AL1 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	10,766,469	4.8525 / 3.05	0	0	217,277	1,042,754		2,541,973	0	637,314	0	0	257,824		100% \ 100% ..
Currency Swap - 137448PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AK3 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	1,390,861	4.6175 / 2.94	0	0	26,222	134,708		280,954	0	82,331	0	0	29,458		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 137449PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AK3 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	10,768,832	4.6175 / 2.94	0	0	203,026	1,042,983		2,175,304	0	637,454	0	0	228,083		100% \ 100% ..
Currency Swap - 137597PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/20/2020	11/24/2025	0	24,977,746	2.425 / 2.16	0	0	94,652	2,344,427		2,418,264	0	2,851,508	0	0	212,599		100% \ 100% ..
Currency Swap - 137701PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Q3793#AC7 - First Gas Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	81,567,819	2.66 / 5.62	0	0	(995,449)	7,554,093		(13,080,879)	0	6,108,809	0	0	1,483,351		100% \ 100% ..
Currency Swap - 137725PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Q3793#AC7 - First Gas Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	22,982,181	2.66 / 5.62	0	0	(280,473)	2,128,407		(3,685,610)	0	1,721,191	0	0	417,942		100% \ 100% ..
Currency Swap - 137883PR - Receive: Fixed USD Pay: Fixed EUR	592688D*3 - Mettler-Toledo Int'l Inc. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	1,173,207	2.655 / 1.06	0	0	19,983	142,244		219,526	0	67,572	0	0	21,327		100% \ 100% ..
Currency Swap - 137884PR - Receive: Fixed USD Pay: Fixed EUR	592688D*3 - Mettler-Toledo Int'l Inc. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	10,639,020	2.655 / 1.06	0	0	181,214	1,289,910		1,990,735	0	612,762	0	0	193,397		100% \ 100% ..
Currency Swap - 138837PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AA4 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2020	01/27/2026	0	8,445,600	2.56 / 2.84	0	0	(3,812)	856,200		942,563	0	626,400	0	0	74,021		100% \ 100% ..
Currency Swap - 138850PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AD8 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	3,844,859	3.1 / 3.58	0	0	(7,072)	389,785		602,116	0	285,169	0	0	61,013		100% \ 100% ..
Currency Swap - 138854PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AD8 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	4,600,741	3.1 / 3.58	0	0	(8,462)	466,415		720,489	0	341,231	0	0	73,008		100% \ 100% ..
Currency Swap - 140160CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2021	04/01/2049	0	10,899,163	3.342 / 1.875	(1,452,277)	0	176,383	99,280		2,343,239	0	705,146	43,526	0	279,222		100% \ 100% ..
Currency Swap - 140293PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2021	10/15/2025	0	1,072,071	5.8985 / 2.85	122,650	0	34,980	214,191		225,388	0	108,773	(25,439)	0	8,954		99% \ 100% ....
Currency Swap - 140295PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2021	10/15/2025	0	8,039,140	5.8985 / 2.85	919,714	0	262,302	1,606,153		1,690,115	0	815,660	(190,762)	0	67,144		99% \ 100% ....
Currency Swap - 140347PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	7,500,039	2.6 / 2.8	0	0	(13,603)	456,385		195,763	0	511,901	0	0	107,078		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 140389PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	8,100,982	2.6 / 2.8	0	0	(14,693)	492,953		211,448	0	552,917	0	0	115,657		100% \ 100% ..
Currency Swap - 140390PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	23,720,000	2.6 / 2.8	0	0	(43,022)	1,443,385		619,129	0	1,618,963	0	0	338,649		100% \ 100% ..
Currency Swap - 140604PR - Receive: Fixed USD Pay: Fixed GBP	G6660@AA7 - Northumbrian Water Group Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2021	04/15/2036	0	113,920,596	3.44 / 2.59	0	0	1,243,420	17,178,566		24,177,181	0	12,188,257	0	0	2,076,539		100% \ 100% ..
Currency Swap - 140654PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	13,545,051	2.64 / 2.31	0	0	73,888	1,840,064		1,895,485	0	1,474,678	0	0	120,671		100% \ 100% ..
Currency Swap - 140655PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	33,862,627	2.64 / 2.31	0	0	184,721	4,600,160		4,738,713	0	3,686,696	0	0	301,678		100% \ 100% ..
Currency Swap - 140656PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	28,783,233	2.64 / 2.31	0	0	157,013	3,910,136		4,027,906	0	3,133,692	0	0	256,427		100% \ 100% ..
Currency Swap - 140658PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	13,545,051	2.64 / 2.31	0	0	73,888	1,840,064		1,895,485	0	1,474,678	0	0	120,671		100% \ 100% ..
Currency Swap - 140699PR - Receive: Fixed USD Pay: Fixed EUR	D9860*\I6 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2021	07/07/2033	0	8,217,498	3.455 / 1.55	0	0	169,719	930,315		1,607,604	0	477,619	0	0	133,258		100% \ 100% ..
Currency Swap - 140700PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AQ9 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2021	07/07/2036	0	8,217,498	3.595 / 1.65	0	0	173,856	930,315		1,827,047	0	477,619	0	0	151,070		100% \ 99% ....
Currency Swap - 140726PR - Receive: Fixed USD Pay: Fixed EUR	82981NAA8 - SIT SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2021	05/19/2031	0	30,118,212	3.94 / 2.15	0	0	604,929	3,454,038		4,753,888	0	1,747,631	0	0	436,049		100% \ 100% ..
Currency Swap - 140827PR - Receive: Fixed USD Pay: Fixed NZD	Q3956#AB2 - Freightways Finance Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2021	03/20/2028	0	5,658,666	2.575 / 3.24	0	0	(24,042)	682,549		727,948	0	410,710	0	0	64,645		100% \ 100% ..
Currency Swap - 140829PR - Receive: Fixed USD Pay: Fixed AUD	Q4893*AA2 - Info Mgmt Svcs Australia Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2021	03/20/2028	0	12,705,899	2.321 / 2.664	0	0	(19,257)	1,560,503		1,498,269	0	803,672	0	0	145,154		100% \ 100% ..
Currency Swap - 140830PR - Receive: Fixed USD Pay: Fixed AUD	Q4893*AA2 - Info Mgmt Svcs Australia Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2021	03/20/2028	0	2,756,102	2.321 / 2.664	0	0	(4,177)	338,497		324,997	0	174,329	0	0	31,486		100% \ 100% ..
Currency Swap - 140838PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	52,844	581,381		978,212	0	455,105	0	0	89,538		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 140865PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	52,844	581,381		978,212	0	455,105	0	0	89,538		100% \ 100% ..
Currency Swap - 140867PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	23,652,521	3.36 / 2.31	0	0	298,043	3,279,003		5,517,143	0	2,566,802	0	0	504,995		100% \ 100% ..
Currency Swap - 140869PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	6,290,534	3.36 / 2.31	0	0	79,266	872,071		1,467,318	0	682,657	0	0	134,306		100% \ 100% ..
Currency Swap - 140870PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	52,844	581,381		978,212	0	455,105	0	0	89,538		100% \ 100% ..
Currency Swap - 141038PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AB4 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/17/2021	04/06/2028	0	12,201,124	3.04 / 2.43	0	0	98,680	1,646,880		1,926,565	0	1,329,700	0	0	139,996		100% \ 100% ..
Currency Swap - 141039PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AB4 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/17/2021	04/06/2028	0	7,267,276	3.04 / 2.43	0	0	58,776	980,920		1,147,507	0	792,000	0	0	83,385		100% \ 100% ..
Currency Swap - 141062PR - Receive: Fixed USD Pay: Fixed NZD	Q7719#AC9 - The Power Company Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/18/2021	05/20/2033	0	7,500,219	3.06 / 3.8	0	0	(29,896)	961,951		1,222,768	0	539,644	0	0	120,862		100% \ 100% ..
Currency Swap - 141063PR - Receive: Fixed USD Pay: Fixed NZD	Q7719#AC9 - The Power Company Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/18/2021	05/20/2033	0	18,116,461	3.06 / 3.8	0	0	(72,213)	2,323,552		2,953,544	0	1,303,486	0	0	291,938		100% \ 100% ..
Currency Swap - 141078PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AE7 - LISI SA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/18/2021	05/06/2031	0	25,218,906	2.896 / 1.15	0	0	466,483	2,639,311		3,367,639	0	1,479,918	0	0	364,356		100% \ 100% ..
Currency Swap - 141235PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/31/2021	04/21/2031	0	17,723,777	5.405 / 3.4	0	0	399,169	2,094,587		2,659,443	0	1,308,664	33,439	0	255,408		100% \ 100% ..
Currency Swap - 141236PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/31/2021	04/21/2031	0	10,910,461	5.405 / 3.4	0	0	245,722	1,289,393		1,637,109	0	805,592	20,584	0	157,225		100% \ 100% ..
Currency Swap - 141585PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/19/2021	06/22/2028	0	17,917,772	2.54 / 1.96	0	0	133,212	2,477,348		2,811,887	0	1,945,296	0	0	209,642		100% \ 100% ..
Currency Swap - 141587PR - Receive: Fixed USD Pay: Fixed GBP	786455D#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/19/2021	08/04/2031	0	1,473,652	3.14 / 2.39	0	0	13,404	203,750		261,674	0	159,991	0	0	21,601		100% \ 100% ..
Currency Swap - 141588PR - Receive: Fixed USD Pay: Fixed EUR	786455D#9 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/19/2021	08/03/2033	0	20,434,000	3.195 / 1.42	0	0	388,727	2,290,750		3,744,581	0	1,189,150	0	0	332,506		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 141605PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2021	06/22/2028	0	5,000,114	2.54 / 1.96	0	0	37,174	691,326		784,682	0	542,852	0	0	58,502		100% \ 100% ..
Currency Swap - 141606PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2021	06/22/2028	0	5,000,114	2.54 / 1.96	0	0	37,174	691,326		784,682	0	542,852	0	0	58,502		100% \ 100% ..
Currency Swap - 141822PR - Receive: Fixed USD Pay: Fixed EUR	F9621@AD4 - Mersen Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2021	10/25/2028	0	5,090,176	2.86 / 1.27	0	0	86,940	622,668		745,363	0	292,811	0	0	61,385		100% \ 100% ..
Currency Swap - 141823PR - Receive: Fixed USD Pay: Fixed EUR	F9621@AD4 - Mersen Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2021	10/25/2028	0	5,140,032	2.86 / 1.27	0	0	87,792	628,766		752,663	0	295,679	0	0	61,986		100% \ 100% ..
Currency Swap - 141837PR - Receive: Fixed USD Pay: Fixed AUD	Q9609*AD0 - WestConnex Finance Co Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2021	06/17/2041	0	7,500,036	3.809 / 4.48	0	0	(15,228)	1,005,393		1,250,777	0	468,315	0	0	161,130		100% \ 100% ..
Currency Swap - 141839PR - Receive: Fixed USD Pay: Fixed AUD	Q9609*AD0 - WestConnex Finance Co Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2021	06/17/2041	0	28,775,329	3.809 / 4.48	0	0	(58,423)	3,857,385		4,798,845	0	1,796,782	0	0	618,207		100% \ 100% ..
Currency Swap - 141854PR - Receive: Fixed USD Pay: Fixed GBP	G5880*AA5 - Haberdashers' Aske's Charity Sr. Secured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/12/2021	08/04/2051	0	7,500,052	3.911 / 2.82	0	0	99,833	1,103,871		2,334,912	0	805,837	0	0	200,527		100% \ 100% ..
Currency Swap - 141855PR - Receive: Fixed USD Pay: Fixed GBP	G5880*AA5 - Haberdashers' Aske's Charity Sr. Secured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/12/2021	08/04/2051	0	7,500,052	3.911 / 2.82	0	0	99,833	1,103,871		2,334,912	0	805,837	0	0	200,527		100% \ 100% ..
Currency Swap - 141879PR - Receive: Fixed USD Pay: Fixed GBP	G9404#AA0 - The Unite Group PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2021	05/27/2031	0	8,387,427	3.205 / 2.6	0	0	69,300	1,208,520		1,460,736	0	904,450	0	0	121,588		100% \ 100% ..
Currency Swap - 141881PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AA0 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2021	11/28/2025	0	19,267,500	2.24 / 2.34	0	0	17,512	2,313,750		2,117,096	0	1,222,500	0	0	164,300		100% \ 100% ..
Currency Swap - 141882PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AB8 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2021	05/30/2028	0	1,167,611	2.695 / 2.961	0	0	(285)	140,213		142,581	0	74,084	0	0	13,584		100% \ 100% ..
Currency Swap - 141908PR - Receive: Fixed USD Pay: Fixed GBP	G9404#AA0 - The Unite Group PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2021	05/27/2031	0	33,664,952	3.205 / 2.6	0	0	278,151	4,850,685		5,863,015	0	3,630,229	0	0	488,023		100% \ 100% ..
Currency Swap - 142044PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AA3 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2021	07/31/2028	0	4,999,971	3.115 / 2.61	0	0	36,334	750,967		844,765	0	535,320	0	0	59,072		100% \ 100% ..
Currency Swap - 142045PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AB1 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2021	07/31/2031	0	7,500,027	3.52 / 2.85	0	0	68,405	1,126,461		1,406,192	0	802,988	0	0	109,865		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 142053PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AA3 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2021	07/31/2028	0	9,508,197	3.115 / 2.61	0	0	69,094	1,428,077		1,606,448	0	1,017,992	0	0	112,335		100% \ 100% ..
Currency Swap - 142054PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AA3 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2021	07/31/2028	0	20,879,333	3.115 / 2.61	0	0	151,726	3,135,956		3,527,647	0	2,235,438	0	0	246,680		100% \ 100% ..
Currency Swap - 142063PR - Receive: Fixed USD Pay: Fixed GBP	G5244*AB4 - The Keepers and Governors Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2021	06/20/2061	0	47,576,361	3.794 / 2.72	0	0	644,974	7,122,834		17,029,543	0	5,096,627	0	0	1,475,451		100% \ 100% ..
Currency Swap - 142064PR - Receive: Fixed USD Pay: Fixed GBP	G5244*AB4 - The Keepers and Governors Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2021	06/20/2061	0	2,485,628	3.794 / 2.72	0	0	33,697	372,133		889,709	0	266,273	0	0	77,085		100% \ 100% ..
Currency Swap - 142140PR - Receive: Fixed USD Pay: Fixed GBP	749000387 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/26/2021	11/24/2025	0	26,821,806	2.405 / 2.21	0	0	118,145	4,013,980		3,958,184	0	2,873,494	0	0	228,295		100% \ 100% ..
Currency Swap - 142370PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	5,745,043	4.1875 / 2.75	0	0	99,759	686,969		776,429	0	331,518	0	0	83,536		100% \ 100% ..
Currency Swap - 142371PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	14,407,663	4.1875 / 2.75	0	0	250,180	1,722,810		1,947,162	0	831,394	0	0	209,494		100% \ 100% ..
Currency Swap - 142372PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	10,123,056	4.1875 / 2.75	0	0	175,780	1,210,474		1,368,108	0	584,151	0	0	147,194		100% \ 100% ..
Currency Swap - 142373PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	37,038,387	4.1875 / 2.75	0	0	643,148	4,428,901		5,005,652	0	2,137,300	0	0	538,555		100% \ 100% ..
Currency Swap - 142581PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/18/2021	07/29/2031	0	6,298,660	3.22 / 1.65	0	0	108,109	632,096		827,901	0	371,400	0	0	92,238		100% \ 100% ..
Currency Swap - 142583PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/18/2021	07/29/2031	0	11,017,761	3.22 / 1.65	0	0	189,106	1,105,677		1,448,184	0	649,661	0	0	161,345		100% \ 100% ..
Currency Swap - 142584PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/18/2021	07/29/2031	0	32,347,198	3.22 / 1.65	0	0	555,199	3,246,172		4,251,745	0	1,907,348	0	0	473,695		100% \ 100% ..
Currency Swap - 142633PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/23/2021	09/23/2036	0	10,400,471	3.07 / 2.38	0	0	93,599	1,462,322		1,915,549	0	1,126,092	0	0	192,679		100% \ 100% ..
Currency Swap - 142634PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/23/2021	09/23/2036	0	7,636,343	3.07 / 2.38	0	0	68,724	1,073,682		1,406,455	0	826,811	0	0	141,471		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 142635PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/23/2021	09/23/2036	0	7,556,420	3.07 / 2.38	0	0	68,004	1,062,444		1,391,734	0	818,158	0	0	139,990		100% \ 100% ..
Currency Swap - 142750PR - Receive: Fixed USD Pay: Fixed GBP	G8279*AA8 - South Staffordshire Water PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/01/2021	09/02/2036	0	7,626,707	3.285 / 2.57	0	0	68,463	978,279		1,362,508	0	837,617	0	0	141,002		100% \ 100% ..
Currency Swap - 142760PR - Receive: Fixed USD Pay: Fixed GBP	G8279*AB6 - South Staffordshire Water PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/01/2021	06/01/2037	0	7,819,065	3.53 / 2.75	0	0	37,566	1,002,953		1,479,837	0	1,002,953	0	0	148,456		98% \ 99% .....
Currency Swap - 142776PR - Receive: Fixed USD Pay: Fixed GBP	G8279*AB6 - South Staffordshire Water PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/01/2021	06/01/2037	0	8,380,961	3.53 / 2.75	0	0	40,266	1,075,027		1,586,181	0	1,075,027	0	0	159,124		98% \ 99% .....
Currency Swap - 142777PR - Receive: Fixed USD Pay: Fixed GBP	G8279*AB6 - South Staffordshire Water PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/01/2021	06/01/2037	0	12,660,996	3.53 / 2.75	0	0	60,829	1,624,028		2,396,221	0	1,624,028	0	0	240,387		98% \ 99% .....
Currency Swap - 144320PR - Receive: Fixed USD Pay: Fixed EUR	750000372 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/16/2021	07/20/2028	0	27,247,226	2.19 / .76	0	0	407,382	2,609,759		3,026,680	0	1,614,796	0	0	321,060		100% \ 100% ..
Currency Swap - 144668PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/04/2021	10/01/2031	0	10,094,173	4.113 / 2.55	0	0	177,612	995,350		1,485,812	0	596,358	0	0	149,318		100% \ 100% ..
Currency Swap - 144683PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/04/2021	10/01/2031	0	5,960,696	4.113 / 2.55	0	0	104,882	587,763		877,385	0	352,154	0	0	88,173		100% \ 100% ..
Currency Swap - 144691PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/04/2021	10/01/2031	0	9,655,255	4.03 / 2.6	0	0	157,420	952,070		1,135,019	0	570,427	0	0	142,825		100% \ 100% ..
Currency Swap - 144692PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/04/2021	10/01/2031	0	5,701,535	4.03 / 2.6	0	0	92,958	562,208		670,241	0	336,843	0	0	84,340		100% \ 100% ..
Currency Swap - 146741PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	06/30/2027	0	4,470,928	4.69 / 3.54	0	0	51,300	86,477		106,325	0	287,367	0	0	47,421		100% \ 100% ..
Currency Swap - 146894PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	06/16/2023	0	492,569	3.49 / 3.77	0	0	1,084	85,921		84,181	0	29,553	0	0	1,670		100% \ 100% ..
Currency Swap - 146897PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	04/12/2023	0	2,815,437	3.3 / 1.33	0	0	57,071	153,989		149,664	0	174,437	0	0	7,479		100% \ 100% ..
Currency Swap - 146898PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	04/12/2023	0	1,009,455	3.3 / 1.33	0	0	20,462	55,212		53,661	0	62,543	0	0	2,682		100% \ 100% ..

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146904PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/12/2023	0	1,394,009	3.3 / 1.33	0	0	28,257	76,245		74,103	0	86,369	0	0	3,703		100% \ 100% ..
Currency Swap - 146912PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	7,913,029	3.04 / 1.25	0	0	142,134	125,146		345,743	0	510,436	0	0	80,658		100% \ 100% ..
Currency Swap - 146959PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/19/2027	0	13,213,776	3.24 / 1.35	0	0	255,149	602,076		1,052,287	0	826,600	0	0	140,946		100% \ 100% ..
Currency Swap - 146960PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	1,523,833	4.16 / 3.54	0	0	5,576	(18,613)		(14,945)	0	112,098	0	0	9,069		100% \ 100% ..
Currency Swap - 146964PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	1,691,552	4.16 / 3.54	0	0	6,189	(20,661)		(16,590)	0	124,436	0	0	10,067		100% \ 100% ..
Currency Swap - 147049PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	02/21/2028	0	2,062,669	5.58 / 3.1	0	0	57,762	267,819		343,941	0	117,639	0	0	23,381		100% \ 100% ..
Currency Swap - 147050PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	02/21/2028	0	987,653	5.58 / 3.1	0	0	27,658	128,238		164,687	0	56,328	0	0	11,196		100% \ 100% ..
Currency Swap - 147056PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	02/21/2028	0	1,795,733	5.58 / 3.1	0	0	50,287	233,160		299,430	0	102,415	0	0	20,356		100% \ 100% ..
Currency Swap - 147084PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	03/04/2026	0	2,379,656	3.51 / 1.78	0	0	42,290	81,296		91,462	0	150,640	0	0	21,209		100% \ 100% ..
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	39,380,848	3.87 / 3.66	0	0	42,061	637,964		480,397	0	2,815,657	0	0	337,052		100% \ 100% ..
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	5,618,179	3.87 / 3.66	0	0	6,000	91,014		68,535	0	401,689	0	0	48,085		100% \ 100% ..
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	4,816,950	3.87 / 3.66	0	0	5,145	78,034		58,761	0	344,403	0	0	41,227		100% \ 100% ..
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	5,185,103	4.089 / 3.17	0	0	52,168	361,313		562,668	0	607,736	0	0	60,353		100% \ 100% ..
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	13,561,039	4.089 / 3.17	0	0	136,438	944,973		1,471,594	0	1,589,463	0	0	157,847		100% \ 100% ..

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Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	8,774,790	4.089 / 3.17	0	0	88,284	611,453		952,208	0	1,028,476	0	0	102,136		100% \ 100% ..
Currency Swap - 147164PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/04/2028	0	744,986	6.56 / 3.7	0	0	22,479	47,052		84,895	0	45,744	0	0	8,940		100% \ 100% ..
Currency Swap - 147166PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/20/2028	0	8,937,377	6.68 / 3.7	0	0	285,985	707,510		1,189,334	0	539,404	0	0	106,880		100% \ 100% ..
Currency Swap - 147169PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/19/2028	0	1,945,265	6.89 / 3.9	0	0	62,856	159,079		265,136	0	117,071	0	0	23,257		100% \ 100% ..
Currency Swap - 147174PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/24/2023	0	5,178,821	3.91 / 3.7	0	0	3,536	109,887		101,033	0	368,387	0	0	23,370		100% \ 100% ..
Currency Swap - 147177PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	11/19/2024	0	1,625,267	4.34 / 2.82	0	0	33,547	334,091		330,789	0	84,627	0	0	11,155		100% \ 100% ..
Currency Swap - 147182PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	11/19/2024	0	3,945,788	4.34 / 2.82	0	0	81,445	811,098		803,082	0	205,455	0	0	27,083		100% \ 100% ..
Currency Swap - 147201PR - Receive: Fixed USD Pay: Fixed EUR	G8357*\D6 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/07/2026	0	1,355,470	3.38 / 2.36	0	0	13,721	16,002		10,346	0	87,792	0	0	12,409		100% \ 100% ..
Currency Swap - 147207PR - Receive: Fixed USD Pay: Fixed EUR	D36888@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/02/2026	0	1,722,078	4.48 / 2.57	0	0	27,610	87,674		105,801	0	107,123	0	0	16,500		100% \ 100% ..
Currency Swap - 147208PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/19/2028	0	2,460,544	4.11 / 2.78	0	0	37,514	324,592		470,465	0	269,103	0	0	28,326		100% \ 100% ..
Currency Swap - 147209PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/19/2028	0	8,310,028	4.11 / 2.78	0	0	126,697	1,096,250		1,588,907	0	908,844	0	0	95,665		100% \ 100% ..
Currency Swap - 147215PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/19/2028	0	5,980,739	4.11 / 2.78	0	0	91,184	788,972		1,143,539	0	654,096	0	0	68,850		100% \ 100% ..
Currency Swap - 147262PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/31/2026	0	2,439,801	6.207 / 3.36	0	0	77,197	214,265		324,217	0	145,867	0	0	23,092		100% \ 100% ..

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Currency Swap - 147266PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	07/31/2025	0	1,410,318	6.365 / 6.39	0	0	4,095	106,067		104,925	0	94,047	0	0	11,334		100% \ 100% ..
Currency Swap - 147324PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	19,659,958	3.645 / 3.4	0	0	94,170	2,226,148		2,479,378	0	2,196,437	0	0	225,060		100% \ 100% ..
Currency Swap - 147325PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	734,952	3.645 / 3.4	0	0	3,520	83,220		92,687	0	82,110	0	0	8,413		100% \ 100% ..
Currency Swap - 147326PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	6,614,565	3.645 / 3.4	0	0	31,684	748,984		834,183	0	738,988	0	0	75,721		100% \ 100% ..
Currency Swap - 147328PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	5,971,483	3.645 / 3.4	0	0	28,603	676,166		753,082	0	667,142	0	0	68,359		100% \ 100% ..
Currency Swap - 147364CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAC8 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2041	0	1,790,250	3.2925 / 1.625	32,744	0	30,720	164,717		324,147	0	106,563	(1,432)	0	38,290		100% \ 100% ..
Currency Swap - 147366CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2051	0	5,255,250	3.73 / 2	35,158	0	94,052	430,920		1,211,174	0	316,211	(890)	0	139,780		100% \ 100% ..
Currency Swap - 147367CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2051	0	2,258,025	3.73 / 2	15,106	0	40,411	185,153		520,406	0	135,867	(382)	0	60,059		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2021	11/15/2042	0	2,549,917	3.19 / 3.64	0	0	(8,020)	188,099		(380,354)	0	171,646	0	0	56,837		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/15/2022	11/15/2042	0	505,123	3.19 / 3.64	0	0	(1,520)	37,261		37,261	0	37,261	0	0	11,259		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/15/2022	11/15/2042	0	489,093	3.19 / 3.64	0	0	(1,288)	36,079		36,079	0	36,079	0	0	10,902		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/15/2022	11/15/2042	0	922,565	3.19 / 3.64	0	0	(2,130)	68,054		68,054	0	68,054	0	0	20,564		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/18/2022	11/15/2042	0	1,419,884	3.19 / 3.64	0	0	(2,832)	104,740		104,740	0	104,740	0	0	31,649		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/16/2022	11/15/2042	0	1,366,037	3.19 / 3.64	0	0	(2,234)	100,768		100,768	0	100,768	0	0	30,449		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	11/15/2042	0	868,555	3.19 / 3.64	0	0	(1,175)	64,070		64,070	0	64,070	0	0	19,360		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	11/15/2042	0	697,676	3.19 / 3.64	0	0	(746)	51,465		51,465	0	51,465	0	0	15,551		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	11/15/2042	0	345,123	3.19 / 3.64	0	0	(278)	25,459		25,459	0	25,459	0	0	7,693		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	11/15/2042	0	359,541	3.19 / 3.64	0	0	(185)	26,522		26,522	0	26,522	0	0	8,014		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	11/15/2042	0	73,230	3.19 / 3.64	0	0	(724)	5,402		5,402	0	5,402	0	0	1,632		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	11/15/2042	0	3,017,294	3.19 / 3.64	0	0	(9,490)	222,575		(450,070)	0	203,107	0	0	67,255		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2022	11/15/2042	0	597,708	3.19 / 3.64	0	0	(1,799)	44,091		44,091	0	44,091	0	0	13,323		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	11/15/2042	0	578,739	3.19 / 3.64	0	0	(1,524)	42,692		42,692	0	42,692	0	0	12,900		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	11/15/2042	0	1,091,663	3.19 / 3.64	0	0	(2,520)	80,528		80,528	0	80,528	0	0	24,333		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2022	11/15/2042	0	1,680,136	3.19 / 3.64	0	0	(3,351)	123,938		123,938	0	123,938	0	0	37,450		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2022	11/15/2042	0	1,616,420	3.19 / 3.64	0	0	(2,643)	119,238		119,238	0	119,238	0	0	36,030		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	11/15/2042	0	1,027,754	3.19 / 3.64	0	0	(1,391)	75,814		75,814	0	75,814	0	0	22,909		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	11/15/2042	0	825,553	3.19 / 3.64	0	0	(883)	60,898		60,898	0	60,898	0	0	18,402		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	11/15/2042	0	408,380	3.19 / 3.64	0	0	(329)	30,125		30,125	0	30,125	0	0	9,103		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	11/15/2042	0	425,442	3.19 / 3.64	0	0	(219)	31,383		31,383	0	31,383	0	0	9,483		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2022	11/15/2042	0	86,652	3.19 / 3.64	0	0	(856)	6,392		6,392	0	6,392	0	0	1,931		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	11/15/2042	0	18,409,592	3.19 / 3.64	0	0	(57,899)	1,358,012		(2,746,036)	0	1,239,231	0	0	410,349		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2022	11/15/2042	0	3,646,830	3.19 / 3.64	0	0	(10,977)	269,014		269,014	0	269,014	0	0	81,288		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	11/15/2042	0	3,531,094	3.19 / 3.64	0	0	(9,299)	260,477		260,477	0	260,477	0	0	78,708		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	11/15/2042	0	6,660,625	3.19 / 3.64	0	0	(15,377)	491,331		491,331	0	491,331	0	0	148,465		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2022	11/15/2042	0	10,251,112	3.19 / 3.64	0	0	(20,443)	756,189		756,189	0	756,189	0	0	228,497		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2022	11/15/2042	0	9,862,356	3.19 / 3.64	0	0	(16,126)	727,512		727,512	0	727,512	0	0	219,831		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	11/15/2042	0	6,270,695	3.19 / 3.64	0	0	(8,486)	462,568		462,568	0	462,568	0	0	139,773		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	11/15/2042	0	5,036,997	3.19 / 3.64	0	0	(5,388)	371,562		371,562	0	371,562	0	0	112,274		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	11/15/2042	0	2,491,675	3.19 / 3.64	0	0	(2,006)	183,802		183,802	0	183,802	0	0	55,539		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	11/15/2042	0	2,595,775	3.19 / 3.64	0	0	(1,336)	191,481		191,481	0	191,481	0	0	57,860		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2022	11/15/2042	0	528,694	3.19 / 3.64	0	0	(5,224)	39,000		39,000	0	39,000	0	0	11,785		100% \ 100% ..
Currency Swap - 147635PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AC3 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	8,403,339	3.52 / 1.915	0	0	31,471	634,400		1,337,483	0	634,400	0	0	177,113		91% \ 91% .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 147636PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AC3 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	16,173,259	3.52 / 1.915	0	0	60,569	1,220,980		2,574,151	0	1,220,980	0	0	340,876		91% \ 91%
Currency Swap - 147637PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AD1 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	01/14/2042	0	10,750,004	3.47 / 1.915	0	0	173,928	811,558		1,733,858	0	811,558	0	0	234,523		100% \ 100%
Currency Swap - 147641PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AC3 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	7,008,016	3.52 / 1.915	0	0	26,245	529,062		1,115,402	0	529,062	0	0	147,705		91% \ 91%
Currency Swap - 147643PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AD1 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	01/14/2042	0	7,569,978	3.47 / 1.915	0	0	122,477	571,486		1,220,955	0	571,486	0	0	165,147		100% \ 100%
Currency Swap - 147727PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,040,000	6.207 / 3.36	0	0	222,750	618,256		935,523	0	420,896	0	0	66,633		100% \ 100%
Currency Swap - 147728PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,521,000	6.207 / 3.36	0	0	237,969	660,498		999,442	0	449,653	0	0	71,185		100% \ 100%
Currency Swap - 147729PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	1,826,500	6.207 / 3.36	0	0	57,792	160,404		242,718	0	109,200	0	0	17,288		100% \ 100%
Currency Swap - 147730PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	10,660,000	6.207 / 3.36	0	0	337,289	936,167		1,416,574	0	637,322	0	0	100,895		100% \ 100%
Currency Swap - 147731PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	12,545,100	6.207 / 3.36	0	0	396,935	1,101,717		1,667,079	0	750,025	0	0	118,737		100% \ 100%
Currency Swap - 147923PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AK3 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2021	12/01/2036	0	3,125,993	3.205 / 1.57	0	0	47,170	260,320		518,807	0	260,320	0	0	58,313		100% \ 100%
Currency Swap - 147924PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AK3 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2021	12/01/2036	0	15,832,654	3.205 / 1.57	0	0	238,907	1,318,481		2,627,678	0	1,318,481	0	0	295,347		100% \ 100%
Currency Swap - 148024CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2021	03/14/2061	0	7,536,750	3.42 / 1.375	323,363	0	145,416	890,940		2,802,975	0	435,696	(5,940)	0	232,922		100% \ 100%
Currency Swap - 148025CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2021	03/14/2061	0	803,534	3.42 / 1.375	34,475	0	15,504	94,988		298,840	0	46,452	(633)	0	24,833		100% \ 100%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	7,151,056	3.48 / 3.1	0	0	87,456	1,293,375		1,349,886	0	737,993	0	0	66,660		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	1,395,118	3.48 / 3.1	0	0	7,645	252,328		263,353	0	144,241	0	0	13,005		100% \ 100% ..
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	2,133,622	4.11 / 2.6	0	0	35,203	202,445		325,518	0	243,304	0	0	24,835		100% \ 100% ..
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	3,965,404	4.11 / 2.6	0	0	65,427	376,251		604,985	0	452,187	0	0	46,156		100% \ 100% ..
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	1,079,664	4.11 / 2.6	0	0	17,814	102,442		164,720	0	123,117	0	0	12,567		100% \ 100% ..
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	6,786,462	4.11 / 2.6	0	0	111,972	643,922		1,035,382	0	773,881	0	0	78,993		100% \ 100% ..
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	9,836,261	4.11 / 2.6	0	0	162,292	933,298		1,500,678	0	1,121,659	0	0	114,492		100% \ 100% ..
Currency Swap - 148056CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2021	03/14/2061	0	2,089,440	3.39 / 1.375	74,759	0	39,456	235,678		765,510	0	121,528	(1,373)	0	64,574		100% \ 100% ..
Currency Swap - 148057CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2021	03/14/2061	0	18,804,960	3.39 / 1.375	672,835	0	355,107	2,121,103		6,889,593	0	1,093,749	(12,355)	0	581,164		100% \ 100% ..
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	780,014	4.657 / 4.38	0	0	1,500	17,472		14,897	0	55,418	0	0	9,430		100% \ 100% ..
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	2,964,053	4.657 / 4.38	0	0	5,701	66,393		56,608	0	210,589	0	0	35,836		100% \ 100% ..
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,120,055	4.657 / 4.38	0	0	6,002	69,887		59,587	0	221,672	0	0	37,722		100% \ 100% ..
Currency Swap - 148075PR - Receive: Fixed USD Pay: Fixed EUR	G7333@AA2 - Redde Northgate plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2021	11/23/2027	0	113,340,030	2.555 / 1.12	0	0	1,691,614	9,071,306		10,724,305	0	6,834,010	0	0	1,253,825		100% \ 100% ..
Currency Swap - 148091CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	03/14/2061	0	1,738,350	3.3495 / 1.375	56,508	0	32,046	188,423		620,302	0	101,605	(1,037)	0	53,723		100% \ 100% ..
Currency Swap - 148092CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	03/14/2061	0	15,645,150	3.3495 / 1.375	508,568	0	288,414	1,695,810		5,582,717	0	914,446	(9,331)	0	483,510		100% \ 100% ..

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 148145PR - Receive: Fixed USD Pay: Fixed GBP	G8079#AA6 - Sheffield Hallam University Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2021	01/14/2037	0	29,928,460	3.155 / 2.56	0	0	220,276	3,558,006		4,693,969	0	3,558,006	0	0	560,662		100% \ 100% ..
Currency Swap - 148212PR - Receive: Fixed USD Pay: Fixed EUR	D0448@AC8 - Ardex Group GmbH Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2021	02/02/2037	0	22,309,991	2.975 / 1.4	0	0	336,339	1,712,813		3,444,043	0	1,712,813	0	0	418,702		100% \ 100% ..
Currency Swap - 148213PR - Receive: Fixed USD Pay: Fixed EUR	D0448@AC8 - Ardex Group GmbH Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2021	02/02/2037	0	47,530,096	2.975 / 1.4	0	0	716,549	3,649,045		7,337,326	0	3,649,045	0	0	892,019		100% \ 100% ..
Currency Swap - 148299PR - Receive: Fixed USD Pay: Fixed EUR	116794C*7 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	9,516,447	2.6975 / 1.03	0	0	162,364	637,674		1,169,670	0	581,935	0	0	142,256		100% \ 100% ..
Currency Swap - 148301PR - Receive: Fixed USD Pay: Fixed CHF	116794B#4 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	157,090,405	2.6925 / .88	0	0	2,886,176	831,975		(1,698,510)	0	2,409,516	0	0	2,348,248		100% \ 100% ..
Currency Swap - 148398PR - Receive: Fixed USD Pay: Fixed EUR	116794C*7 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	9,950,786	2.6975 / 1.03	0	0	169,774	666,778		1,223,055	0	608,495	0	0	148,748		100% \ 100% ..
Currency Swap - 148399PR - Receive: Fixed USD Pay: Fixed EUR	116794C*7 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	27,266,000	2.6975 / 1.03	0	0	465,196	1,827,029		3,351,276	0	1,667,328	0	0	407,583		100% \ 100% ..
Currency Swap - 148408PR - Receive: Fixed USD Pay: Fixed EUR	750000417 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/17/2021	05/22/2029	0	21,370,230	3.785 / 2.02	0	0	397,644	1,199,205		2,132,486	0	1,322,055	0	0	270,155		100% \ 100% ..
Currency Swap - 148409PR - Receive: Fixed USD Pay: Fixed EUR	750000417 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/17/2021	05/22/2029	0	11,193,930	3.785 / 2.02	0	0	208,290	628,155		1,117,016	0	692,505	0	0	141,510		100% \ 100% ..
Currency Swap - 148494PR - Receive: Fixed USD Pay: Fixed AUD	Q8059@AC7 - Registry Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	0	7,573,305	3.2985 / 4.18	0	0	(46,131)	495,250		(25,976)	0	495,250	0	0	204,644		100% \ 100% ..
Currency Swap - 148495PR - Receive: Fixed USD Pay: Fixed AUD	Q8059@AC7 - Registry Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	0	10,169,502	3.2985 / 4.18	0	0	(61,946)	665,026		(34,881)	0	665,026	0	0	274,798		100% \ 100% ..
Currency Swap - 148557PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	3,442,094	2.905 / 1.24	0	0	55,281	194,879		396,251	0	194,879	0	0	51,824		100% \ 100% ..
Currency Swap - 148564PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	5,676,130	2.905 / 1.24	0	0	91,161	366,726		653,431	0	361,709	5,017	0	85,459		100% \ 100% ..
Currency Swap - 148565PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	3,891,957	2.905 / 1.24	0	0	62,506	279,617		448,039	0	273,117	6,500	0	58,597		100% \ 100% ..

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 148567PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/19/2021	01/25/2032	0	5,105,889	2.905 / 1.24	0	0	82,002	329,885		587,786	0	325,372	4,513	0	76,874		100% \ 100% ..
Currency Swap - 148586PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AQ3 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/23/2021	02/23/2034	0	7,858,984	3.0935 / 1.4	0	0	118,301	412,033		1,011,027	0	412,033	0	0	131,184		100% \ 100% ..
Currency Swap - 148595PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AQ3 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/23/2021	02/23/2034	0	5,451,968	3.0935 / 1.4	0	0	82,068	285,837		701,374	0	285,837	0	0	91,005		100% \ 100% ..
Currency Swap - 148596PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AQ3 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/23/2021	02/23/2034	0	45,998,092	3.0935 / 1.4	0	0	692,409	2,411,602		5,917,473	0	2,411,602	0	0	767,809		100% \ 100% ..
Currency Swap - 148603PR - Receive: Fixed USD Pay: Fixed EUR	G90756AC6 - Tritax Eurobox PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/24/2021	01/12/2034	0	15,400,080	3.2875 / 1.59	0	0	265,163	714,827		1,894,775	0	714,827	0	0	255,756		100% \ 100% ..
Currency Swap - 148804CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/06/2021	04/18/2051	0	19,169,200	3.252 / 2	(2,054,010)	0	196,579	(861,130)		2,439,754	0	1,313,315	56,506	0	509,865		100% \ 100% ..
Currency Swap - 148850CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/08/2021	04/18/2051	0	5,665,500	3.3725 / 2	(591,558)	0	64,394	(211,691)		863,173	0	385,263	16,263	0	150,692		100% \ 100% ..
Currency Swap - 148880PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	7,645,361	2.925 / 1.32	0	0	126,521	420,079		828,923	0	473,562	0	0	114,423		100% \ 100% ..
Currency Swap - 148882PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	10,446,025	2.925 / 1.32	0	0	172,869	573,963		1,132,576	0	647,038	0	0	156,339		100% \ 100% ..
Currency Swap - 148883PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	7,916,393	2.925 / 1.32	0	0	131,007	434,971		858,309	0	490,350	0	0	118,480		100% \ 100% ..
Currency Swap - 148884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	10,231,458	2.925 / 1.32	0	0	169,318	562,173		1,109,312	0	633,747	0	0	153,128		100% \ 100% ..
Currency Swap - 148886PR - Receive: Fixed USD Pay: Fixed GBP	G1744#\K3 - Cadogan Estates Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/01/2043	0	5,580,036	3.315 / 2.2	0	0	5,185	495,017		1,176,533	0	495,017	0	0	127,609		96% \ 96% .....
Currency Swap - 148890CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/10/2021	04/18/2051	0	5,637,500	3.3795 / 2	(583,162)	0	63,119	(234,822)		842,716	0	385,023	16,046	0	149,947		100% \ 100% ..
Currency Swap - 148903PR - Receive: Fixed USD Pay: Fixed GBP	G1744#\K3 - Cadogan Estates Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/01/2043	0	29,620,008	3.315 / 2.2	0	0	27,522	2,627,654		6,245,286	0	2,627,654	0	0	677,375		96% \ 96% .....

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Currency Swap - 148904PR - Receive: Fixed USD Pay: Fixed GBP	G1744#\K3 - Cadogan Estates Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	0	29,090,028	3.315 / 2.2	0	0	27,029	2,580,638		6,133,541	0	2,580,638	0	0	665,255		96% \ 96%
Currency Swap - 148906PR - Receive: Fixed USD Pay: Fixed GBP	G1744#\K3 - Cadogan Estates Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	0	9,969,960	3.315 / 2.2	0	0	9,264	884,456		2,102,135	0	884,456	0	0	228,001		96% \ 96%
Currency Swap - 148919CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2021	04/18/2051	0	5,649,000	3.3065 / 2	(647,139)	0	58,851	(280,880)		781,895	0	388,775	17,900	0	150,253		100% \ 100%
Currency Swap - 149170CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	04/18/2051	0	3,398,700	3.355 / 2	(298,005)	0	36,145	(75,851)		506,923	0	227,761	8,164	0	90,399		100% \ 100%
Currency Swap - 149539PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AB1 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/10/2022	06/15/2032	0	11,765,700	4.555 / 2.75	0	0	211,702	648,442		1,493,114	0	648,442	0	0	180,911		100% \ 100%
Currency Swap - 149591PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AE1 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/13/2022	01/28/2033	0	7,525,519	3.145 / 3.54	0	0	(24,207)	593,455		198,850	0	593,455	0	0	119,436		100% \ 100%
Currency Swap - 149606PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AE1 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/13/2022	01/28/2033	0	10,131,239	3.145 / 3.54	0	0	(32,588)	798,939		267,702	0	798,939	0	0	160,791		100% \ 100%
Currency Swap - 149881PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AE9 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	04/08/2042	0	8,407,453	3.57 / 1.89	0	0	108,956	501,158		1,257,082	0	501,158	0	0	184,541		100% \ 100%
Currency Swap - 149882PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AE9 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	04/08/2042	0	8,680,850	3.57 / 1.89	0	0	112,499	517,455		1,297,961	0	517,455	0	0	190,542		100% \ 100%
Currency Swap - 149883PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AE9 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	04/08/2042	0	15,124,812	3.57 / 1.89	0	0	196,009	901,572		2,261,462	0	901,572	0	0	331,985		100% \ 100%
Currency Swap - 150040PR - Receive: Fixed USD Pay: Fixed EUR	T2144#\B3 - Bonfiglioli SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2022	04/13/2037	0	26,967,494	3.62 / 1.93	0	0	341,444	1,240,259		3,116,343	0	1,240,259	0	0	509,624		100% \ 100%
Currency Swap - 150382PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AD3 - CRIF SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/09/2022	03/31/2034	0	33,974,529	3.475 / 1.95	0	0	414,019	2,265,464		3,155,203	0	2,265,464	0	0	569,770		100% \ 100%
Currency Swap - 150786PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	1,402,813	4.29 / 1.83	0	0	36,216	111,942		208,934	0	84,607	0	0	16,470		100% \ 100%
Currency Swap - 150865PR - Receive: Fixed USD Pay: Fixed EUR	T1000@\B0 - Ascopiave S.p.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/24/2022	03/24/2032	0	10,840,008	3.645 / 2.05	0	0	140,850	447,447		737,125	0	447,447	0	0	164,675		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 150866PR - Receive: Fixed USD Pay: Fixed EUR	T10008\B0 - Ascopiave S.p.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/24/2022	03/24/2032	0	38,852,127	3.645 / 2.05	0	0	504,828	1,603,715		2,641,960	0	1,603,715	0	0	590,219		100% \ 100% ..
Currency Swap - 151124PR - Receive: Fixed USD Pay: Fixed EUR	D70028AC1 - Rheinkalk Holding GmbH Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2022	03/31/2037	0	64,270,260	3.8675 / 2.58	0	0	670,221	2,156,310		5,460,495	0	2,156,310	0	0	1,213,075		100% \ 100% ..
Currency Swap - 151448PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AD6 - A. O. Smith Enterprises, Ltd. Sr. Unsecured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	11/18/2027	0	9,962,541	2.145 / 2.6	0	0	(46,097)	737,108		404,520	0	737,108	0	0	110,059		100% \ 100% ..
Currency Swap - 151449PR - Receive: Fixed USD Pay: Fixed GBP	749000423 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	03/03/2026	0	5,204,116	3.155 / 3.03	0	0	16,923	585,871		595,357	0	585,871	0	0	46,363		100% \ 100% ..
Currency Swap - 152446PR - Receive: Fixed USD Pay: Fixed GBP	756109B*4 - Realty Income Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/30/2022	06/30/2032	0	85,631,000	3.865 / 3.18	0	0	295,573	7,442,500		11,531,271	0	7,442,500	0	0	1,319,662		99% \ 100% ....
Currency Swap - 152498PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AA9 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/31/2022	06/30/2032	0	15,324,435	3.75 / 3.13	0	0	47,880	1,273,240		1,924,530	0	1,273,240	0	0	236,165		99% \ 100% ....
Currency Swap - 152499PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AA9 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/31/2022	06/30/2032	0	158,381,489	3.75 / 3.13	0	0	494,854	13,159,221		19,890,449	0	13,159,221	0	0	2,440,823		99% \ 100% ....
Currency Swap - 152500PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AA9 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/31/2022	06/30/2032	0	9,853,550	3.75 / 3.13	0	0	30,787	818,688		1,237,465	0	818,688	0	0	151,853		99% \ 100% ....
Currency Swap - 152501PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AA9 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/31/2022	06/30/2032	0	44,607,880	3.75 / 3.13	0	0	139,375	3,706,273		5,602,111	0	3,706,273	0	0	687,454		99% \ 100% ....
Currency Swap - 152503PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AB7 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/31/2022	06/30/2037	0	7,500,001	3.965 / 3.24	0	0	27,395	623,142		1,103,318	0	623,142	0	0	142,796		99% \ 100% ....
Currency Swap - 152504PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AB7 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/31/2022	06/30/2037	0	49,332,688	3.965 / 3.24	0	0	180,193	4,098,836		7,257,282	0	4,098,836	0	0	939,266		99% \ 100% ....
Currency Swap - 152588PR - Receive: Fixed USD Pay: Fixed EUR	786455E*2 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2022	04/23/2029	0	21,270,129	4.2675 / 2.45	0	0	278,962	499,203		1,525,329	0	499,203	0	0	267,188		100% \ 100% ..
Currency Swap - 152589PR - Receive: Fixed USD Pay: Fixed EUR	786455E*2 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2022	04/23/2029	0	21,790,022	4.2675 / 2.45	0	0	285,780	511,405		1,562,611	0	511,405	0	0	273,719		100% \ 100% ..
Currency Swap - 152590PR - Receive: Fixed USD Pay: Fixed EUR	786455E*2 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2022	04/23/2029	0	32,321,971	4.2675 / 2.45	0	0	423,908	758,586		2,317,881	0	758,586	0	0	406,018		100% \ 100% ..

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 152596PR - Receive: Fixed USD Pay: Fixed EUR	E8000*AA6 - Autopistas del Atlantico Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2022	05/10/2032	0	74,658,150	4.1295 / 2.4	0	0	845,239	1,551,525		6,660,669	0	1,551,525	0	0	1,142,063		100% \ 100% ..
Currency Swap - 152672PR - Receive: Fixed USD Pay: Fixed EUR	R8000*AA2 - Smakraft USPP 1 AS Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/12/2022	05/12/2034	0	23,563,950	4.933 / 3.25	0	0	252,309	438,777		2,237,911	0	438,777	0	0	397,204		100% \ 100% ..
Currency Swap - 152673PR - Receive: Fixed USD Pay: Fixed EUR	R8000*AA2 - Smakraft USPP 1 AS Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/12/2022	05/12/2034	0	5,437,500	4.926 / 3.25	0	750	35,459	101,250		512,694	0	100,500	0	0	91,657		99% \ 99% .....
Currency Swap - 152678PR - Receive: Fixed USD Pay: Fixed GBP	40637CD*8 - Halma Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/12/2022	07/12/2032	0	33,259,650	3.859 / 3.08	0	0	121,630	2,585,700		3,984,748	0	2,585,700	0	0	513,435		98% \ 100% ....
Currency Swap - 152679PR - Receive: Fixed USD Pay: Fixed GBP	40637CD*8 - Halma Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/12/2022	07/12/2032	0	8,151,875	3.859 / 3.08	0	0	29,811	633,750		976,654	0	633,750	0	0	125,842		98% \ 100% ....
Currency Swap - 152680PR - Receive: Fixed USD Pay: Fixed GBP	40637CD*8 - Halma Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/12/2022	07/12/2032	0	37,172,550	3.859 / 3.08	0	0	135,939	2,889,900		4,453,542	0	2,889,900	0	0	573,839		98% \ 100% ....
Currency Swap - 153001PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AM1 - Severn Trent Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	10/27/2043	0	7,525,800	4.7375 / 3.46	0	0	17,092	308,400		1,511,876	0	308,400	0	0	171,708		96% \ 97% .....
Currency Swap - 153002PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AM1 - Severn Trent Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	10/27/2043	0	7,525,800	4.7375 / 3.46	0	0	17,092	308,400		1,511,876	0	308,400	0	0	171,708		96% \ 97% .....
Currency Swap - 153003PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AM1 - Severn Trent Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	10/27/2043	0	10,285,260	4.7375 / 3.46	0	0	23,359	421,480		2,066,231	0	421,480	0	0	234,667		96% \ 97% .....
Currency Swap - 153061PR - Receive: Fixed USD Pay: Fixed GBP	46269HA*2 - IRESS Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2022	05/17/2029	0	25,638,912	4.0775 / 2.979	0	0	179,791	730,943		2,333,787	0	730,943	0	0	323,778		100% \ 100% ..
Currency Swap - 153063PR - Receive: Fixed USD Pay: Fixed GBP	46269HA*2 - IRESS Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2022	05/17/2029	0	28,767,720	4.0775 / 2.979	0	0	201,732	820,143		2,618,587	0	820,143	0	0	363,290		100% \ 100% ..
Currency Swap - 153181PR - Receive: Fixed USD Pay: Fixed EUR	B5000*AE7 - Xior Student Housing Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	06/24/2032	0	33,753,046	4.53 / 2.84	0	0	295,897	(931,085)		1,293,431	0	(931,085)	0	0	519,654		100% \ 100% ..
Currency Swap - 153182PR - Receive: Fixed USD Pay: Fixed EUR	B5000*AE7 - Xior Student Housing Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	06/24/2032	0	28,562,954	4.53 / 2.84	0	0	250,398	(787,915)		1,094,545	0	(787,915)	0	0	439,749		100% \ 100% ..
Currency Swap - 153400PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	08/19/2030	0	53,186,381	4.7525 / 3.18	0	0	311,310	(22,435)		2,234,160	0	(22,435)	0	0	734,781		100% \ 99% ....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 153402PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	08/19/2030	0	8,613,343	4.7525 / 3.18	0	0	50,416	(3,633)		361,814	0	(3,633)	0	0	118,995		100% \ 99%
Currency Swap - 153403PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	08/19/2030	0	48,375,540	4.7525 / 3.18	0	0	283,151	(20,406)		2,032,075	0	(20,406)	0	0	668,319		100% \ 99%
Currency Swap - 153407PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AH6 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	06/15/2032	0	16,833,997	4.925 / 3.4	0	0	139,769	(7,101)		842,774	0	(7,101)	0	0	258,841		100% \ 100%
Currency Swap - 153408PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AH6 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	06/15/2032	0	15,311,994	4.925 / 3.4	0	0	127,132	(6,459)		766,577	0	(6,459)	0	0	235,439		100% \ 100%
Currency Swap - 153446PR - Receive: Fixed USD Pay: Fixed EUR	D1000@AA0 - BHS Corrgtd Maschin Anlagenbau Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	07/28/2032	0	27,924,000	5.115 / 3.64	0	0	175,049	175,500		1,480,002	0	175,500	0	0	432,039		100% \ 99%
Currency Swap - 153447PR - Receive: Fixed USD Pay: Fixed EUR	D1000@AB8 - BHS Corrgtd Maschin Anlagenbau Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	07/28/2034	0	35,442,000	5.215 / 3.79	0	0	214,646	222,750		2,035,846	0	222,750	0	0	602,912		100% \ 100%
Currency Swap - 153448PR - Receive: Fixed USD Pay: Fixed EUR	D1000@AC6 - BHS Corrgtd Maschin Anlagenbau Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	07/28/2037	0	35,442,000	5.365 / 3.98	0	0	208,620	222,750		2,183,849	0	222,750	0	0	676,545		100% \ 100%
Currency Swap - 153465PR - Receive: Fixed USD Pay: Fixed EUR	D1000@AA0 - BHS Corrgtd Maschin Anlagenbau Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	07/28/2032	0	5,370,000	5.115 / 3.64	0	0	33,663	33,750		284,616	0	33,750	0	0	83,084		100% \ 99%
Currency Swap - 153567PR - Receive: Fixed USD Pay: Fixed DKK	K3380#AF5 - Elfelagid SEV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	06/25/2029	0	17,221,584	4.685 / 3.26	0	0	137,115	(371)		424,357	0	(371)	0	0	219,260		100% \ 100%
Currency Swap - 153568PR - Receive: Fixed USD Pay: Fixed DKK	K3380#AH1 - Elfelagid SEV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	06/23/2032	0	21,526,980	4.817 / 3.52	0	0	157,898	(463)		668,073	0	(464)	0	0	331,377		100% \ 100%
Currency Swap - 153569PR - Receive: Fixed USD Pay: Fixed DKK	K3380#AJ7 - Elfelagid SEV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	06/23/2034	0	19,087,256	4.94 / 3.71	0	0	133,903	(411)		586,372	0	(411)	0	0	323,337		100% \ 100%
Currency Swap - 153669PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AK1 - IMI Group Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/28/2029	0	30,279,567	4.7925 / 3.3	0	0	229,561	(763,534)		140,961	0	(763,534)	0	0	385,751		100% \ 100%
Currency Swap - 153671PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AL9 - IMI Group Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/28/2030	0	15,199,641	4.8115 / 3.4	0	0	108,973	(383,276)		70,461	0	(383,276)	0	0	208,018		100% \ 100%
Currency Swap - 153672PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AL9 - IMI Group Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/28/2030	0	45,850,845	4.8115 / 3.4	0	0	328,725	(1,156,181)		212,552	0	(1,156,181)	0	0	627,501		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 153673PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AL9 - IMI Group Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/15/2022	06/28/2030	0	10,049,814	4.8115 / 3.4	0	0	72,052	(253,418)		46,588	0	(253,418)	0	0	137,539		100% \ 100% ..
Currency Swap - 153803PR - Receive: Fixed USD Pay: Fixed GBP	749000450 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/16/2022	06/21/2027	0	49,922,880	5.2225 / 4.56	0	0	186,565	844,560		2,450,523	0	844,560	0	0	527,928		100% \ 100% ..
Currency Swap - 153804PR - Receive: Fixed USD Pay: Fixed GBP	749000450 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/16/2022	06/21/2027	0	8,809,920	5.2225 / 4.56	0	0	32,923	149,040		432,445	0	149,040	0	0	93,164		100% \ 100% ..
Currency Swap - 153919PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AL4 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/22/2022	09/22/2042	0	23,629,890	5.1588 / 4.14	0	0	66,201	(274,376)		(229,963)	0	(274,376)	0	0	524,746		100% \ 100% ..
Currency Swap - 153920PR - Receive: Fixed USD Pay: Fixed JPY	G0687#AA7 - AVI Global Trust Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/22/2022	07/06/2032	0	10,169,454	5.084 / 1.38	0	0	183,107	(312,532)		(234,062)	0	(312,532)	0	0	156,855		100% \ 100% ..
Currency Swap - 153931PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AL4 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/22/2022	09/22/2042	0	11,429,870	5.1588 / 4.14	0	0	32,022	(132,717)		(111,234)	0	(132,717)	0	0	253,822		100% \ 100% ..
Currency Swap - 153932PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AL4 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/22/2022	09/22/2042	0	68,160,385	5.1588 / 4.14	0	0	190,956	(791,436)		(663,329)	0	(791,436)	0	0	1,513,629		100% \ 100% ..
Currency Swap - 154000PR - Receive: Fixed USD Pay: Fixed EUR	58985@AB1 - Merieux Nutrisciences Corp Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/27/2022	07/19/2032	0	1,122,640	5.37 / 4.07	0	0	6,608	(10,779)		22,824	0	(10,779)	0	0	17,347		100% \ 100% ..
Currency Swap - 154001PR - Receive: Fixed USD Pay: Fixed EUR	58985@AB1 - Merieux Nutrisciences Corp Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/27/2022	07/19/2032	0	6,586,790	5.37 / 4.07	0	0	38,771	(63,245)		133,911	0	(63,245)	0	0	101,782		100% \ 100% ..
Currency Swap - 154160PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AF4 - Wilo SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/05/2022	09/28/2034	0	28,889,002	4.959 / 3.9	0	0	79,033	(1,208,409)		(839,707)	0	(1,208,409)	0	0	494,963		99% \ 99% .....
Currency Swap - 154161PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AG2 - Wilo SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/05/2022	09/28/2037	0	16,974,820	5.117 / 4.1	0	0	44,597	(710,046)		(588,864)	0	(710,046)	0	0	325,876		99% \ 99% .....
Currency Swap - 154232PR - Receive: Fixed USD Pay: Fixed EUR	F1369#AM5 - Bureau Veritas S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/08/2022	09/30/2032	0	15,300,010	4.92 / 3.63	0	0	49,891	(752,817)		(299,440)	0	(752,817)	0	0	238,871		100% \ 100% ..
Currency Swap - 154328PR - Receive: Fixed USD Pay: Fixed GBP	37298*\A0 - Genuit Group plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/14/2022	10/12/2029	0	23,300,032	5.2125 / 4.44	0	0	36,940	(484,429)		607,053	0	(484,429)	0	0	303,399		98% \ 99% .....
Currency Swap - 154480PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/22/2022	10/14/2037	0	23,940,000	4.865 / 4.07	0	0	40,708	(118,000)		1,695,570	0	(118,000)	0	0	460,303		97% \ 98% .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 154481PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	10/14/2037	0	23,940,000	4.865 / 4.07	0	0	40,708	(118,000)		1,695,570	0	(118,000)	0	0	460,303		97% \ 98%
Currency Swap - 155166PR - Receive: Fixed USD Pay: Fixed GBP	749000455 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2022	04/05/2029	0	32,318,962	4.8017 / 4.72	0	0	8,857	(1,315,292)		(453,589)	0	(1,323,122)	7,830	0	404,421		100% \ 100%
Currency Swap - 155167PR - Receive: Fixed USD Pay: Fixed GBP	749000455 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2022	04/05/2029	0	1,572,274	4.8017 / 4.72	0	0	431	(63,987)		(22,066)	0	(64,368)	381	0	19,675		100% \ 100%
Currency Swap - 155169PR - Receive: Fixed USD Pay: Fixed GBP	749000455 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2022	04/05/2029	0	5,066,216	4.8017 / 4.72	0	0	1,388	(206,181)		(71,103)	0	(207,408)	1,227	0	63,396		100% \ 100%
Currency Swap - 155171PR - Receive: Fixed USD Pay: Fixed GBP	749000455 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2022	04/05/2029	0	55,204,281	4.8017 / 4.72	0	0	15,129	(2,246,661)		(774,778)	0	(2,260,035)	13,375	0	690,795		100% \ 100%
Currency Swap - 155839PR - Receive: Fixed USD Pay: Fixed EUR	G8357*AB1 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2022	10/12/2027	0	7,500,038	5.4025 / 3.85	0	0	25,875	(667,733)		(528,813)	0	(667,733)	0	0	82,007		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/03/2012	07/08/2024	0	1,122,604	4.61 / 4.21	0	0	12,043	171,732		157,444	0	62,322	0	0	6,924		100% \ 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(4,593,769)	(640,852)	137,175,902	802,606,212	XXX	1,300,535,545	0	749,419,268	120,798	0	162,915,833	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										396,566,887	29,657,207	182,394,146	1,116,719,124	XXX	1,122,231,843	(84,974,651)	749,419,268	120,798	0	231,405,940	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2012	10/19/2042	0	10,000,000	2.7375 / 4.2266	0	0	83,695	(1,338,832)		(1,338,832)	(3,061,836)	0	0	0	222,492		PD (Duration)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/20/2012	11/23/2042	0	25,000,000	2.535 / 4.6919	0	0	186,865	(4,059,584)		(4,059,584)	(7,488,096)	0	0	0	557,550		PD (Duration)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2012	12/03/2042	0	30,000,000	2.575 / 4.765	0	0	255,619	(4,708,992)		(4,708,992)	(9,038,452)	0	0	0	669,557		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2012	12/04/2042	0	25,000,000	2.5725 / 4.765	0	0	211,651	(3,932,518)		(3,932,518)	(7,529,557)	0	0	0	558,002		PD (Duration)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2012	12/11/2042	0	25,000,000	2.595 / 4.7351	0	0	211,472	(3,852,960)		(3,852,960)	(7,551,266)	0	0	0	558,265		PD (Duration)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2012	12/14/2042	0	25,000,000	2.643 / 4.7527	0	0	222,013	(3,687,544)		(3,687,544)	(7,599,560)	0	0	0	558,378		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2012	12/20/2042	0	25,000,000	2.78 / 4.7459	0	0	229,109	(3,210,865)		(3,210,865)	(7,730,652)	0	0	0	558,604		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2012	12/24/2042	0	25,000,000	2.787 / 4.7239	0	0	232,880	(3,184,749)		(3,184,749)	(7,736,697)	0	0	0	558,754		PD (Duration)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/02/2013	01/04/2043	0	25,000,000	2.852 / 3.7547	0	0	260,939	(2,959,789)		(2,959,789)	(7,803,716)	0	0	0	559,167		PD (Duration)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2013	01/15/2043	0	25,000,000	2.8975 / 4.0791	0	0	265,308	(2,799,462)		(2,799,462)	(7,850,116)	0	0	0	559,580		PD (Duration)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/17/2013	01/22/2043	0	25,000,000	2.86 / 4.3246	0	0	238,005	(2,932,856)		(2,932,856)	(7,820,610)	0	0	0	559,843		PD (Duration)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2013	01/29/2043	0	25,000,000	2.9463 / 4.4147	0	0	266,129	(2,629,662)		(2,629,662)	(7,910,514)	0	0	0	560,105		PD (Duration)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/30/2013	02/01/2043	0	15,000,000	3.0238 / 4.4396	0	0	172,140	(1,419,569)		(1,419,569)	(4,790,243)	0	0	0	336,131		PD (Duration)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2013	02/05/2043	0	25,000,000	3.0688 / 4.5316	0	0	299,500	(2,211,235)		(2,211,235)	(8,030,238)	0	0	0	560,368		PD (Duration)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/05/2013	02/07/2043	0	25,000,000	3.0475 / 4.5316	0	0	297,613	(2,285,096)		(2,285,096)	(8,011,910)	0	0	0	560,443		PD (Duration)
Interest Rate Swap - 101121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2013	02/15/2043	0	25,000,000	3.051 / 4.6061	0	0	301,092	(2,272,708)		(2,272,708)	(8,020,061)	0	0	0	560,742		PD (Duration)
Interest Rate Swap - 101274CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/06/2013	03/08/2043	0	30,000,000	2.98 / 4.7346	0	0	374,202	(3,023,247)		(3,023,247)	(9,558,321)	0	0	0	673,969		PD (Duration)
Interest Rate Swap - 101298CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/08/2013	03/12/2043	0	25,000,000	3.07 / 4.7351	0	0	327,699	(2,203,336)		(2,203,336)	(8,051,928)	0	0	0	561,790		PD (Duration)
Interest Rate Swap - 101392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/20/2013	03/22/2043	0	15,000,000	3.025 / 4.7526	0	0	173,040	(1,416,374)		(1,416,374)	(4,808,707)	0	0	0	337,298		PD (Duration)
Interest Rate Swap - 101403CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2013	03/27/2043	0	25,000,000	3.036 / 4.7239	0	0	299,537	(2,319,737)		(2,319,737)	(8,027,203)	0	0	0	562,351		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/12/2013	04/16/2043	0	31,000,000	2.8585 / 4.0791	0	0	302,816	(3,647,496)		(3,647,496)	(9,750,635)	0	0	0	698,240		PD (Duration)
Interest Rate Swap - 101675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/23/2013	04/25/2043	0	30,600,000	2.8188 / 4.3584	0	0	279,165	(3,775,501)		(3,775,501)	(9,588,408)	0	0	0	689,642		PD (Duration)
Interest Rate Swap - 101686CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2013	04/29/2043	0	31,100,000	2.8425 / 4.4147	0	0	298,709	(3,731,491)		(3,731,491)	(9,778,954)	0	0	0	701,096		PD (Duration)
Interest Rate Swap - 101744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2013	05/02/2043	0	69,100,000	2.8138 / 4.4603	0	0	652,140	(8,582,141)		(8,582,141)	(21,655,529)	0	0	0	1,558,152		PD (Duration)
Interest Rate Swap - 101750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2013	05/03/2043	0	41,000,000	2.7738 / 4.4597	0	0	373,246	(5,323,087)		(5,323,087)	(12,785,657)	0	0	0	924,580		PD (Duration)
Interest Rate Swap - 101761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/03/2013	05/08/2043	0	30,000,000	2.846 / 4.5503	0	0	295,576	(3,591,842)		(3,591,842)	(9,442,617)	0	0	0	676,745		PD (Duration)
Interest Rate Swap - 101784CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2013	05/09/2043	0	68,300,000	2.9175 / 4.5573	0	0	723,027	(7,489,489)		(7,489,489)	(21,690,328)	0	0	0	1,540,825		PD (Duration)
Interest Rate Swap - 101802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2013	05/13/2043	0	41,000,000	2.92 / 4.6497	0	0	442,321	(4,483,890)		(4,483,890)	(13,028,811)	0	0	0	925,190		PD (Duration)
Interest Rate Swap - 101816CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2013	05/15/2043	0	20,000,000	3.0545 / 4.6061	0	0	241,574	(1,806,667)		(1,806,667)	(6,458,721)	0	0	0	451,372		PD (Duration)
Interest Rate Swap - 101879CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2013	05/21/2043	0	55,000,000	3.078 / 4.6754	0	0	697,337	(4,787,518)		(4,787,518)	(17,821,601)	0	0	0	1,241,764		PD (Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2013	05/23/2023	0	20,000,000	2.089 / 4.6919	0	0	60,292	(220,124)		(220,124)	(601,831)	0	0	0	62,862		PD (Duration)
Interest Rate Swap - 101935CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	37,500,000	3.13 / 4.6987	0	0	504,858	(2,994,679)		(2,994,679)	(12,236,141)	0	0	0	846,825		PD (Duration)
Interest Rate Swap - 101984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/28/2013	05/30/2043	0	67,500,000	3.23 / 4.7349	0	0	991,903	(4,429,065)		(4,429,065)	(22,282,479)	0	0	0	1,524,887		PD (Duration)
Interest Rate Swap - 102053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2013	06/05/2043	0	65,400,000	3.1865 / 4.765	0	0	947,015	(4,696,492)		(4,696,492)	(21,490,852)	0	0	0	1,478,029		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 102065CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/04/2013	06/06/2043	0	71,200,000	3.2563 / 4.7326	0	0	1,085,509	(4,406,970)		(4,406,970)	(23,589,864)	0	0	0	1,609,214		PD (Duration)
Interest Rate Swap - 102114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2013	06/11/2043	0	54,700,000	3.231 / 4.7351	0	0	810,592	(3,577,642)		(3,577,642)	(18,069,477)	0	0	0	1,236,699		PD (Duration)
Interest Rate Swap - 103641PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	8,844,000	4.08 / 4.6854	0	0	104,610	(151,671)		(151,671)	(473,756)	0	0	0	40,302		SD (Asset Cashflow)
Interest Rate Swap - 103642PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,896,000	4.08 / 4.6854	0	0	69,740	(101,114)		(101,114)	(315,838)	0	0	0	26,868		SD (Asset Cashflow)
Interest Rate Swap - 103643PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,740,000	4.08 / 4.6854	0	0	67,895	(98,439)		(98,439)	(307,481)	0	0	0	26,157		SD (Asset Cashflow)
Interest Rate Swap - 103644PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	4,520,000	4.08 / 4.6854	0	0	53,464	(77,516)		(77,516)	(242,128)	0	0	0	20,598		SD (Asset Cashflow)
Interest Rate Swap - 105079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/29/2014	05/28/2043	0	36,000,000	3.107 / 4.7363	0	0	484,396	(2,983,535)		(2,983,535)	(11,716,353)	0	0	0	813,166		PD (Duration)
Interest Rate Swap - 105117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/04/2014	05/28/2043	0	43,000,000	3.107 / 4.7363	0	0	578,584	(3,563,667)		(3,563,667)	(13,994,532)	0	0	0	971,281		PD (Duration)
Interest Rate Swap - 105162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/12/2014	05/28/2043	0	30,000,000	3.107 / 4.7363	0	0	403,663	(2,486,279)		(2,486,279)	(9,763,627)	0	0	0	677,638		PD (Duration)
Interest Rate Swap - 106075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	0	604,000,000	3.255 / 4.7264	0	0	8,579,579	(36,423,723)		(36,423,723)	(206,675,205)	0	0	0	14,082,602		SD (Asset Cashflow)
Interest Rate Swap - 110763CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2015	10/02/2045	0	20,000,000	2.5493 / 3.7429	0	0	147,991	(3,399,271)		(3,399,271)	(6,512,710)	0	0	0	477,026		LD (Liability Cashflow)
Interest Rate Swap - 111517CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	10/02/2042	0	90,000,000	2.5554 / 3.7429	(1,373,955)	0	671,450	(14,308,203)		(14,308,203)	(26,847,413)	0	(66,795)	0	2,000,116		LD (Liability Cashflow)
Interest Rate Swap - 111518CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	10/01/2042	0	325,000,000	2.5808 / 3.7429	(3,345,905)	0	2,447,895	(50,527,092)		(50,527,092)	(97,325,151)	0	(164,284)	0	7,222,149		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 111519CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	06/01/2042	0	50,000,000	2.431 / 4.7606	(1,934,088)	0	338,208	(8,760,074)		(8,760,074)	(14,485,423)	0	(126,748)	0	1,101,685		LD (Liability Cashflow)
Interest Rate Swap - 111520CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	11/07/2032	0	75,000,000	2.421 / 4.5316	(761,886)	0	422,964	(8,381,353)		(8,381,353)	(14,514,026)	0	(20,791)	0	1,177,055		LD (Liability Cashflow)
Interest Rate Swap - 111521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	08/29/2032	0	40,000,000	2.4 / 4.7339	(487,761)	0	253,936	(4,469,114)		(4,469,114)	(7,628,477)	0	(14,006)	0	621,652		LD (Liability Cashflow)
Interest Rate Swap - 111522CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	06/06/2032	0	100,000,000	2.24 / 4.7326	(3,338,612)	0	335,110	(12,126,862)		(12,126,862)	(18,321,819)	0	(90,281)	0	1,535,643		LD (Liability Cashflow)
Interest Rate Swap - 111523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	06/01/2032	0	75,000,000	2.3325 / 4.7606	(1,539,272)	0	433,438	(8,615,023)		(8,615,023)	(13,951,032)	0	(42,956)	0	1,150,911		LD (Liability Cashflow)
Interest Rate Swap - 111524CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	05/22/2032	0	75,000,000	2.4025 / 4.6649	(804,042)	0	448,694	(8,180,884)		(8,180,884)	(14,041,988)	0	(20,806)	0	1,149,268		LD (Liability Cashflow)
Interest Rate Swap - 111525CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	05/21/2032	0	75,000,000	2.43 / 4.6754	(518,359)	0	464,915	(8,017,063)		(8,017,063)	(14,124,602)	0	29,990	0	1,149,103		LD (Liability Cashflow)
Interest Rate Swap - 111526CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	09/15/2029	0	10,000,000	3.8663 / 4.769	1,752,512	0	208,918	(11,513)		(11,513)	(1,764,890)	0	25,329	0	129,489		LD (Liability Cashflow)
Interest Rate Swap - 111527CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	04/09/2023	0	100,000,000	1.852 / 3.9087	(789,141)	0	29,849	(796,969)		(796,969)	(2,416,975)	0	104,528	0	261,817		LD (Liability Cashflow)
Interest Rate Swap - 111532CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	10/02/2032	0	60,000,000	2.3915 / 3.7429	(842,548)	0	349,294	(6,785,859)		(6,785,859)	(11,501,897)	0	(11,195)	0	937,008		LD (Liability Cashflow)
Interest Rate Swap - 111975CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2016	02/02/2026	0	325,000,000	4.4603 / 1.8363	0	0	109,647	22,815,159		22,815,159	29,730,967	0	0	0	2,855,893		SD (Asset Cashflow)
Interest Rate Swap - 112574CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	0	310,000,000	3.52 / 3.9087	72,983,050	0	5,262,264	(7,566,872)		(7,566,872)	(67,157,866)	0	(3,949,155)	0	5,089,000		LD (Liability Cashflow)
Interest Rate Swap - 112576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	08/05/2034	0	140,000,000	3.2288 / 4.5316	27,201,488	0	1,901,200	(7,405,013)		(7,405,013)	(31,394,147)	0	(1,394,065)	0	2,383,783		LD (Liability Cashflow)
Interest Rate Swap - 112592CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	07/11/2028	0	40,000,000	4.865 / 3.9087	13,799,082	0	1,217,002	1,796,900		1,796,900	(5,612,729)	0	(1,124,062)	0	470,301		LD (Liability Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 112593CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	10/09/2028	0	75,000,000	4.285 / 3.9087	21,265,717	0	1,847,137	1,348,059		1,348,059	(10,657,590)	0	(1,694,919)	0	901,108		LD (Liability Cashflow)
Interest Rate Swap - 112594CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	03/24/2040	0	58,000,000	4.4275 / 4.7239	26,185,668	0	1,491,772	4,919,098		4,919,098	(18,706,069)	0	(962,685)	0	1,203,803		LD (Liability Cashflow)
Interest Rate Swap - 112595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	12/17/2040	0	350,000,000	4.267 / 4.7377	149,888,499	0	8,082,237	24,402,785		24,402,785	(114,004,024)	0	(5,299,020)	0	7,416,855		LD (Liability Cashflow)
Interest Rate Swap - 112596CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	09/14/2042	0	450,000,000	2.7005 / 4.7527	55,211,323	0	4,254,796	(62,562,554)		(62,562,554)	(135,126,082)	0	(1,783,219)	0	9,987,644		LD (Liability Cashflow)
Interest Rate Swap - 112968CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2016	04/18/2026	0	165,000,000	4.1937 / 1.6449	0	0	423,925	12,992,993		12,992,993	15,244,980	0	0	0	1,498,321		SD (Asset Cashflow)
Interest Rate Swap - 113451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/26/2016	05/31/2046	0	18,000,000	2.204 / 4.7349	0	0	79,344	(4,064,696)		(4,064,696)	(5,658,548)	0	0	0	435,517		SD (Asset Cashflow)
Interest Rate Swap - 114040CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2016	07/08/2046	0	100,000,000	3.9087 / 1.7755	0	0	54,647	29,416,094		29,416,094	29,479,088	0	0	0	2,424,949		PD (Duration)
Interest Rate Swap - 114042CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2016	07/08/2023	0	300,000,000	3.9087 / 1.1295	0	0	2,101,942	5,889,118		5,889,118	7,552,702	0	0	0	1,083,230		PD (Duration)
Interest Rate Swap - 114044CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	3.9087 / 1.6763	0	0	123,118	17,848,639		17,848,639	17,577,484	0	0	0	1,470,864		SD (Asset Cashflow)
Interest Rate Swap - 114045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	1.6738 / 3.9087	0	0	(125,118)	(17,869,877)		(17,869,877)	(17,572,356)	0	0	0	1,470,864		SD (Asset Cashflow)
Interest Rate Swap - 114223CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/01/2015	02/24/2040	0	150,000,000	4.583 / 4.6987	81,490,684	0	4,198,932	15,504,252		15,504,252	(58,164,804)	0	6,668,533	0	3,105,747		PD (Duration)
Interest Rate Swap - 114226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/01/2015	03/12/2040	0	75,000,000	4.531 / 4.7351	40,051,523	0	2,078,847	7,309,041		7,309,041	(28,900,158)	0	3,246,643	0	1,555,184		PD (Duration)
Interest Rate Swap - 114282CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2016	07/05/2036	0	120,000,000	3.7483 / 1.761	(701,489)	0	45,763	25,693,844		25,693,844	26,644,759	0	(16,398)	0	2,205,638		LD (Liability Cashflow)
Interest Rate Swap - 114406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2016	11/15/2041	0	130,000,000	4.6061 / 1.739	0	0	139,922	35,301,233		35,301,233	34,746,497	0	0	0	2,823,848		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 114498CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/18/2016	11/15/2041	0	130,000,000	4.6061 / 1.7545	0	0	119,772	35,025,783		35,025,783	34,819,750	0	0	0	2,823,848		PD (Duration)
Interest Rate Swap - 114535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/23/2016	11/15/2041	0	156,700,000	4.6061 / 1.7135	0	0	208,618	43,097,793		43,097,793	41,737,629	0	0	0	3,403,823		PD (Duration)
Interest Rate Swap - 114541CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,600,000	4.6061 / 1.7036	0	0	223,988	43,282,220		43,282,220	41,654,633	0	0	0	3,401,651		PD (Duration)
Interest Rate Swap - 114542CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,700,000	4.6061 / 1.7046	0	0	222,564	43,288,438		43,288,438	41,686,929	0	0	0	3,403,823		PD (Duration)
Interest Rate Swap - 114692CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2016	02/15/2042	0	110,000,000	4.6061 / 1.878	0	0	(34,505)	27,985,384		27,985,384	30,148,608	0	0	0	2,405,183		PD (Duration)
Interest Rate Swap - 114708CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/12/2016	03/12/2040	0	75,000,000	4.531 / 4.7351	39,443,644	0	2,078,847	7,309,041		7,309,041	(24,153,640)	0	(1,499,876)	0	1,555,184		PD (Duration)
Interest Rate Swap - 114709CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/12/2016	02/26/2040	0	150,000,000	4.461 / 4.7363	76,749,772	0	4,027,066	13,243,738		13,243,738	(48,014,766)	0	(2,893,471)	0	3,106,234		PD (Duration)
Interest Rate Swap - 115553CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	33,000,000	4.7363 / 2.4413	0	0	(223,722)	4,793,457		4,793,457	8,064,110	0	0	0	615,355		SD (Asset Cashflow)
Interest Rate Swap - 115555CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	30,000,000	4.7363 / 2.4413	0	0	(203,383)	4,357,688		4,357,688	7,331,009	0	0	0	559,414		SD (Asset Cashflow)
Interest Rate Swap - 115619CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	145,000,000	4.7786 / 2.246	0	0	(735,392)	9,737,910		9,737,910	15,845,263	0	0	0	1,435,801		SD (Asset Cashflow)
Interest Rate Swap - 115624CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	2.243 / 4.7786	0	0	1,109,166	(14,798,382)		(14,798,382)	(24,033,069)	0	0	0	2,178,456		SD (Asset Cashflow)
Interest Rate Swap - 115625CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	4.7786 / 2.246	0	0	(1,115,766)	14,774,760		14,774,760	24,041,089	0	0	0	2,178,456		SD (Asset Cashflow)
Interest Rate Swap - 115810CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2016	12/15/2041	0	125,000,000	4.769 / 2.704	0	0	(1,158,664)	17,486,465		17,486,465	37,890,476	0	0	0	2,721,227		LD (Liability Cashflow)
Interest Rate Swap - 116147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/05/2017	01/09/2023	0	350,000,000	3.9087 / 2.048	0	0	(790,470)	144,871		144,871	5,527,005	0	0	0	272,200		LD (Liability Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 116181CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2017	01/10/2037	0	165,000,000	2.4754 / 3.8257	0	0	1,109,983	(23,503,481)		(23,503,481)	(40,683,317)	0	0	0	3,089,830		SD (Asset Cashflow)
Interest Rate Swap - 116182CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2017	01/10/2027	0	115,000,000	3.8257 / 2.2595	0	0	(525,282)	7,778,517		7,778,517	12,760,287	0	0	0	1,153,858		SD (Asset Cashflow)
Interest Rate Swap - 116187CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2017	01/10/2024	0	180,000,000	2.083 / 3.8257	0	0	504,570	(5,374,670)		(5,374,670)	(9,507,766)	0	0	0	912,017		SD (Asset Cashflow)
Interest Rate Swap - 116689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	24,000,000	4.6919 / 2.476	0	0	(165,230)	1,662,622		1,662,622	3,140,693	0	0	0	272,195		PD (Duration)
Interest Rate Swap - 116691CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	4.6919 / 2.6855	0	0	(269,388)	3,609,636		3,609,636	7,608,958	0	0	0	564,151		PD (Duration)
Interest Rate Swap - 116699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	24,000,000	2.474 / 4.6919	0	0	164,750	(1,664,832)		(1,664,832)	(3,140,053)	0	0	0	272,195		LD (Liability Cashflow)
Interest Rate Swap - 116700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	2.6805 / 4.6919	0	0	267,888	(3,626,139)		(3,626,139)	(7,604,935)	0	0	0	564,151		LD (Liability Cashflow)
Interest Rate Swap - 117402CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2017	04/19/2047	0	50,000,000	4.2266 / 2.527	0	0	(313,225)	8,745,408		8,745,408	16,747,814	0	0	0	1,232,403		PD (Duration)
Interest Rate Swap - 117432CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/18/2017	04/20/2047	0	175,000,000	4.2426 / 2.467	0	0	(1,006,445)	32,323,254		32,323,254	58,119,034	0	0	0	4,313,649		PD (Duration)
Interest Rate Swap - 117444CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2017	04/21/2047	0	100,000,000	4.2776 / 2.4815	0	0	(579,280)	18,234,314		18,234,314	33,281,514	0	0	0	2,465,079		PD (Duration)
Interest Rate Swap - 117465CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/20/2017	05/15/2037	0	125,000,000	4.6061 / 2.491	0	0	(805,460)	17,901,631		17,901,631	31,372,980	0	0	0	2,369,538		PD (Duration)
Interest Rate Swap - 117643CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/02/2017	05/04/2047	0	125,000,000	4.5084 / 2.577	0	0	(877,115)	20,868,973		20,868,973	42,232,185	0	0	0	3,083,733		PD (Duration)
Interest Rate Swap - 117742CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/10/2017	05/12/2037	0	170,000,000	4.6497 / 2.589	0	0	(1,247,547)	22,493,418		22,493,418	43,116,561	0	0	0	3,221,667		PD (Duration)
Interest Rate Swap - 117764CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2017	05/15/2037	0	190,000,000	4.6061 / 2.5915	0	0	(1,415,249)	25,083,206		25,083,206	48,207,184	0	0	0	3,601,697		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 117814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2017	05/17/2038	0	150,000,000	4.6497 / 2.5375	0	0	(1,048,563)	21,725,320		21,725,320	39,546,502	0	0	0	2,941,208		PD (Duration)
Interest Rate Swap - 118211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	4.7363 / 1.934	0	0	(110,831)	7,614,590		7,614,590	11,445,125	0	0	0	1,087,354		LD (Liability Cashflow)
Interest Rate Swap - 118212CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	1.934 / 4.7363	0	0	110,831	(7,614,590)		(7,614,590)	(11,445,125)	0	0	0	1,087,354		SD (Asset Cashflow)
Interest Rate Swap - 118382CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	4.7264 / 2.4711	0	0	(1,113,980)	32,210,650		32,210,650	58,368,304	0	0	0	4,330,554		PD (Duration)
Interest Rate Swap - 118383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	2.4689 / 4.7264	0	0	1,110,130	(32,273,819)		(32,273,819)	(58,349,534)	0	0	0	4,330,554		PD (Duration)
Interest Rate Swap - 118390CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	4.7264 / 2.039	0	0	(173,791)	3,517,385		3,517,385	5,554,439	0	0	0	519,583		LD (Liability Cashflow)
Interest Rate Swap - 118391CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	2.036 / 4.7264	0	0	171,241	(3,521,013)		(3,521,013)	(5,551,777)	0	0	0	519,583		SD (Asset Cashflow)
Interest Rate Swap - 118785CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2017	07/19/2043	0	100,000,000	4.2266 / 2.578	0	0	(677,449)	16,148,851		16,148,851	31,087,234	0	0	0	2,266,665		LD (Liability Cashflow)
Interest Rate Swap - 118823CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	2.555 / 4.2776	0	0	652,780	(17,044,234)		(17,044,234)	(33,800,016)	0	0	0	2,477,723		PD (Duration)
Interest Rate Swap - 118824CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	4.2776 / 2.556	0	0	(653,780)	17,027,804		17,027,804	33,804,905	0	0	0	2,477,723		PD (Duration)
Interest Rate Swap - 119326CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/16/2017	08/18/2032	0	150,000,000	4.6743 / 2.41	0	0	(852,393)	16,817,138		16,817,138	28,776,982	0	0	0	2,327,626		LD (Liability Cashflow)
Interest Rate Swap - 119327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	4.6743 / 2.4915	0	0	(1,591,917)	35,556,832		35,556,832	62,239,899	0	0	0	4,685,800		SD (Asset Cashflow)
Interest Rate Swap - 119329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	2.49 / 4.6743	0	0	1,588,242	(35,598,341)		(35,598,341)	(62,229,702)	0	0	0	4,685,800		LD (Liability Cashflow)
Interest Rate Swap - 119438CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	2.323 / 4.7346	0	0	737,924	(20,580,218)		(20,580,218)	(31,248,247)	0	0	0	2,395,322		SD (Asset Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 119439CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	4.7346 / 2.325	0	0	(740,424)	20,551,897		20,551,897	31,255,209	0	0	0	2,395,322		SD (Asset Cashflow)
Interest Rate Swap - 119548CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2017	09/19/2031	0	75,000,000	4.7377 / 2.3325	0	0	(354,243)	8,218,570		8,218,570	13,375,355	0	0	0	1,107,218		LD (Liability Cashflow)
Interest Rate Swap - 119888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	2.359 / 3.9407	0	0	532,501	(8,039,501)		(8,039,501)	(13,842,303)	0	0	0	1,202,596		PD (Duration)
Interest Rate Swap - 119889CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	3.9407 / 2.36	0	0	(533,501)	8,034,376		8,034,376	13,843,704	0	0	0	1,202,596		LD (Liability Cashflow)
Interest Rate Swap - 120104CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2017	10/26/2027	0	45,000,000	4.3269 / 2.4175	0	0	(235,362)	3,092,566		3,092,566	5,621,204	0	0	0	493,971		SD (Asset Cashflow)
Interest Rate Swap - 120117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	2.705 / 4.4147	0	0	205,649	(3,640,158)		(3,640,158)	(8,333,324)	0	0	0	597,268		PD (Duration)
Interest Rate Swap - 120118CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	4.4147 / 2.71	0	0	(206,903)	3,620,611		3,620,611	8,338,957	0	0	0	597,268		LD (Liability Cashflow)
Interest Rate Swap - 120180CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2017	11/03/2027	0	100,190,000	2.346 / 4.4597	0	0	483,523	(7,232,412)		(7,232,412)	(12,463,044)	0	0	0	1,102,249		SD (Asset Cashflow)
Interest Rate Swap - 120514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	2.629 / 4.765	0	0	451,553	(7,647,782)		(7,647,782)	(15,414,480)	0	0	0	1,116,003		PD (Duration)
Interest Rate Swap - 120515CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	4.765 / 2.63	0	0	(452,053)	7,640,676		7,640,676	15,416,411	0	0	0	1,116,003		LD (Liability Cashflow)
Interest Rate Swap - 120523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	2.465 / 4.765	0	0	739,105	(7,652,732)		(7,652,732)	(14,229,811)	0	0	0	1,217,315		PD (Duration)
Interest Rate Swap - 120528CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	4.765 / 2.466	0	0	(740,105)	7,647,492		7,647,492	14,231,227	0	0	0	1,217,315		LD (Liability Cashflow)
Interest Rate Swap - 121487CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/12/2018	01/17/2028	0	50,000,000	2.586 / 4.0791	0	0	352,163	(3,156,006)		(3,156,006)	(6,526,734)	0	0	0	561,566		PD (Duration)
Interest Rate Swap - 121716CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2018	01/30/2035	0	50,000,000	4.4147 / 2.784	0	0	(447,042)	4,862,593		4,862,593	11,503,600	0	0	0	868,931		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 122566CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2018	03/27/2046	0	130,000,000	4.7239 / 2.996	0	0	(1,505,591)	12,968,892		12,968,892	45,433,960	0	0	0	3,133,462		LD (Liability Cashflow)
Interest Rate Swap - 122778CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/12/2018	04/16/2043	0	40,000,000	2.9686 / 4.0791	0	0	434,770	(4,183,242)		(4,183,242)	(12,969,606)	0	0	0	900,955		SD (Asset Cashflow)
Interest Rate Swap - 123140CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	4.6497 / 3.122	0	0	(641,771)	2,008,217		2,008,217	7,152,864	0	0	0	579,819		LD (Liability Cashflow)
Interest Rate Swap - 123141CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	3.118 / 4.6497	0	0	639,771	(2,017,811)		(2,017,811)	(7,150,151)	0	0	0	579,819		PD (Duration)
Interest Rate Swap - 123328CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	2.9775 / 4.765	0	0	309,759	(1,185,581)		(1,185,581)	(3,548,909)	0	0	0	291,282		PD (Duration)
Interest Rate Swap - 123333CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	4.765 / 2.9825	0	0	(311,009)	1,179,534		1,179,534	3,550,611	0	0	0	291,282		LD (Liability Cashflow)
Interest Rate Swap - 123960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/19/2018	07/23/2030	0	150,000,000	3.004 / 4.3246	0	0	1,648,509	(8,228,371)		(8,228,371)	(26,089,554)	0	0	0	2,062,408		LD (Liability Cashflow)
Interest Rate Swap - 124344CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2018	08/31/2038	0	40,000,000	3.045 / 4.7349	0	0	516,111	(3,432,247)		(3,432,247)	(11,282,922)	0	0	0	791,623		SD (Asset Cashflow)
Interest Rate Swap - 124603CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	4.7239 / 3.166	0	0	(458,682)	1,367,202		1,367,202	5,218,149	0	0	0	418,948		LD (Liability Cashflow)
Interest Rate Swap - 124604CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	3.16 / 4.7239	0	0	456,582	(1,377,880)		(1,377,880)	(5,215,218)	0	0	0	418,948		PD (Duration)
Interest Rate Swap - 124812CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	3.2655 / 3.9087	0	0	433,005	(1,019,084)		(1,019,084)	(4,531,367)	0	0	0	360,443		PD (Duration)
Interest Rate Swap - 124814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	3.9087 / 3.2695	0	0	(434,205)	1,012,943		1,012,943	4,533,047	0	0	0	360,443		LD (Liability Cashflow)
Interest Rate Swap - 125098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/23/2018	10/25/2028	0	96,000,000	3.219 / 4.3584	0	0	1,260,053	(3,504,245)		(3,504,245)	(14,504,246)	0	0	0	1,157,706		SD (Asset Cashflow)
Interest Rate Swap - 125320CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	3.215 / 4.5316	0	0	401,971	(910,033)		(910,033)	(3,100,163)	0	0	0	253,205		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125321CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	4.5316 / 3.216	0	0	(402,271)	909,239		909,239	3,100,502	0	0	0	253,205		LD (Liability Cashflow)
Interest Rate Swap - 125437PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/04/2017	07/01/2023	0	44,400,000	3.7429 / 2.1063	0	0	(123,720)	626,949		626,949	1,524,284	0	0	0	157,399		SD (Asset Cashflow)
Interest Rate Swap - 125447PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2017	04/01/2025	0	30,400,000	3.7429 / 2.1875	0	0	(109,409)	1,530,440		1,530,440	2,483,483	0	0	0	228,136		SD (Asset Cashflow)
Interest Rate Swap - 125451PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/23/2018	05/31/2023	0	17,000,000	4.7349 / 2.94	0	0	(200,059)	141,300		141,300	671,858	0	0	0	54,867		PD (Duration)
Interest Rate Swap - 125458PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2018	05/31/2025	0	19,000,000	4.7349 / 2.9775	0	0	(230,721)	656,948		656,948	1,772,904	0	0	0	147,684		PD (Duration)
Interest Rate Swap - 126195PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/31/2018	01/03/2023	0	10,000,000	3.7429 / 2.624	0	0	(81,466)	638		638	210,315	0	0	0	4,490		PD (Duration)
Interest Rate Swap - 126468PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/17/2019	01/22/2023	0	61,000,000	4.3246 / 2.657	0	0	(456,902)	62,591		62,591	1,414,511	0	0	0	74,172		PD (Duration)
Interest Rate Swap - 126622PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2019	02/04/2023	0	17,000,000	4.5084 / 2.563	0	0	(116,908)	34,375		34,375	401,985	0	0	0	26,072		PD (Duration)
Interest Rate Swap - 126655CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2019	02/05/2026	0	650,000,000	4.5316 / 2.95	(1,641,250)	0	(7,015,124)	25,016,998		25,016,998	67,662,724	0	233,416	0	5,719,237		PD (Duration)
Interest Rate Swap - 127054PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/28/2019	03/04/2023	0	9,000,000	4.765 / 2.574	0	0	(76,329)	34,473		34,473	241,679	0	0	0	18,955		PD (Duration)
Interest Rate Swap - 127774CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/23/2019	04/25/2024	0	50,000,000	4.3584 / 2.404	0	0	(248,777)	1,646,958		1,646,958	3,232,526	0	0	0	286,924		PD (Duration)
Interest Rate Swap - 127843PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2019	05/02/2023	0	18,000,000	4.4603 / 2.3305	0	0	(82,892)	151,259		151,259	544,560	0	0	0	52,379		PD (Duration)
Interest Rate Swap - 127858CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2019	05/03/2024	0	50,000,000	4.4597 / 2.3246	0	0	(230,603)	1,721,700		1,721,700	3,222,662	0	0	0	289,547		PD (Duration)
Interest Rate Swap - 127860CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	2.5565 / 4.4597	0	0	519,829	(6,753,741)		(6,753,741)	(13,302,933)	0	0	0	1,083,055		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 127861CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	4.4597 / 2.5595	0	0	(522,079)	6,737,754		6,737,754	13,306,808	0	0	0	1,083,055		LD (Liability Cashflow)
Interest Rate Swap - 127919CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2019	05/15/2024	0	50,000,000	4.6061 / 2.212	0	0	(182,684)	1,829,458		1,829,458	3,209,836	0	0	0	293,008		PD (Duration)
Interest Rate Swap - 128114CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2019	05/24/2024	0	100,000,000	4.7573 / 2.2066	0	0	(416,867)	3,728,585		3,728,585	6,491,783	0	0	0	591,153		PD (Duration)
Interest Rate Swap - 128184CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/28/2019	05/30/2029	0	86,000,000	4.7349 / 2.258	0	0	(427,838)	7,933,219		7,933,219	12,578,141	0	0	0	1,089,011		LD (Liability Cashflow)
Interest Rate Swap - 128247PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/31/2019	06/04/2023	0	58,000,000	4.765 / 1.9266	0	0	(116,409)	745,229		745,229	1,733,048	0	0	0	189,594		PD (Duration)
Interest Rate Swap - 128508CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/20/2019	06/24/2026	0	500,000,000	4.7239 / 2.1325	0	0	(1,385,104)	32,989,988		32,989,988	50,436,597	0	0	0	4,664,482		PD (Duration)
Interest Rate Swap - 128529CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/24/2019	06/26/2026	0	575,000,000	4.7239 / 2.043	0	0	(1,137,427)	39,611,017		39,611,017	57,424,607	0	0	0	5,368,295		PD (Duration)
Interest Rate Swap - 129096PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2019	08/02/2023	0	36,000,000	4.4603 / 1.783	0	0	31,315	667,439		667,439	1,230,230	0	0	0	138,109		PD (Duration)
Interest Rate Swap - 129526CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/23/2019	08/28/2024	0	150,000,000	4.7363 / 1.8	0	0	(44,869)	7,271,727		7,271,727	10,016,261	0	0	0	965,900		PD (Duration)
Interest Rate Swap - 129665CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/05/2019	09/09/2027	0	130,000,000	1.3966 / 4.7234	0	0	(449,447)	(14,420,139)		(14,420,139)	(14,292,320)	0	0	0	1,407,796		LD (Liability Cashflow)
Interest Rate Swap - 129889CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/20/2019	09/24/2023	0	300,000,000	1.568 / 4.7239	0	0	(862,437)	(7,462,804)		(7,462,804)	(11,192,480)	0	0	0	1,282,638		LD (Liability Cashflow)
Interest Rate Swap - 130068CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2019	10/02/2024	0	125,000,000	3.7429 / 1.7	0	0	136,680	6,485,751		6,485,751	8,444,206	0	0	0	828,066		PD (Duration)
Interest Rate Swap - 130437CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	1.897 / 4.3246	0	0	(3,997)	(13,798,318)		(13,798,318)	(15,101,754)	0	0	0	1,220,003		PD (Duration)
Interest Rate Swap - 130438CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	4.3246 / 1.899	0	0	2,997	13,782,227		13,782,227	15,106,476	0	0	0	1,220,003		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 130439CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	1.708 / 4.3246	0	0	(98,497)	(6,441,861)		(6,441,861)	(7,165,791)	0	0	0	652,616		PD (Duration)
Interest Rate Swap - 130440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	4.3246 / 1.71	0	0	97,497	6,435,920		6,435,920	7,167,313	0	0	0	652,616		LD (Liability Cashflow)
Interest Rate Swap - 130534CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	4.4147 / 1.776	0	0	54,492	6,253,792		6,253,792	7,233,275	0	0	0	653,388		LD (Liability Cashflow)
Interest Rate Swap - 130535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	4.4147 / 1.966	0	0	(40,772)	13,243,871		13,243,871	15,275,746	0	0	0	1,220,416		LD (Liability Cashflow)
Interest Rate Swap - 130536CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	1.964 / 4.4147	0	0	39,769	(13,259,974)		(13,259,974)	(15,271,016)	0	0	0	1,220,416		PD (Duration)
Interest Rate Swap - 130537CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	1.774 / 4.4147	0	0	(55,494)	(6,259,746)		(6,259,746)	(7,231,749)	0	0	0	653,388		PD (Duration)
Interest Rate Swap - 130630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2019	11/04/2026	0	50,000,000	1.516 / 4.5084	0	0	(179,654)	(4,594,950)		(4,594,950)	(4,955,610)	0	0	0	490,159		SD (Asset Cashflow)
Interest Rate Swap - 131069CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2019	12/03/2024	0	125,000,000	4.765 / 1.75	0	0	(33,830)	6,794,197		6,794,197	8,935,551	0	0	0	867,092		PD (Duration)
Interest Rate Swap - 131521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2019	12/20/2029	0	200,000,000	2.29 / 4.7459	0	0	852,871	(19,181,119)		(19,181,119)	(30,883,333)	0	0	0	2,640,157		LD (Liability Cashflow)
Interest Rate Swap - 131961CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2020	01/30/2023	0	84,000,000	4.4147 / 1.469	0	0	353,570	198,144		198,144	1,008,722	0	0	0	119,272		PD (Duration)
Interest Rate Swap - 132406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/19/2020	02/21/2023	0	100,000,000	4.6754 / 1.4125	0	0	397,614	462,975		462,975	1,380,999	0	0	0	186,939		PD (Duration)
Interest Rate Swap - 132490CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2020	02/27/2050	0	31,500,000	1.434 / 4.7363	0	0	(105,942)	(11,576,685)		(11,576,685)	(9,249,416)	0	0	0	820,754		SD (Asset Cashflow)
Interest Rate Swap - 132559CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/27/2020	03/02/2023	0	6,000,000	.08 / .9025	0	0	48,164	37,177		37,177	66,232	0	0	0	12,443		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 132641CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/04/2020	03/06/2027	0	700,000,000	4.7326 / 1.281	(955,500)	0	3,154,610	74,499,997		74,499,997	70,805,204	0	79,602	0	7,158,159		PD (Duration)
Interest Rate Swap - 132656CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/05/2020	03/09/2023	0	37,500,000	.08 / .4	0	0	491,021	294,404		294,404	251,075	0	0	0	81,914		PD (Duration)
Interest Rate Swap - 133098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2020	03/23/2038	0	147,200,000	1.04 / 4.729	0	0	(1,226,308)	(46,838,580)		(46,838,580)	(32,177,035)	0	0	0	2,872,145		LD (Liability Cashflow)
Interest Rate Swap - 133100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2020	03/23/2038	0	147,200,000	.9865 / 4.729	0	0	(1,305,060)	(47,755,971)		(47,755,971)	(31,949,399)	0	0	0	2,872,145		LD (Liability Cashflow)
Interest Rate Swap - 133563PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	3.9087 / .823	0	0	240,708	8,777,446		8,777,446	5,332,653	0	0	0	496,630		PD (Duration)
Interest Rate Swap - 133564CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	.823 / 3.9087	0	0	(240,708)	(8,777,446)		(8,777,446)	(5,332,653)	0	0	0	496,630		LD (Liability Cashflow)
Interest Rate Swap - 133826CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2020	04/16/2025	0	3,500,000	.33 / .29	0	0	(156)	352,233		352,233	270,069	0	0	0	26,500		PD (Duration)
Interest Rate Swap - 134069CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2020	05/01/2027	0	2,000,000	.33 / .27	0	0	456	306,693		306,693	213,891	0	0	0	20,823		PD (Duration)
Interest Rate Swap - 134103CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.4255 / 4.5316	1,298,000	0	(494,557)	(40,664,617)		(40,664,617)	(32,280,574)	0	(36,038)	0	2,876,319		PD (Duration)
Interest Rate Swap - 134104CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.4255 / 4.5316	1,298,000	0	(494,557)	(40,664,617)		(40,664,617)	(32,271,173)	0	(45,439)	0	2,876,319		PD (Duration)
Interest Rate Swap - 134105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.385 / 4.5316	1,298,000	0	(539,107)	(41,450,903)		(41,450,903)	(32,034,296)	0	(36,237)	0	2,876,319		PD (Duration)
Interest Rate Swap - 134106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	140,000,000	1.385 / 4.5316	1,652,000	0	(686,136)	(52,755,694)		(52,755,694)	(40,770,922)	0	(46,119)	0	3,660,770		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 134438CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2020	06/03/2023	0	5,000,000	.83 / .0138	0	0	25,017	155,509		155,509	114,037	0	0	0	16,293		PD (Duration)
Interest Rate Swap - 134896CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/25/2020	06/29/2029	0	2,200,000	1.58 / .375	0	0	10,689	422,852		422,852	283,272	0	0	0	28,033		PD (Duration)
Interest Rate Swap - 135261CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/16/2020	07/20/2050	0	25,000,000	.836 / 4.2426	0	0	(263,972)	(11,872,010)		(11,872,010)	(6,538,598)	0	0	0	656,146		SD (Asset Cashflow)
Interest Rate Swap - 135268CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/17/2020	07/21/2023	0	6,000,000	1.58 / .0075	0	0	46,080	198,569		198,569	141,252	0	0	0	22,379		PD (Duration)
Interest Rate Swap - 135458LM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/30/2020	08/03/2050	0	4,500,000	4.4597 / .79	0	0	48,303	2,175,518		2,175,518	1,166,319	0	0	0	118,187		SD (Asset Cashflow)
Interest Rate Swap - 135459CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/30/2020	08/03/2050	0	4,500,000	.789 / 4.4597	0	0	(48,348)	(2,176,317)		(2,176,317)	(1,166,068)	0	0	0	118,187		SD (Asset Cashflow)
Interest Rate Swap - 135498CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/03/2020	08/05/2025	0	3,000,000	2.33 / .058	0	0	38,799	310,329		310,329	205,685	0	0	0	24,172		PD (Duration)
Interest Rate Swap - 135722CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/14/2020	04/16/2023	0	35,000,000	.33 / .041	0	0	584,819	475,595		475,595	251,099	0	0	0	94,728		PD (Duration)
Interest Rate Swap - 135866CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/19/2020	08/21/2040	0	30,000,000	.924 / 4.6754	0	0	(265,834)	(11,017,073)		(11,017,073)	(6,940,999)	0	0	0	629,996		SD (Asset Cashflow)
Interest Rate Swap - 135877CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/20/2020	08/24/2030	0	1,600,000	2.33 / .425	0	0	14,809	338,468		338,468	223,205	0	0	0	22,124		PD (Duration)
Interest Rate Swap - 135962CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2020	09/01/2050	0	7,500,000	4.7606 / 1.065	0	0	51,719	3,264,337		3,264,337	2,062,106	0	0	0	197,256		SD (Asset Cashflow)
Interest Rate Swap - 135963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2020	09/01/2050	0	7,500,000	1.0638 / 4.7606	0	0	(51,812)	(3,266,004)		(3,266,004)	(2,061,581)	0	0	0	197,256		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 135965CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2020	09/01/2040	0	45,000,000	4.7606 / 1.0063	0	0	336,750	16,070,035		16,070,035	10,549,603	0	0	0	945,786		SD (Asset Cashflow)
Interest Rate Swap - 135968CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2020	09/01/2040	0	45,000,000	1.005 / 4.7606	0	0	(337,312)	(16,077,365)		(16,077,365)	(10,547,699)	0	0	0	945,786		SD (Asset Cashflow)
Interest Rate Swap - 136047CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/02/2020	09/04/2045	0	43,000,000	.791 / 2.29	0	0	(220,581)	(16,897,497)		(16,897,497)	(11,077,595)	0	0	0	1,023,848		LD (Liability Cashflow)
Interest Rate Swap - 136320CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/16/2020	09/18/2023	0	48,250,000	2.33 / .04	0	0	800,257	1,639,292		1,639,292	1,112,492	0	0	0	204,003		PD (Duration)
Interest Rate Swap - 136354PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2020	08/04/2023	0	30,000,000	4.5084 / .19	0	0	505,592	838,075		838,075	550,435	0	0	0	115,615		PD (Duration)
Interest Rate Swap - 136356PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2020	08/04/2024	0	10,000,000	4.5084 / .215	0	0	166,031	711,691		711,691	486,673	0	0	0	63,129		PD (Duration)
Interest Rate Swap - 136730CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2020	10/19/2050	0	12,000,000	4.2266 / 1.172	0	0	87,426	4,998,955		4,998,955	3,372,720	0	0	0	316,360		SD (Asset Cashflow)
Interest Rate Swap - 136731LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2020	10/19/2050	0	12,000,000	1.172 / 4.2266	0	0	(87,426)	(4,998,955)		(4,998,955)	(3,372,720)	0	0	0	316,360		SD (Asset Cashflow)
Interest Rate Swap - 137193CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/30/2020	11/03/2030	0	25,000,000	.885 / 4.4597	0	0	(244,599)	(4,969,950)		(4,969,950)	(3,576,101)	0	0	0	350,031		SD (Asset Cashflow)
Interest Rate Swap - 137195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/30/2020	11/03/2050	0	23,000,000	1.3 / 4.4597	0	0	(129,581)	(9,063,811)		(9,063,811)	(6,635,681)	0	0	0	606,797		SD (Asset Cashflow)
Interest Rate Swap - 137318CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2020	12/31/2049	0	100,000,000	1.404 / 4.7299	0	0	(435,738)	(37,164,283)		(37,164,283)	(29,117,284)	0	0	0	2,598,076		PD (Duration)
Interest Rate Swap - 137321CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2020	09/30/2049	0	100,000,000	1.3995 / 4.7299	0	0	(438,495)	(37,147,089)		(37,147,089)	(28,997,758)	0	0	0	2,586,020		PD (Duration)
Interest Rate Swap - 137322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2020	03/31/2050	0	50,000,000	1.394 / 4.7299	0	0	(222,869)	(18,732,436)		(18,732,436)	(14,576,352)	0	0	0	1,305,038		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 137749PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2020	12/16/2023	0	12,500,000	4.7363 / .2765	0	0	199,491	560,543		560,543	402,760	0	0	0	61,227		PD (Duration)
Interest Rate Swap - 137863CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/04/2020	06/30/2050	0	50,000,000	1.425 / 4.7299	0	0	(206,497)	(18,507,307)		(18,507,307)	(14,710,042)	0	0	0	1,311,011		PD (Duration)
Interest Rate Swap - 137864CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/04/2020	09/30/2050	0	100,000,000	1.425 / 4.7299	0	0	(412,995)	(37,127,704)		(37,127,704)	(29,514,071)	0	0	0	2,633,913		PD (Duration)
Interest Rate Swap - 138221CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2020	12/17/2045	0	4,000,000	1.3525 / 4.7377	0	0	(20,603)	(1,432,662)		(1,432,662)	(1,091,678)	0	0	0	95,838		SD (Asset Cashflow)
Interest Rate Swap - 138581CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2020	12/23/2030	0	200,000,000	4.729 / .942	0	0	1,862,179	39,509,743		39,509,743	29,092,995	0	0	0	2,824,623		PD (Duration)
Interest Rate Swap - 138711CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2020	09/30/2049	0	100,000,000	4.7299 / 1.4225	0	0	417,238	36,746,821		36,746,821	29,119,853	0	0	0	2,586,020		PD (Duration)
Interest Rate Swap - 138714CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2020	12/31/2049	0	100,000,000	4.7299 / 1.422	0	0	417,738	36,849,005		36,849,005	29,215,323	0	0	0	2,598,076		PD (Duration)
Interest Rate Swap - 138718CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2020	03/31/2050	0	50,000,000	4.7299 / 1.4235	0	0	208,119	18,472,708		18,472,708	14,657,500	0	0	0	1,305,038		PD (Duration)
Interest Rate Swap - 138721CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2020	06/30/2050	0	50,000,000	4.7299 / 1.423	0	0	208,369	18,519,732		18,519,732	14,704,810	0	0	0	1,311,011		PD (Duration)
Interest Rate Swap - 138725CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2020	09/30/2050	0	100,000,000	4.7299 / 1.424	0	0	415,738	37,145,371		37,145,371	29,506,643	0	0	0	2,633,913		PD (Duration)
Interest Rate Swap - 139795CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/27/2021	01/29/2041	0	25,000,000	4.4147 / 1.46	0	0	106,465	7,545,062		7,545,062	6,306,056	0	0	0	531,477		SD (Asset Cashflow)
Interest Rate Swap - 139800CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/27/2021	01/29/2031	0	80,000,000	4.4147 / 1.06	0	0	661,578	15,309,044		15,309,044	11,890,507	0	0	0	1,136,870		SD (Asset Cashflow)
Interest Rate Swap - 139827LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2021	02/01/2051	0	10,000,000	1.6 / 4.4396	0	0	(27,615)	(3,413,182)		(3,413,182)	(3,064,310)	0	0	0	264,981		SD (Asset Cashflow)
Interest Rate Swap - 139828CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2021	02/01/2051	0	10,000,000	4.4396 / 1.6	0	0	27,615	3,413,182		3,413,182	3,064,310	0	0	0	264,981		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 139930PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/02/2021	02/04/2025	0	123,000,000	4.5084 / .4045	0	0	1,809,094	10,305,445		10,305,445	7,367,816	0	0	0	889,964		PD (Duration)
Interest Rate Swap - 139931PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/02/2021	02/04/2024	0	58,000,000	4.5084 / .2664	0	0	933,167	2,951,304		2,951,304	2,108,508	0	0	0	303,336		PD (Duration)
Interest Rate Swap - 139932PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/02/2021	02/04/2023	0	22,000,000	4.5084 / .1925	0	0	370,218	93,982		93,982	(859)	0	0	0	33,741		PD (Duration)
Interest Rate Swap - 139958CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/02/2021	02/04/2024	0	45,000,000	.08 / .1366	0	0	704,824	2,253,800		2,253,800	1,637,662	0	0	0	235,347		PD (Duration)
Interest Rate Swap - 140534CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/24/2021	02/29/2024	0	44,000,000	.07 / .216	0	0	657,781	2,282,165		2,282,165	1,715,715	0	0	0	237,627		PD (Duration)
Interest Rate Swap - 140600CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2021	03/01/2024	0	90,000,000	.08 / .297	0	0	1,271,951	4,596,112		4,596,112	3,592,892	0	0	0	486,615		PD (Duration)
Interest Rate Swap - 140616CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/26/2021	03/31/2050	0	50,000,000	1.938 / 4.7299	0	0	49,131	(13,942,872)		(13,942,872)	(16,072,780)	0	0	0	1,305,038		PD (Duration)
Interest Rate Swap - 140618CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/26/2021	12/31/2048	0	100,000,000	1.95 / 4.7299	0	0	110,262	(27,372,131)		(27,372,131)	(31,588,300)	0	0	0	2,549,510		PD (Duration)
Interest Rate Swap - 140621CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/26/2021	03/31/2049	0	100,000,000	1.936 / 4.7299	0	0	96,262	(27,695,690)		(27,695,690)	(31,636,477)	0	0	0	2,561,738		PD (Duration)
Interest Rate Swap - 140792CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2021	03/11/2051	0	12,000,000	2.01 / 4.7351	0	0	31,307	(3,214,104)		(3,214,104)	(3,964,990)	0	0	0	318,601		SD (Asset Cashflow)
Interest Rate Swap - 140803CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/10/2021	03/12/2046	0	118,000,000	1.674 / .05	0	0	8,465	(30,317,331)		(30,317,331)	(34,915,391)	0	0	0	2,841,750		LD (Liability Cashflow)
Interest Rate Swap - 140871CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/12/2021	06/30/2049	0	100,000,000	2.076 / 4.7299	0	0	238,005	(25,322,061)		(25,322,061)	(32,510,249)	0	0	0	2,573,908		PD (Duration)
Interest Rate Swap - 140872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/12/2021	06/30/2050	0	50,000,000	2.077 / 4.7299	0	0	119,503	(12,730,248)		(12,730,248)	(16,522,229)	0	0	0	1,311,011		PD (Duration)

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Interest Rate Swap - 140873CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/12/2021	12/31/2050	0	100,000,000	2.0783 / 4.7299	0	0	238,512	(25,490,276)		(25,490,276)	(33,316,902)	0	0	0	2,645,751		PD (Duration)
Interest Rate Swap - 141011CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/16/2021	03/18/2031	0	180,000,000	4.7377 / 1.65	0	0	402,076	27,463,763		27,463,763	28,836,967	0	0	0	2,579,572		LD (Liability Cashflow)
Interest Rate Swap - 141100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/18/2021	03/22/2051	0	15,000,000	2.24 / 4.7526	0	0	55,290	(3,396,228)		(3,396,228)	(5,155,301)	0	0	0	398,460		SD (Asset Cashflow)
Interest Rate Swap - 141141CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2021	12/31/2048	0	100,000,000	4.7299 / 2.144	0	0	(304,262)	24,057,966		24,057,966	32,600,747	0	0	0	2,549,510		PD (Duration)
Interest Rate Swap - 141143CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2021	03/31/2049	0	100,000,000	4.7299 / 2.145	0	0	(305,262)	24,105,288		24,105,288	32,738,658	0	0	0	2,561,738		PD (Duration)
Interest Rate Swap - 141144CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2021	12/31/2050	0	100,000,000	4.7299 / 2.148	0	0	(308,262)	24,239,091		24,239,091	33,712,737	0	0	0	2,645,751		PD (Duration)
Interest Rate Swap - 141146CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2021	03/31/2050	0	50,000,000	4.7299 / 2.147	0	0	(153,631)	12,102,764		12,102,764	16,647,695	0	0	0	1,305,038		PD (Duration)
Interest Rate Swap - 141149CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2021	06/30/2049	0	100,000,000	4.7299 / 2.146	0	0	(308,005)	24,111,504		24,111,504	32,883,399	0	0	0	2,573,908		PD (Duration)
Interest Rate Swap - 141150CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2021	06/30/2050	0	50,000,000	4.7299 / 2.1475	0	0	(154,753)	12,105,581		12,105,581	16,718,179	0	0	0	1,311,011		PD (Duration)
Interest Rate Swap - 142209CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/28/2021	06/02/2051	0	16,000,000	4.7786 / 2.025	0	0	(45,787)	4,249,799		4,249,799	5,321,173	0	0	0	426,499		SD (Asset Cashflow)
Interest Rate Swap - 142210LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/28/2021	06/02/2051	0	16,000,000	2.025 / 4.7786	0	0	45,787	(4,249,799)		(4,249,799)	(5,321,173)	0	0	0	426,499		SD (Asset Cashflow)
Interest Rate Swap - 144416CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/16/2021	05/06/2050	0	30,000,000	1.4255 / 4.5316	0	0	(134,879)	(11,090,350)		(11,090,350)	(8,813,621)	0	0	0	784,451		PD (Duration)
Interest Rate Swap - 144567CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2021	07/30/2051	0	150,000,000	1.68 / 4.4147	0	0	(314,875)	(49,240,651)		(49,240,651)	(46,969,813)	0	0	0	4,009,565		SD (Asset Cashflow)
Interest Rate Swap - 144788CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2021	08/13/2024	0	17,250,000	2.29 / .379	0	0	160,493	1,196,701		1,196,701	968,466	0	0	0	109,720		PD (Duration)

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Interest Rate Swap - 145035CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2021	08/30/2051	0	369,000,000	1.401 / 2.29	0	0	(887,137)	(117,970,863)		(117,970,863)	(112,611,669)	0	0	0	9,877,900		PD (Duration)
Interest Rate Swap - 145062CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2021	01/17/2028	0	50,000,000	4.0791 / 2.588	(4,894,168)	0	(500,535)	3,151,480		3,151,480	5,926,075	0	749,354	0	561,566		LD (Liability Cashflow)
Interest Rate Swap - 145066CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2021	06/30/2037	0	100,000,000	4.7299 / 1.677	(2,546,677)	0	160,995	23,108,430		23,108,430	22,617,333	0	143,819	0	1,903,943		LD (Liability Cashflow)
Interest Rate Swap - 145072CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2021	02/15/2042	0	110,000,000	1.8768 / 4.6061	5,061,265	0	113,413	(28,004,364)		(28,004,364)	(30,011,188)	0	(212,628)	0	2,405,183		LD (Liability Cashflow)
Interest Rate Swap - 145081CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2021	05/15/2037	0	125,000,000	2.487 / 4.6061	17,914,784	0	800,460	(17,957,333)		(17,957,333)	(30,331,903)	0	(1,027,454)	0	2,369,538		LD (Liability Cashflow)
Interest Rate Swap - 145083CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2021	12/31/2032	0	50,000,000	4.7299 / 1.609	(1,413,933)	0	115,369	8,965,028		8,965,028	8,871,461	0	116,433	0	790,569		LD (Liability Cashflow)
Interest Rate Swap - 145084CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2021	06/30/2033	0	50,000,000	4.7299 / 1.616	(1,381,923)	0	110,997	9,296,723		9,296,723	9,162,928	0	108,696	0	810,093		LD (Liability Cashflow)
Interest Rate Swap - 145085CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2021	12/31/2036	0	100,000,000	4.7299 / 1.66	(2,413,224)	0	179,738	22,697,101		22,697,101	22,081,527	0	141,012	0	1,870,829		LD (Liability Cashflow)
Interest Rate Swap - 145091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/19/2047	0	50,000,000	2.523 / 4.2266	9,627,810	0	311,225	(8,778,033)		(8,778,033)	(16,430,132)	0	(308,020)	0	1,232,403		LD (Liability Cashflow)
Interest Rate Swap - 145094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/20/2047	0	175,000,000	2.465 / 4.2426	31,443,600	0	1,002,945	(32,380,362)		(32,380,362)	(57,096,165)	0	(1,005,954)	0	4,313,649		LD (Liability Cashflow)
Interest Rate Swap - 145095CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/21/2047	0	100,000,000	2.4785 / 4.2776	18,260,448	0	576,280	(18,283,264)		(18,283,264)	(32,683,030)	0	(583,985)	0	2,465,079		LD (Liability Cashflow)
Interest Rate Swap - 145132CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/07/2021	05/15/2037	0	190,000,000	2.5885 / 4.6061	29,102,448	0	1,409,549	(25,146,707)		(25,146,707)	(46,524,057)	0	(1,667,597)	0	3,601,697		LD (Liability Cashflow)
Interest Rate Swap - 145133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/07/2021	12/02/2036	0	30,000,000	2.4948 / 4.7786	4,095,517	0	226,790	(4,189,106)		(4,189,106)	(7,134,653)	0	(242,494)	0	559,684		LD (Liability Cashflow)
Interest Rate Swap - 145134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/07/2021	07/08/2023	0	300,000,000	1.1275 / 3.9087	5,229,567	0	(1,553,588)	(5,892,189)		(5,892,189)	(5,247,514)	0	(2,853,506)	0	1,083,230		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 145136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 09/07/2021	. 09/30/2032	0	 50,000,000	.4.7299 / 1.606	.....(1,458,930)	 0	115,997	8,800,513	.....	8,800,513	8,715,860	 0	123,834	 0	780,625	.....	LD (Liability Cashflow) .....
Interest Rate Swap - 145138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 09/07/2021	. 03/31/2037	0	100,000,000	.4.7299 / 1.663	.....(2,328,701)	 0	 176,738	22,972,072	.....	22,972,072	22,343,831	 0	134,542	 0	 1,887,459	.....	LD (Liability Cashflow) .....
Interest Rate Swap - 145139CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 09/07/2021	. 03/31/2033	0	 50,000,000	.4.7299 / 1.613	.....(1,407,920)	 0	113,369	9,131,847	.....	9,131,847	9,017,827	 0	113,937	 0	800,391	.....	LD (Liability Cashflow) .....
Interest Rate Swap - 145140CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 09/07/2021	. 09/30/2036	0	100,000,000	.4.7299 / 1.658	.....(2,371,715)	 0	179,995	22,421,587	.....	22,421,587	21,821,727	 0	142,022	 0	 1,854,050	.....	LD (Liability Cashflow) .....
Interest Rate Swap - 145147CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 09/07/2021	. 09/09/2024	0	 23,000,000	... 2.28 / .3695	 0	 0	294,439	 1,571,702	.....	 1,571,702	 1,244,349	 0	 0	 0	149,538	.....	PD (Duration)
Interest Rate Swap - 145199CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 09/10/2021	. 09/14/2041	0	 75,000,000	.4.7527 / 1.685	 0	 0	 52,462	20,820,044	.....	20,820,044	19,822,155	 0	 0	 0	 1,621,818	.....	SD (Asset Cashflow) .....
Interest Rate Swap - 145202PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 08/25/2021	. 08/27/2025	0	166,000,000	.. 4.7363 / .743	 0	 0	 1,705,357	15,124,669	.....	15,124,669	12,043,390	 0	 0	 0	 1,352,649	.....	PD (Duration)
Interest Rate Swap - 145203PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 08/25/2021	. 08/27/2024	0	182,000,000	.. 4.7363 / .554	 0	 0	 2,213,708	12,380,815	.....	12,380,815	 9,754,074	 0	 0	 0	 1,171,009	.....	PD (Duration)
Interest Rate Swap - 145204PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 08/25/2021	. 08/27/2023	0	 34,000,000	.4.7363 / .3213	 0	 0	492,668	 1,035,770	.....	 1,035,770	755,988	 0	 0	 0	 137,680	.....	PD (Duration)
Interest Rate Swap - 147292CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 10/04/2021	. 04/06/2028	0	260,000,000	..... .997 / .3	 0	 0	..... (824,633)	... (34,057,882)	.....	... (34,057,882)	... (30,886,347)	 0	 0	 0	 2,983,246	.....	PD (Duration)
Interest Rate Swap - 147711CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 09/08/2021	. 09/10/2041	0	125,000,000	... 2.28 / 1.426	 0	 0	..... (167,296)	34,764,125	.....	34,764,125	33,329,319	 0	 0	 0	 2,702,252	.....	LD (Liability Cashflow) .....
Interest Rate Swap - 148422CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 11/17/2021	. 06/30/2051	0	100,000,000	.....1.539 / 1.5	 0	 0	592,702	... (30,179,447)	.....	... (30,179,447)	... (32,033,008)	 0	 0	 0	 2,669,270	.....	PD (Duration)
Interest Rate Swap - 148460CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 11/18/2021	. 09/30/2051	0	100,000,000	... 1.495 / 2.98	 0	 0	 6,596	....(30,479,392)	.....	....(30,479,392)	....(31,330,434)	 0	 0	 0	 2,680,951	.....	PD (Duration)
Interest Rate Swap - 148530PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate.....	Pru Global Fund ... B2XP4TQXV02CZP30M085	. 11/19/2021	. 11/23/2025	0	 26,000,000	.....3.79 / .941	 0	 0	181,472	 2,205,557	.....	 2,205,557	 2,096,863	 0	 0	 0	221,197	.....	PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 148533PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	11/23/2024	0	51,000,000	3.79 / .79	0	0	434,045	3,412,847		3,412,847	3,202,050	0	0	0	351,045		PD (Duration)
Interest Rate Swap - 148534PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	11/23/2023	0	50,000,000	3.79 / .527	0	0	558,860	1,906,186		1,906,186	1,733,548	0	0	0	236,532		PD (Duration)
Interest Rate Swap - 148662PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2021	12/02/2023	0	43,000,000	3.81 / .558	0	0	468,483	1,672,361		1,672,361	1,541,764	0	0	0	206,450		PD (Duration)
Interest Rate Swap - 148663PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2021	12/02/2025	0	238,000,000	3.81 / .94	0	0	1,671,211	20,233,613		20,233,613	19,246,807	0	0	0	2,034,184		PD (Duration)
Interest Rate Swap - 148664PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2021	12/02/2024	0	54,000,000	3.81 / .809	0	0	450,905	3,611,678		3,611,678	3,415,908	0	0	0	374,322		PD (Duration)
Interest Rate Swap - 149285CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2021	06/30/2051	0	100,000,000	1.5 / 1.386	0	0	(437,559)	32,878,829		32,878,829	31,160,207	0	0	0	2,669,270		PD (Duration)
Interest Rate Swap - 149287CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2021	09/30/2051	0	100,000,000	2.98 / 1.385	0	0	104,928	32,430,933		32,430,933	30,697,487	0	0	0	2,680,951		PD (Duration)
Interest Rate Swap - 149931CM - Receive: Floating 90 Day Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2022	01/27/2025	0	21,000,000	2.2613 / 1.2039	0	0	209,091	1,219,947		1,219,947	1,219,947	0	0	0	151,163		PD (Duration)
Interest Rate Swap - 150149CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	06/20/2044	0	6,000,000	3.385 / 4.7459	0	1,553,623	75,465	(256,431)		(256,431)	(1,758,856)	0	(51,198)	0	139,009		PD (Duration)
Interest Rate Swap - 150153CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	08/06/2045	0	11,000,000	2.695 / 4.5316	0	1,501,739	66,853	(1,620,393)		(1,620,393)	(3,075,503)	0	(46,628)	0	261,464		PD (Duration)
Interest Rate Swap - 150154CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	08/26/2025	0	16,000,000	2.06 / 4.7363	0	265,046	20,410	(935,402)		(935,402)	(1,135,073)	0	(65,375)	0	130,310		PD (Duration)
Interest Rate Swap - 150159CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/14/2026	0	14,000,000	2.0235 / 4.0109	0	219,330	4,199	(895,175)		(895,175)	(1,064,874)	0	(49,631)	0	122,002		PD (Duration)
Interest Rate Swap - 150160CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/22/2046	0	11,500,000	2.283 / 4.3246	0	668,427	22,852	(2,440,703)		(2,440,703)	(3,088,897)	0	(20,232)	0	276,115		PD (Duration)
Interest Rate Swap - 150161CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	06/20/2044	0	6,000,000	4.7459 / 2.1579	0	(184,827)	(7,973)	1,359,535		1,359,535	1,540,057	0	4,305	0	139,009		PD (Duration)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 150162CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	08/06/2045	0	3,400,000	4.5316 / 2.1634	0	(114,545)	(4,096)	781,406		781,406	893,550	0	2,401	0	80,816		PD (Duration)
Interest Rate Swap - 150163CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	08/26/2025	0	16,000,000	4.7363 / 1.6232	0	(21,596)	43,646	1,108,292		1,108,292	1,124,852	0	5,036	0	130,310		PD (Duration)
Interest Rate Swap - 150164CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/14/2026	0	14,000,000	4.0109 / 1.6513	0	(18,949)	43,561	1,041,777		1,041,777	1,056,653	0	4,073	0	122,002		PD (Duration)
Interest Rate Swap - 150165CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/22/2046	0	11,500,000	4.3246 / 2.1659	0	(403,951)	(10,513)	2,652,579		2,652,579	3,048,069	0	8,461	0	276,115		PD (Duration)
Interest Rate Swap - 150176CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	08/21/2040	0	30,000,000	4.6754 / .925	0	5,088,317	284,535	11,013,170		11,013,170	6,106,419	0	(181,566)	0	629,996		SD (Asset Cashflow)
Interest Rate Swap - 150177CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	03/11/2051	0	12,000,000	4.7351 / 2.01	0	(153,262)	(13,282)	3,214,104		3,214,104	3,365,032	0	2,334	0	318,601		SD (Asset Cashflow)
Interest Rate Swap - 150179CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	08/01/2038	0	24,000,000	5.06 / 4.4396	0	10,562,512	665,645	3,604,994		3,604,994	(6,453,991)	0	(503,527)	0	473,750		PD (Duration)
Interest Rate Swap - 150180CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	05/05/2040	0	10,000,000	4.29 / 4.5316	0	3,585,847	207,378	679,795		679,795	(2,754,644)	0	(151,408)	0	208,247		PD (Duration)
Interest Rate Swap - 150181CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	06/02/2040	0	9,100,000	4.0463 / 4.7786	0	2,929,564	180,648	340,300		340,300	(2,466,247)	0	(123,017)	0	189,916		PD (Duration)
Interest Rate Swap - 150182CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	09/21/2040	0	19,500,000	3.5388 / 4.7383	0	4,808,022	272,370	(512,712)		(512,712)	(5,122,690)	0	(198,044)	0	410,464		PD (Duration)
Interest Rate Swap - 150184CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	10/20/2040	0	13,000,000	3.5488 / 4.2426	0	3,238,340	187,205	(322,093)		(322,093)	(3,427,717)	0	(132,716)	0	274,264		PD (Duration)
Interest Rate Swap - 150427CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	02/15/2025	0	14,000,000	.4687 / 1.681	0	0	23,528	759,247		759,247	759,247	0	0	0	102,009		PD (Duration)
Interest Rate Swap - 150429CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2022	02/09/2047	0	12,000,000	.04 / 1.814	0	0	(192,775)	3,128,368		3,128,368	3,128,368	0	0	0	294,597		SD (Asset Cashflow)
Interest Rate Swap - 150431LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2022	02/09/2047	0	12,000,000	1.814 / .04	0	0	192,775	(3,128,368)		(3,128,368)	(3,128,368)	0	0	0	294,597		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 150700CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2022	02/22/2052	0	14,000,000	1.833 / .05	0	0	217,031	(3,735,346)		(3,735,346)	(3,735,346)	0	0	0	377,886		SD (Asset Cashflow)
Interest Rate Swap - 151048PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/08/2022	03/10/2026	0	152,000,000	.05 / 1.576	0	0	544,544	10,866,782		10,866,782	10,866,782	0	0	0	1,358,158		PD (Duration)
Interest Rate Swap - 151049PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/08/2022	03/10/2025	0	21,000,000	.05 / 1.5723	0	0	75,878	1,200,265		1,200,265	1,200,265	0	0	0	155,512		PD (Duration)
Interest Rate Swap - 151051PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/08/2022	03/10/2024	0	2,000,000	.05 / 1.496	0	0	(23,859)	109,137		109,137	109,137	0	0	0	10,925		PD (Duration)
Interest Rate Swap - 151052PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/08/2022	03/10/2023	0	21,000,000	.05 / 1.081	0	0	160,414	140,024		140,024	140,024	0	0	0	46,194		PD (Duration)
Interest Rate Swap - 151698CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	03/21/2027	0	200,000,000	.29 / 1.965	0	0	190,296	14,186,949		14,186,949	14,186,949	0	0	0	2,055,023		SD (Asset Cashflow)
Interest Rate Swap - 151699CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	03/21/2027	0	200,000,000	1.965 / .29	0	0	(190,296)	(14,186,949)		(14,186,949)	(14,186,949)	0	0	0	2,055,023		SD (Asset Cashflow)
Interest Rate Swap - 151700CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	03/21/2025	0	350,000,000	1.957 / .29	0	0	(355,107)	(17,378,430)		(17,378,430)	(17,378,430)	0	0	0	2,609,272		SD (Asset Cashflow)
Interest Rate Swap - 151701CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	03/21/2025	0	350,000,000	.29 / 1.957	0	0	355,107	17,378,430		17,378,430	17,378,430	0	0	0	2,609,272		SD (Asset Cashflow)
Interest Rate Swap - 151738CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	03/21/2025	0	52,000,000	.9576 / 2.0029	0	0	33,929	2,531,946		2,531,946	2,531,946	0	0	0	387,663		PD (Duration)
Interest Rate Swap - 151863CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2022	03/25/2024	0	37,500,000	.28 / 2.0595	0	0	15,129	1,232,708		1,232,708	1,232,708	0	0	0	208,275		PD (Duration)
Interest Rate Swap - 152207CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2022	03/30/2025	0	17,250,000	.27 / 2.4215	0	0	(36,490)	692,224		692,224	692,224	0	0	0	129,298		PD (Duration)
Interest Rate Swap - 152719CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	04/18/2047	0	270,000,000	2.42 / .29	0	0	265,882	(39,313,475)		(39,313,475)	(39,313,475)	0	0	0	6,654,608		LD (Liability Cashflow)
Interest Rate Swap - 152867CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2022	04/21/2025	0	100,000,000	.26 / 2.6767	0	0	(261,054)	3,502,133		3,502,133	3,502,133	0	0	0	759,350		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 152905CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2027	0	130,000,000	.27 / 2.761	0	0	(371,485)	5,284,301		5,284,301	5,284,301	0	0	0	1,350,983		SD (Asset Cashflow)
Interest Rate Swap - 152907CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2027	0	130,000,000	2.761 / .27	0	0	371,485	(5,284,301)		(5,284,301)	(5,284,301)	0	0	0	1,350,983		SD (Asset Cashflow)
Interest Rate Swap - 152908CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2029	0	200,000,000	.27 / 2.7286	0	0	(526,876)	10,008,997		10,008,997	10,008,997	0	0	0	2,513,940		SD (Asset Cashflow)
Interest Rate Swap - 152909CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2029	0	200,000,000	2.7286 / .27	0	0	526,876	(10,008,997)		(10,008,997)	(10,008,997)	0	0	0	2,513,940		SD (Asset Cashflow)
Interest Rate Swap - 152910CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2052	0	25,000,000	.27 / 2.4535	0	0	(18,481)	3,390,200		3,390,200	3,390,200	0	0	0	676,848		SD (Asset Cashflow)
Interest Rate Swap - 152911CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2052	0	25,000,000	2.4535 / .27	0	0	379,080	(3,750,799)		(3,750,799)	(3,750,799)	0	0	0	676,848		SD (Asset Cashflow)
Interest Rate Swap - 152912CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2029	0	275,000,000	.27 / 2.7286	0	0	(724,455)	13,762,372		13,762,372	13,762,372	0	0	0	3,456,667		SD (Asset Cashflow)
Interest Rate Swap - 152986CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2022	05/02/2032	0	60,000,000	.3 / 2.666	0	0	(962,173)	4,927,228		4,927,228	4,927,228	0	0	0	916,779		SD (Asset Cashflow)
Interest Rate Swap - 152987CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2022	05/02/2032	0	60,000,000	2.666 / .3	0	0	108,360	(4,073,414)		(4,073,414)	(4,073,414)	0	0	0	916,779		SD (Asset Cashflow)
Interest Rate Swap - 152988CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2022	05/02/2042	0	75,000,000	2.622 / .3	0	0	113,266	(8,477,102)		(8,477,102)	(8,477,102)	0	0	0	1,649,092		SD (Asset Cashflow)
Interest Rate Swap - 152989CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2022	05/02/2042	0	75,000,000	.3 / 2.622	0	0	(113,266)	8,477,102		8,477,102	8,477,102	0	0	0	1,649,092		SD (Asset Cashflow)
Interest Rate Swap - 153037CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2022	05/06/2024	0	60,000,000	.78 / 2.6893	0	0	(102,689)	1,626,049		1,626,049	1,626,049	0	0	0	348,499		PD (Duration)
Interest Rate Swap - 153120CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/10/2022	05/12/2024	0	15,000,000	.79 / 2.5705	0	0	(9,446)	433,553		433,553	433,553	0	0	0	87,644		PD (Duration)
Interest Rate Swap - 153174CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	05/17/2025	0	50,000,000	2.64 / .8	0	0	585,222	(2,355,254)		(2,355,254)	(2,355,254)	0	0	0	385,603		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 153329CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/18/2022	05/20/2025	0	25,000,000	.78 / 2.714	0	0	(28,258)	864,566		864,566	864,566	0	0	0	193,128		PD (Duration)
Interest Rate Swap - 153367CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2022	05/25/2032	0	150,000,000	2.11 / .78	0	0	(421,639)	(16,831,467)		(16,831,467)	(16,831,467)	0	0	0	2,299,522		PD (Duration)
Interest Rate Swap - 153428CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/26/2022	05/31/2047	0	113,000,000	2.568 / .79	0	0	(36,244)	(13,706,901)		(13,706,901)	(13,706,901)	0	0	0	2,791,847		LD (Liability Cashflow)
Interest Rate Swap - 153491CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/31/2022	06/02/2025	0	140,000,000	.79 / 2.6135	0	0	21,261	5,184,201		5,184,201	5,184,201	0	0	0	1,089,404		PD (Duration)
Interest Rate Swap - 153492PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/31/2022	06/02/2025	0	8,500,000	.79 / 2.6135	0	0	1,291	314,755		314,755	314,755	0	0	0	66,142		PD (Duration)
Interest Rate Swap - 153493PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/31/2022	06/02/2026	0	245,000,000	.79 / 2.6068	0	0	46,827	10,373,850		10,373,850	10,373,850	0	0	0	2,266,099		PD (Duration)
Interest Rate Swap - 153494PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/31/2022	06/02/2024	0	29,000,000	.79 / 2.607	0	0	5,509	847,369		847,369	847,369	0	0	0	172,912		PD (Duration)
Interest Rate Swap - 153581CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	06/13/2032	0	150,000,000	2.054 / .73	0	(1,350,000)	(573,117)	(17,575,624)		(17,575,624)	(16,299,687)	0	74,063	0	2,305,761		PD (Duration)
Interest Rate Swap - 153631CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2052	0	110,000,000	2.09 / .7	0	0	849,444	(23,611,918)		(23,611,918)	(23,611,918)	0	0	0	2,985,086		PD (Duration)
Interest Rate Swap - 154007CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2022	06/29/2025	0	35,250,000	1.51 / 3.077	0	0	(38,428)	937,199		937,199	937,199	0	0	0	278,376		PD (Duration)
Interest Rate Swap - 154279CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2022	07/13/2042	0	10,000,000	1.53 / 2.86	0	0	(63,544)	869,206		869,206	869,206	0	0	0	220,992		SD (Asset Cashflow)
Interest Rate Swap - 154280LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2022	07/13/2042	0	10,000,000	2.86 / 1.53	0	0	63,544	(869,206)		(869,206)	(869,206)	0	0	0	220,992		SD (Asset Cashflow)
Interest Rate Swap - 154559CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2022	08/01/2025	0	32,000,000	2.28 / 2.636	0	0	66,416	1,195,760		1,195,760	1,195,760	0	0	0	257,298		PD (Duration)
Interest Rate Swap - 154624CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/03/2022	08/05/2052	0	4,000,000	2.412 / 2.28	0	0	2,185	(586,706)		(586,706)	(586,706)	0	0	0	108,806		SD (Asset Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 154626CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/03/2022	08/05/2032	0	140,000,000	2.541 / 2.28	0	0	151,235	(11,605,640)		(11,605,640)	(11,605,640)	0	0	0	2,168,506		SD (Asset Cashflow)
Interest Rate Swap - 154627CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/03/2022	08/05/2052	0	6,000,000	2.412 / 2.28	0	0	3,278	(880,059)		(880,059)	(880,059)	0	0	0	163,209		SD (Asset Cashflow)
Interest Rate Swap - 154629CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/03/2022	08/05/2032	0	25,000,000	2.28 / 2.541	0	0	(27,006)	2,072,436		2,072,436	2,072,436	0	0	0	387,233		SD (Asset Cashflow)
Interest Rate Swap - 154645CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/04/2022	08/08/2024	0	105,000,000	2.28 / 3.0346	0	0	57,065	2,612,244		2,612,244	2,612,244	0	0	0	665,082		PD (Duration)
Interest Rate Swap - 154852CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/11/2022	08/15/2052	0	50,000,000	2.565 / 2.29	0	0	53,090	(5,899,135)		(5,899,135)	(5,899,135)	0	0	0	1,360,690		LD (Liability Cashflow)
Interest Rate Swap - 155001CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/16/2022	08/18/2025	0	50,000,000	2.28 / 3.0242	0	0	39,145	1,401,952		1,401,952	1,401,952	0	0	0	405,564		PD (Duration)
Interest Rate Swap - 155237CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2022	09/06/2052	0	50,000,000	2.8109 / 2.29	0	0	84,646	(3,591,184)		(3,591,184)	(3,591,184)	0	0	0	1,362,048		LD (Liability Cashflow)
Interest Rate Swap - 155258CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2022	09/06/2032	0	80,000,000	2.29 / 3.0725	0	0	(203,450)	3,219,930		3,219,930	3,219,930	0	0	0	1,244,688		SD (Asset Cashflow)
Interest Rate Swap - 155260CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2022	09/06/2032	0	40,000,000	2.29 / 3.0725	0	0	(101,725)	1,609,965		1,609,965	1,609,965	0	0	0	622,344		SD (Asset Cashflow)
Interest Rate Swap - 155262CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2022	09/06/2042	0	20,000,000	3.0275 / 2.29	0	0	47,938	(1,200,757)		(1,200,757)	(1,200,757)	0	0	0	443,653		SD (Asset Cashflow)
Interest Rate Swap - 155263CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2022	09/06/2029	0	21,000,000	3.105 / 2.29	0	0	55,624	(692,883)		(692,883)	(692,883)	0	0	0	271,437		SD (Asset Cashflow)
Interest Rate Swap - 155266CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2022	09/06/2032	0	21,000,000	2.29 / 3.0725	0	0	(53,406)	845,232		845,232	845,232	0	0	0	326,731		SD (Asset Cashflow)
Interest Rate Swap - 155293CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/06/2022	09/08/2025	0	86,250,000	2.28 / 3.4239	0	0	(4,684)	1,558,495		1,558,495	1,558,495	0	0	0	707,062		PD (Duration)
Interest Rate Swap - 155299CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/06/2022	09/08/2024	0	21,500,000	2.28 / 3.6015	0	0	(90,763)	428,059		428,059	428,059	0	0	0	139,674		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 155355CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2022	09/13/2037	0	265,000,000	2.28 / 3.1075	0	0	278,385	11,416,714		11,416,714	11,416,714	0	0	0	5,080,405		PD (Duration)
Interest Rate Swap - 155356CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2022	09/13/2027	0	700,000,000	2.28 / 3.184	0	0	574,707	16,829,393		16,829,393	16,829,393	0	0	0	7,589,121		PD (Duration)
Interest Rate Swap - 155506CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	09/19/2025	0	30,000,000	2.27 / 3.765	0	0	(20,318)	279,977		279,977	279,977	0	0	0	247,284		PD (Duration)
Interest Rate Swap - 155567CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/16/2022	09/20/2052	0	50,000,000	2.9145 / 2.26	0	0	93,626	(2,619,519)		(2,619,519)	(2,619,519)	0	0	0	1,362,911		LD (Liability Cashflow)
Interest Rate Swap - 155711CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/26/2022	09/28/2023	0	20,000,000	2.98 / 4.37	0	0	(73,361)	114,625		114,625	114,625	0	0	0	86,136		PD (Duration)
Interest Rate Swap - 155778CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2025	0	8,000,000	2.98 / 3.9425	0	0	(19,892)	50,089		50,089	50,089	0	0	0	66,333		PD (Duration)
Interest Rate Swap - 155887CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	10/07/2025	0	30,250,000	3.05 / 3.9695	0	0	(66,447)	159,045		159,045	159,045	0	0	0	251,676		PD (Duration)
Interest Rate Swap - 155943CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2052	0	133,000,000	3.167 / 3.04	0	0	37,536	(554,333)		(554,333)	(554,333)	0	0	0	3,629,276		PD (Duration)
Interest Rate Swap - 155950CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2042	0	175,000,000	3.04 / 3.4716	0	0	(167,844)	(904,092)		(904,092)	(904,092)	0	0	0	3,892,024		PD (Duration)
Interest Rate Swap - 155971CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2042	0	353,000,000	3.04 / 3.5005	0	0	(356,721)	(3,239,030)		(3,239,030)	(3,239,030)	0	0	0	7,851,301		PD (Duration)
Interest Rate Swap - 155975CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2052	0	268,000,000	3.1854 / 3.04	0	0	85,511	(223,018)		(223,018)	(223,018)	0	0	0	7,313,459		PD (Duration)
Interest Rate Swap - 155981CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2025	0	1,786,800,000	4.139 / 3.04	0	0	1,625,627	1,136,013		1,136,013	1,136,013	0	0	0	14,916,394		PD (Duration)
Interest Rate Swap - 155982CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2029	0	820,800,000	3.04 / 3.7763	0	0	(1,326,134)	(7,295,640)		(7,295,640)	(7,295,640)	0	0	0	10,692,188		PD (Duration)
Interest Rate Swap - 155988CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2042	0	176,000,000	3.04 / 3.472	0	0	(166,848)	(918,721)		(918,721)	(918,721)	0	0	0	3,914,530		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 155989CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2052	0	133,300,000	3.1589 / 3.04	0	0	34,781	(751,718)		(751,718)	(751,718)	0	0	0	3,637,627		PD (Duration)
Interest Rate Swap - 156009CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2042	0	300,000,000	3.05 / 3.5038	0	0	(287,375)	(2,901,730)		(2,901,730)	(2,901,730)	0	0	0	6,673,854		PD (Duration)
Interest Rate Swap - 156010CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2029	0	411,800,000	3.05 / 3.819	0	0	(668,534)	(4,721,020)		(4,721,020)	(4,721,020)	0	0	0	5,367,517		PD (Duration)
Interest Rate Swap - 156011CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2025	0	896,200,000	4.26 / 3.05	0	0	2,289,293	2,123,280		2,123,280	2,123,280	0	0	0	7,492,386		PD (Duration)
Interest Rate Swap - 156018CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2024	0	210,000,000	4.51 / 3.05	0	0	647,267	(483,386)		(483,386)	(483,386)	0	0	0	1,407,039		SD (Asset Cashflow)
Interest Rate Swap - 156022CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2052	0	10,000,000	3.1785 / 3.05	0	0	2,713	(3,724)		(3,724)	(3,724)	0	0	0	272,927		SD (Asset Cashflow)
Interest Rate Swap - 156027CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2042	0	531,900,000	3.05 / 3.5326	0	0	(541,912)	(7,275,248)		(7,275,248)	(7,275,248)	0	0	0	11,832,743		PD (Duration)
Interest Rate Swap - 156028CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2052	0	403,400,000	3.2114 / 3.05	0	0	137,452	1,587,903		1,587,903	1,587,903	0	0	0	11,009,883		PD (Duration)
Interest Rate Swap - 156038CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/14/2022	10/18/2025	0	537,800,000	4.275 / 3.04	0	0	1,383,715	1,514,245		1,514,245	1,514,245	0	0	0	4,498,261		PD (Duration)
Interest Rate Swap - 156042CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/14/2022	10/18/2029	0	246,900,000	3.04 / 3.813	0	0	(397,612)	(2,741,677)		(2,741,677)	(2,741,677)	0	0	0	3,218,800		PD (Duration)
Interest Rate Swap - 156049CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/14/2022	10/18/2042	0	527,100,000	3.04 / 3.501	0	0	(506,236)	(4,894,692)		(4,894,692)	(4,894,692)	0	0	0	11,726,757		PD (Duration)
Interest Rate Swap - 156050CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/14/2022	10/18/2052	0	399,500,000	3.1839 / 3.04	0	0	119,767	(424,491)		(424,491)	(424,491)	0	0	0	10,903,933		PD (Duration)
Interest Rate Swap - 156160CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2029	0	166,000,000	3.04 / 3.7325	0	0	(236,296)	(1,057,295)		(1,057,295)	(1,057,295)	0	0	0	2,164,546		PD (Duration)
Interest Rate Swap - 156165CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2042	0	49,500,000	3.04 / 3.5	0	0	(46,805)	(453,029)		(453,029)	(453,029)	0	0	0	1,101,335		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 156166CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2052	0	91,500,000	3.1826 / 3.04	0	0	26,821	(115,714)		(115,714)	(115,714)	0	0	0	2,497,509		PD (Duration)
Interest Rate Swap - 156192CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2037	0	873,200,000	3.03 / 3.665	0	0	(1,124,366)	(15,730,191)		(15,730,191)	(15,730,191)	0	0	0	16,798,473		PD (Duration)
Interest Rate Swap - 156193CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2052	0	538,500,000	3.2796 / 3.03	0	0	272,553	8,787,843		8,787,843	8,787,843	0	0	0	14,699,118		PD (Duration)
Interest Rate Swap - 156213CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2022	10/21/2037	0	439,000,000	3.02 / 3.7711	0	0	(659,422)	(13,137,110)		(13,137,110)	(13,137,110)	0	0	0	8,446,174		PD (Duration)
Interest Rate Swap - 156214CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2022	10/21/2052	0	271,000,000	3.3603 / 3.02	0	0	184,416	8,382,657		8,382,657	8,382,657	0	0	0	7,397,661		PD (Duration)
Interest Rate Swap - 156229CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/20/2022	10/24/2052	0	55,000,000	3.4143 / 3.01	0	0	42,620	2,242,240		2,242,240	2,242,240	0	0	0	1,501,573		PD (Duration)
Interest Rate Swap - 156230CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/20/2022	10/24/2037	0	88,500,000	3.01 / 3.822	0	0	(137,736)	(3,157,207)		(3,157,207)	(3,157,207)	0	0	0	1,703,166		PD (Duration)
Interest Rate Swap - 156278CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2022	04/26/2024	0	10,000,000	3.03 / 4.6435	0	0	(30,029)	32,227		32,227	32,227	0	0	0	57,443		PD (Duration)
Interest Rate Swap - 156280CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2022	10/26/2024	0	6,000,000	3.03 / 4.537	0	0	(16,828)	9,324		9,324	9,324	0	0	0	40,471		PD (Duration)
Interest Rate Swap - 156389CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2022	11/07/2032	0	110,000,000	3.78 / 3.972	0	0	(32,267)	(4,052,977)		(4,052,977)	(4,052,977)	0	0	0	1,726,347		SD (Asset Cashflow)
Interest Rate Swap - 156390CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2022	11/07/2032	0	110,000,000	3.972 / 3.78	0	0	32,267	4,052,977		4,052,977	4,052,977	0	0	0	1,726,347		SD (Asset Cashflow)
Interest Rate Swap - 156700CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	11/25/2052	0	80,000,000	3.11 / 3.8	0	0	(56,733)	(924,093)		(924,093)	(924,093)	0	0	0	2,187,255		SD (Asset Cashflow)
Interest Rate Swap - 156945CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2029	0	40,000,000	4.3 / 3.276	0	0	14,791	765,319		765,319	765,319	0	0	0	527,930		SD (Asset Cashflow)
Interest Rate Swap - 156946CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2029	0	40,000,000	3.276 / 4.3	0	0	(14,791)	(765,319)		(765,319)	(765,319)	0	0	0	527,930		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 156947CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2029	0	30,000,000	4.3 / 3.276	0	0	11,093	573,990		573,990	573,990	0	0	0	395,947		SD (Asset Cashflow)
Interest Rate Swap - 156948CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2029	0	30,000,000	3.276 / 4.3	0	0	(11,093)	(573,990)		(573,990)	(573,990)	0	0	0	395,947		SD (Asset Cashflow)
Interest Rate Swap - 157082CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2042	0	275,000,000	4.3 / 3.08	0	0	121,153	13,451,314		13,451,314	13,451,314	0	0	0	6,144,226		LD (Liability Cashflow)
Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2004	10/01/2031	0	7,500,000	4.2779 / 5.935	0	0	(267,355)	(864,979)		(864,979)	1,737,361	0	0	0	110,944		SD (Asset Cashflow)
Interest Rate Swap - 67161CM - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2005	07/15/2033	0	6,600,000	6.0266 / 6.875	0	0	(201,647)	(618,497)		(618,497)	1,666,925	0	0	0	107,137		SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	0	3,679,857	5.4071 / 6.45	0	0	(105,209)	2,653		2,653	261,478	0	0	0	29,092		SD (Asset Cashflow)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2005	08/02/2035	0	114,000,000	4.9575 / 4.4603	0	0	3,519,764	13,233,178		13,233,178	(32,536,824)	0	0	0	2,022,393		PD (Duration)
Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2005	11/01/2035	0	80,000,000	5.282 / 4.4396	0	0	2,724,683	12,042,499		12,042,499	(23,772,752)	0	0	0	1,433,096		PD (Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/21/2005	11/23/2035	0	32,000,000	5.178 / 4.6919	0	0	1,084,947	4,498,839		4,498,839	(9,464,677)	0	0	0	574,557		PD (Duration)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2005	12/13/2035	0	20,000,000	5.264 / 4.7331	0	0	702,163	2,997,144		2,997,144	(5,973,591)	0	0	0	359,883		PD (Duration)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2005	12/29/2035	0	16,000,000	5.076 / 4.7264	0	0	518,634	2,104,869		2,104,869	(4,716,955)	0	0	0	288,384		PD (Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/27/2006	01/31/2036	0	20,000,000	5.139 / 4.4147	0	0	649,817	2,771,312		2,771,312	(5,956,136)	0	0	0	361,709		PD (Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/23/2006	02/27/2036	0	40,000,000	5.079 / 4.7363	0	0	1,323,471	5,307,158		5,307,158	(11,909,299)	0	0	0	725,422		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2006	03/27/2036	0	65,000,000	5.311 / 4.7239	0	0	2,256,643	10,238,856		10,238,856	(19,796,919)	0	0	0	1,182,538		PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	0	13,785,574	4.6898 / 6.19	0	0	(543,054)	(689,373)		(689,373)	1,827,705	0	0	0	130,723		SD (Asset Cashflow)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2006	04/26/2036	0	65,000,000	5.607 / 4.3269	0	0	2,413,142	12,280,241		12,280,241	(20,369,177)	0	0	0	1,186,134		PD (Duration)
Interest Rate Swap - 71847CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	35,000,000	5.794 / 4.765	0	0	1,419,438	1,732,311		1,732,311	(5,003,662)	0	0	0	324,110		LD (Liability Cashflow)
Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	10,000,000	5.794 / 4.765	0	0	405,554	494,946		494,946	(1,429,618)	0	0	0	92,603		LD (Liability Cashflow)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2006	06/05/2036	0	20,000,000	5.795 / 4.765	0	0	811,307	4,187,231		4,187,231	(6,402,099)	0	0	0	366,471		PD (Duration)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/20/2006	06/22/2036	0	25,000,000	5.791 / 4.7526	0	0	979,899	5,243,273		5,243,273	(8,017,779)	0	0	0	458,868		PD (Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2006	06/26/2036	0	28,000,000	5.838 / 4.7239	0	0	1,116,484	6,015,762		6,015,762	(9,014,031)	0	0	0	514,137		PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	5.5765 / 6.724	0	0	(206,411)	(1,103,509)		(1,103,509)	1,617,395	0	0	0	91,709		SD (Asset Cashflow)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2006	08/01/2036	0	40,000,000	5.6595 / 4.4396	0	0	1,513,341	7,887,790		7,887,790	(12,771,012)	0	0	0	737,184		PD (Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/16/2006	08/18/2036	0	35,000,000	5.53 / 4.6743	0	0	1,290,892	6,441,214		6,441,214	(11,092,187)	0	0	0	646,120		PD (Duration)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/24/2006	08/29/2036	0	28,000,000	5.4655 / 4.7339	0	0	1,036,095	4,977,585		4,977,585	(8,844,819)	0	0	0	517,457		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2006	09/05/2036	0	20,000,000	5.4215 / 4.765	0	0	736,607	3,460,621		3,460,621	(6,300,963)	0	0	0	369,866		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/07/2006	09/11/2036	0	30,000,000	5.435 / 4.7351	0	0	1,105,766	5,241,806		5,241,806	(9,466,472)	0	0	0	555,126		PD (Duration)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/21/2006	06/20/2036	0	5,000,000	6.1284 / 6.75	0	0	(174,237)	(813,658)		(813,658)	1,548,746	0	0	0	91,755		SD (Asset Cashflow)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/27/2006	09/29/2036	0	35,000,000	5.25 / 4.7264	0	0	1,195,411	5,455,978		5,455,978	(10,904,746)	0	0	0	648,790		PD (Duration)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/16/2006	10/18/2036	0	18,000,000	5.461 / 4.1937	0	0	640,652	3,218,505		3,218,505	(5,722,093)	0	0	0	334,316		PD (Duration)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/10/2006	11/14/2036	0	42,000,000	5.2405 / 4.6497	0	0	1,432,436	6,539,843		6,539,843	(13,170,031)	0	0	0	782,119		PD (Duration)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/01/2006	12/05/2036	0	12,000,000	5.082 / 4.765	0	0	401,224	1,671,507		1,671,507	(3,725,594)	0	0	0	223,938		PD (Duration)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/12/2006	12/15/2030	0	5,000,000	8.154 / 8.6	0	0	(169,546)	(442,334)		(442,334)	1,075,573	0	0	0	70,520		SD (Asset Cashflow)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/27/2006	12/29/2036	0	20,000,000	5.2725 / 4.7264	0	0	687,592	3,214,881		3,214,881	(6,325,377)	0	0	0	374,094		PD (Duration)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/12/2007	01/16/2037	0	18,000,000	5.3725 / 4.0791	0	0	628,349	3,091,876		3,091,876	(5,752,475)	0	0	0	337,266		PD (Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/25/2007	01/29/2037	0	35,000,000	5.4825 / 4.4147	0	0	1,262,734	6,442,039		6,442,039	(11,318,881)	0	0	0	656,611		PD (Duration)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/30/2007	02/01/2037	0	20,000,000	5.5345 / 4.4396	0	0	731,671	3,787,819		3,787,819	(6,495,393)	0	0	0	375,313		PD (Duration)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/21/2007	02/27/2037	0	10,000,000	5.5338 / 6.15	0	0	(356,696)	(1,685,957)		(1,685,957)	3,212,092	0	0	0	188,122		SD (Asset Cashflow)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/21/2007	02/23/2037	0	15,000,000	5.3395 / 4.6919	0	0	532,794	2,532,344		2,532,344	(4,811,401)	0	0	0	282,075		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/23/2007	02/27/2037	0	5,100,000	5.32 / 4.7363	0	0	181,034	850,606		850,606	(1,634,371)	0	0	0	95,942		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/28/2007	03/02/2037	0	20,000,000	5.2395 / 4.7786	0	0	700,133	3,165,832		3,165,832	(6,371,760)	0	0	0	376,458		PD (Duration)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/20/2007	03/22/2037	0	30,000,000	5.245 / 4.7526	0	0	1,012,079	4,787,676		4,787,676	(9,584,944)	0	0	0	565,757		PD (Duration)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/27/2007	03/29/2037	0	40,000,000	5.3515 / 4.7264	0	0	1,406,784	6,861,617		6,861,617	(12,902,611)	0	0	0	754,841		PD (Duration)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2007	12/15/2030	0	5,000,000	7.892 / 8.6	0	0	(182,828)	(532,413)		(532,413)	1,097,291	0	0	0	70,520		SD (Asset Cashflow)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2007	04/13/2037	0	50,000,000	5.4475 / 3.9407	0	0	1,810,501	9,116,059		9,116,059	(16,281,392)	0	0	0	944,886		PD (Duration)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/12/2007	04/01/2037	0	5,000,000	4.4754 / 6.25	0	0	(183,975)	(939,553)		(939,553)	1,634,583	0	0	0	94,382		SD (Asset Cashflow)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2007	05/11/2037	0	15,000,000	5.3825 / 4.6497	0	0	528,512	2,635,715		2,635,715	(4,881,785)	0	0	0	284,238		PD (Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2007	05/21/2037	0	60,000,000	5.4875 / 4.6754	0	0	2,206,432	11,252,755		11,252,755	(19,722,487)	0	0	0	1,138,016		PD (Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/30/2007	06/01/2037	0	25,000,000	5.595 / 4.7606	0	0	960,104	4,987,256		4,987,256	(8,303,837)	0	0	0	474,660		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2007	06/11/2037	0	20,000,000	5.8585 / 4.7351	0	0	821,877	4,578,107		4,578,107	(6,790,760)	0	0	0	380,082		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2007	07/10/2037	0	25,000,000	5.9615 / 3.8257	0	0	1,039,704	6,033,097		6,033,097	(8,593,468)	0	0	0	476,427		PD (Duration)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/14/2007	09/18/2037	0	50,000,000	5.36 / 4.7377	0	0	1,748,465	8,826,157		8,826,157	(16,535,849)	0	0	0	959,005		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2007	09/15/2037	0	10,000,000	6.114 / 6.8	0	0	(365,925)	(1,841,476)		(1,841,476)	3,329,459	0	0	0	191,748		SD (Asset Cashflow)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2007	10/15/2037	0	25,000,000	5.46 / 4.0791	0	0	905,933	4,719,749		4,719,749	(8,359,679)	0	0	0	480,727		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/06/2007	11/08/2037	0	15,000,000	5.3025 / 4.5503	0	0	516,263	2,572,384		2,572,384	(4,970,385)	0	0	0	289,065		PD (Duration)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/08/2008	02/12/2038	0	15,000,000	4.93 / 4.6497	0	0	461,228	1,971,115		1,971,115	(4,876,657)	0	0	0	291,591		PD (Duration)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2008	02/15/2038	0	18,000,000	4.9785 / 4.6061	0	0	563,736	2,467,471		2,467,471	(5,878,303)	0	0	0	350,002		PD (Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/14/2008	02/19/2038	0	20,000,000	5.105 / 4.6754	0	0	657,611	3,030,236		3,030,236	(6,606,366)	0	0	0	389,030		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2008	02/27/2038	0	30,000,000	5.121 / 4.7363	0	0	1,005,203	4,603,744		4,603,744	(9,933,136)	0	0	0	583,959		PD (Duration)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/05/2008	03/07/2038	0	13,500,000	5.1175 / 4.7234	0	0	458,473	2,072,975		2,072,975	(4,473,983)	0	0	0	263,038		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	0	16,587,801	7.3193 / 7.89	0	0	(493,200)	(297,203)		(297,203)	1,930,910	0	0	0	155,462		SD (Asset Cashflow)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/29/2008	06/02/2038	0	30,000,000	5.1665 / 4.7786	0	0	1,028,300	4,829,872		4,829,872	(10,096,108)	0	0	0	589,064		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/05/2008	06/09/2038	0	22,000,000	5.14 / 4.7234	0	0	747,488	3,481,664		3,481,664	(7,389,795)	0	0	0	432,243		PD (Duration)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/10/2008	06/12/2038	0	30,000,000	5.175 / 4.7351	0	0	1,024,739	4,873,101		4,873,101	(10,113,438)	0	0	0	589,577		PD (Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/24/2008	06/26/2038	0	24,000,000	5.1275 / 4.7239	0	0	787,755	3,778,210		3,778,210	(8,068,630)	0	0	0	472,236		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/03/2008	07/07/2038	0	25,000,000	5.0295 / 3.784	0	0	805,660	3,658,964		3,658,964	(8,342,442)	0	0	0	492,424		PD (Duration)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247156AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/18/2008	08/20/2023	0	3,245,455	6.4929 / 6.73	0	0	(99,818)	4,223		4,223	157,745	0	0	0	12,952		SD (Asset Cashflow)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/21/2008	07/23/2038	0	30,000,000	5.1463 / 4.3246	0	0	972,377	4,806,486		4,806,486	(10,134,404)	0	0	0	591,727		PD (Duration)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/28/2008	09/26/2038	0	35,000,000	6.2729 / 6.67	0	0	(1,138,835)	(5,425,633)		(5,425,633)	11,882,971	0	0	0	694,213		SD (Asset Cashflow)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/06/2008	08/08/2038	0	10,000,000	5.1365 / 4.5503	0	0	327,575	1,591,943		1,591,943	(3,383,841)	0	0	0	197,515		PD (Duration)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/09/2008	10/14/2038	0	25,000,000	4.0109 / 4.2175	0	0	(594,029)	(1,326,730)		(1,326,730)	7,846,287	0	0	0	496,671		PD (Duration)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/14/2008	10/16/2038	0	20,000,000	4.0791 / 4.3675	0	0	(497,165)	(1,414,334)		(1,414,334)	6,368,731	0	0	0	397,404		PD (Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/17/2008	10/21/2038	0	25,000,000	4.615 / 4.2776	0	0	678,195	2,495,072		2,495,072	(8,147,146)	0	0	0	496,967		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/23/2008	10/27/2038	0	25,000,000	4.358 / 3.93	0	0	(509,276)	(481,251)		(481,251)	7,649,175	0	0	0	497,220		PD (Duration)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/13/2008	11/17/2038	0	15,000,000	4.6497 / 4.1375	0	0	(344,856)	(654,509)		(654,509)	4,694,645	0	0	0	298,864		PD (Duration)
Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/20/2008	11/24/2038	0	35,000,000	4.6987 / 3.0475	0	0	(442,326)	2,981,409		2,981,409	9,839,179	0	0	0	697,762		PD (Duration)
Interest Rate Swap - 85899CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/09/2009	01/13/2039	0	13,600,000	3.9407 / 2.88	0	0	(143,276)	1,428,689		1,428,689	3,769,534	0	0	0	272,297		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/26/2009	01/28/2029	0	630,000,000	4.3739 / 3.2125	0	0	(8,293,866)	23,530,415		23,530,415	97,322,711	0	0	0	7,764,139		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2009	01/28/2039	0	1,230,000,000	4.3739 / 3.2125	0	0	(16,192,785)	80,828,857		80,828,857	353,820,934	0	0	0	24,657,795		PD (Duration)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/16/2009	04/20/2024	0	26,000,000	3.245 / 4.2426	0	0	351,809	(578,880)		(578,880)	(1,899,206)	0	0	0	148,437		PD (Duration)
Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	63,000,000	3.549 / 4.6754	0	(902,366)	(44,157)	(1,212,948)		(1,212,948)	(440,865)	0	130,284	0	370,632		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2009	06/04/2039	0	9,000,000	4.3038 / 4.765	0	0	232,007	589,801		589,801	(2,926,680)	0	0	0	182,388		PD (Duration)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / 4.3246	0	0	506,251	259,558		259,558	(3,680,073)	0	0	0	271,275		LD (Liability Cashflow)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	5,000,000	4.1313 / 4.5084	0	0	112,797	69,061		69,061	(880,071)	0	0	0	64,197		LD (Liability Cashflow)
Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	72,000,000	4.5084 / 4.1313	0	0	(1,624,278)	(994,484)		(994,484)	12,673,020	0	0	0	924,442		PD (Duration)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	4,000,000	4.1913 / 4.5084	0	0	92,638	210,255		210,255	(1,294,703)	0	0	0	81,472		LD (Liability Cashflow)
Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	24,000,000	4.5084 / 4.1913	0	0	(555,826)	(1,261,527)		(1,261,527)	7,768,217	0	0	0	488,830		PD (Duration)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	130,000,000	4.5084 / 4.0963	0	0	(2,887,225)	1,610,107		1,610,107	11,612,950	0	0	0	820,671		PD (Duration)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	14,000,000	4.0963 / 4.5084	0	0	310,932	(173,396)		(173,396)	(1,250,625)	0	0	0	88,380		LD (Liability Cashflow)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2009	11/05/2029	0	47,000,000	4.1413 / 4.5316	0	0	1,067,135	726,300		726,300	(8,467,748)	0	0	0	614,909		PD (Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/01/2009	12/03/2024	0	78,000,000	3.8238 / 4.765	0	0	1,638,635	(1,306,521)		(1,306,521)	(7,294,305)	0	0	0	541,065		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/24/2010	05/26/2040	0	15,500,000	4.7363 / 3.9238	0	0	(332,856)	(341,076)		(341,076)	5,038,365	0	0	0	323,308		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/11/2010	06/15/2040	0	17,000,000	4.0113 / 4.769	0	0	379,811	564,192		564,192	(5,582,490)	0	0	0	355,143		PD (Duration)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/24/2010	06/28/2040	0	23,000,000	3.845 / 4.7239	0	0	460,439	286,410		286,410	(7,432,613)	0	0	0	480,969		PD (Duration)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	1,000,000	3.3263 / 4.7377	0	0	14,679	(34,069)		(34,069)	(180,662)	0	0	0	13,886		LD (Liability Cashflow)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	11,000,000	4.7377 / 3.1288	0	0	(139,686)	355,023		355,023	1,099,499	0	0	0	90,581		LD (Liability Cashflow)
Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	3,000,000	3.4738 / 4.7377	0	0	48,475	(104,193)		(104,193)	(940,553)	0	0	0	63,129		PD (Duration)
Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	1,000,000	4.7377 / 3.4738	0	0	(16,158)	34,731		34,731	313,518	0	0	0	21,043		LD (Liability Cashflow)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2010	10/07/2040	0	7,000,000	3.3525 / 3.784	0	0	108,091	(349,483)		(349,483)	(2,169,102)	0	0	0	147,536		PD (Duration)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	42,000,000	4.6649 / 3.9813	0	0	(914,344)	(1,292,603)		(1,292,603)	13,960,012	0	0	0	888,289		PD (Duration)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	8,000,000	3.9962 / 4.6649	0	0	175,125	261,657		261,657	(2,663,072)	0	0	0	169,198		PD (Duration)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2010	12/02/2040	0	30,000,000	4.7786 / 3.8238	0	0	(625,475)	(313,312)		(313,312)	9,825,908	0	0	0	635,017		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/10/2010	12/14/2040	0	11,000,000	4.7527 / 4.1163	0	0	(259,743)	(532,371)		(532,371)	3,713,138	0	0	0	233,049		PD (Duration)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/20/2011	01/24/2041	0	18,000,000	4.3246 / 4.3363	0	0	(437,626)	(1,395,148)		(1,395,148)	6,230,184	0	0	0	382,521		PD (Duration)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/02/2011	02/04/2041	0	11,300,000	4.5084 / 4.415	0	0	(286,985)	(990,148)		(990,148)	3,946,797	0	0	0	240,335		PD (Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2011	02/08/2041	0	12,000,000	4.5503 / 4.4575	0	0	(311,610)	(1,118,227)		(1,118,227)	4,210,432	0	0	0	255,299		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2011	02/18/2041	0	11,000,000	4.6743 / 4.4413	0	0	(285,946)	(1,003,642)		(1,003,642)	3,857,912	0	0	0	234,197		PD (Duration)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/08/2011	04/12/2041	0	7,000,000	4.4063 / 3.9087	0	0	181,257	615,043		615,043	(2,457,293)	0	0	0	149,652		PD (Duration)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2011	05/24/2031	0	23,800,000	3.9113 / 4.6987	0	0	506,354	145,876		145,876	(4,775,941)	0	0	0	344,851		PD (Duration)
Interest Rate Swap - 95134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2011	05/27/2025	0	7,150,000	3.6338 / 4.7363	0	0	133,235	(141,779)		(141,779)	(716,651)	0	0	0	55,452		PD (Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2011	06/17/2029	0	5,750,000	3.7313 / 4.7377	0	0	107,161	(52,880)		(52,880)	(965,670)	0	0	0	73,086		PD (Duration)
Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2012	07/27/2042	0	400,000,000	2.2575 / 4.358	0	0	2,230,336	(80,474,772)		(80,474,772)	(115,451,767)	0	0	0	8,848,182		PD (Duration)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2012	09/13/2042	0	25,000,000	2.6338 / 4.7331	0	0	220,142	(3,704,643)		(3,704,643)	(7,543,105)	0	0	0	554,831		PD (Duration)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2012	10/02/2042	0	25,000,000	2.6063 / 3.7429	0	0	199,227	(3,799,088)		(3,799,088)	(7,523,571)	0	0	0	555,588		PD (Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2012	10/09/2042	0	20,000,000	2.744 / 3.9087	0	0	184,370	(2,658,518)		(2,658,518)	(6,123,690)	0	0	0	444,682		PD (Duration)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/31/2022	12/31/2022	0	0		0	0	0	(4)		(4)	(3)	0	0	0	0		CR (Credit Risk)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										693,053,402	31,271,270	96,852,014	228,737,804	XXX	228,737,804	(973,610,963)	0	(18,370,901)	0	802,548,653	XXX	XXX
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/02/2013	04/29/2024	0	11,211,500	6.46 / 5.375	0	0	218,884	2,081,057		2,081,057	(165,602)	594,575	0	0	64,599		FX (Foreign Exchange)
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G1018#AB3 - The Berkeley Two Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/07/2032	0	1,910,000	4.73 / 4.61	0	0	18,400	484,878		484,878	42,119	185,018	0	0	29,721		FX (Foreign Exchange)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	0	16,457,900	4.5325 / 6.28	0	0	(40,483)	4,017,118		4,017,118	(438,291)	857,347	0	0	211,741		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 105381PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AV0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/16/2014	09/18/2034	0	21,425,000	4.0888 / 3.87	0	0	259,167	6,777,975		6,777,975	24,494	1,894,375	0	0	366,660		FX (Foreign Exchange)
Currency Swap - 106567PR - Receive: Fixed USD Pay: Fixed GBP	493859C89 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/06/2014	11/20/2024	0	6,280,000	4.77 / 4.43	0	0	76,556	1,540,460		1,540,460	(135,911)	598,537	0	0	43,135		FX (Foreign Exchange)
Currency Swap - 106899PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	7,500,000	4.8863 / 5.15	0	0	182,199	2,039,065		2,039,065	(1,194,986)	669,588	0	0	97,447		FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	11,294,929	5.755 / 6.6	0	0	(134,941)	(86,342)		(86,342)	80,686	822,712	0	0	38,290		FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	1,673,323	5.755 / 6.6	0	0	(19,991)	(12,791)		(12,791)	11,954	121,883	0	0	5,673		FX (Foreign Exchange)
Currency Swap - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AC2 - The Bryanston Three Partnershp Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	29,295	778,609		778,609	176,452	290,604	0	0	57,488		FX (Foreign Exchange)
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G1018#AC1 - The Berkeley Two Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	4,150,000	5.07 / 5.01	0	0	40,525	1,077,075		1,077,075	244,091	402,002	0	0	79,525		FX (Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G8698#AC3 - The Taunton One Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	29,295	778,609		778,609	176,452	290,604	0	0	57,488		FX (Foreign Exchange)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AC2 - The Bryanston Three Partnershp Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	29,295	778,609		778,609	176,452	290,604	0	0	57,488		FX (Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G8698#AA7 - The Taunton One Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	27,466	728,185		728,185	(9,072)	290,604	0	0	32,469		FX (Foreign Exchange)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AA6 - The Bryanston Three Partnershp Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	27,466	728,185		728,185	(9,072)	290,604	0	0	32,469		FX (Foreign Exchange)
Currency Swap - 108563PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,871,621	3.34 / 1.39	0	0	179,283	645,430		645,430	(50,095)	544,885	0	0	67,052		FX (Foreign Exchange)
Currency Swap - 108564PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,311,385	3.34 / 1.39	0	0	167,961	604,672		604,672	(46,931)	510,476	0	0	62,818		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 109635PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	28,700,000	3.96 / 2.1	0	0	549,125	1,037,352		1,037,352	(289,832)	1,808,617	0	0	106,006		FX (Foreign Exchange)
Currency Swap - 109636PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	19,800,000	3.96 / 2.1	0	0	378,839	715,664		715,664	(199,954)	1,247,757	0	0	73,133		FX (Foreign Exchange)
Currency Swap - 110291PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	1,688	48,182		48,182	(12,157)	9,618	0	0	2,950		FX (Foreign Exchange)
Currency Swap - 110292PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	993	28,343		28,343	(7,151)	5,658	0	0	1,735		FX (Foreign Exchange)
Currency Swap - 110293PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	993	28,343		28,343	(7,151)	5,658	0	0	1,735		FX (Foreign Exchange)
Currency Swap - 110294PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	993	28,343		28,343	(7,151)	5,658	0	0	1,735		FX (Foreign Exchange)
Currency Swap - 110327PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	7,364	210,781		210,781	(53,184)	42,106	0	0	12,912		FX (Foreign Exchange)
Currency Swap - 110328PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	4,332	123,989		123,989	(31,284)	24,768	0	0	7,596		FX (Foreign Exchange)
Currency Swap - 110329PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	4,332	123,989		123,989	(31,284)	24,768	0	0	7,596		FX (Foreign Exchange)
Currency Swap - 110330PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	4,332	123,989		123,989	(31,284)	24,768	0	0	7,596		FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	3,681,023	5.755 / 6.6	(1,618)	0	(43,977)	(28,139)		(28,139)	26,296	268,122	0	0	12,479		FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	6,305,474	5.755 / 6.6	(2,771)	0	(75,332)	(48,201)		(48,201)	45,044	459,285	0	0	21,375		FX (Foreign Exchange)
Currency Swap - 110629PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,000,000	4.03 / 3.56	0	0	32,838	685,724		685,724	(58,614)	292,945	0	0	22,406		FX (Foreign Exchange)
Currency Swap - 110630PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,210,000	4.03 / 3.56	0	0	35,137	733,724		733,724	(62,717)	313,451	0	0	23,974		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110631PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,280,000	4.03 / 3.56	0	0	35,903	749,725		749,725	(64,084)	320,286	0	0	24,497		FX (Foreign Exchange)
Currency Swap - 111015PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	98,995	2,346,312		2,346,312	677,016	757,750	0	0	183,129		FX (Foreign Exchange)
Currency Swap - 111016PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	98,995	2,346,312		2,346,312	677,016	757,750	0	0	183,129		FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/07/2016	03/07/2026	0	153,116,080	3.9882 / 6.2486	0	0	(1,316,591)	27,787,681		27,787,681	(15,852,362)	(7,202)	0	0	1,366,402		FX (Foreign Exchange)
Currency Swap - 112808PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AA4 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	03/27/2028	0	1,581,611	4.392 / 3.96	90,409	0	17,032	364,034		364,034	8,056	158,151	(7,551)	0	18,101		FX (Foreign Exchange)
Currency Swap - 112817PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	09/12/2030	0	766,235	4.49 / 4.07	53,529	0	8,468	192,299		192,299	9,682	75,331	(3,526)	0	10,630		FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	03/12/2027	0	775,459	3.52 / 1.96	(20,189)	0	12,707	49,149		49,149	323	47,834	1,505	0	7,945		FX (Foreign Exchange)
Currency Swap - 112825PR - Receive: Fixed USD Pay: Fixed AUD	Q7450@AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	07/09/2030	0	1,223,803	3.83 / 5.14	24,772	0	(8,466)	150,974		150,974	(3,935)	74,889	(1,666)	0	16,785		FX (Foreign Exchange)
Currency Swap - 113437PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	5,000,000	3.836 / 3.45	0	0	38,981	948,883		948,883	(6,316)	519,078	0	0	50,535		FX (Foreign Exchange)
Currency Swap - 113438PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	15,119,000	3.836 / 3.45	0	0	117,871	2,869,231		2,869,231	(19,097)	1,569,588	0	0	152,807		FX (Foreign Exchange)
Currency Swap - 113544PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	5,000,000	3.93 / 2.02	0	0	99,137	269,753		269,753	(56,248)	309,322	0	0	17,535		FX (Foreign Exchange)
Currency Swap - 113545PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	3,952,650	3.93 / 2.02	0	0	78,371	213,248		213,248	(44,465)	244,528	0	0	13,862		FX (Foreign Exchange)
Currency Swap - 113546PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	7,238,190	3.93 / 2.02	0	0	143,514	390,505		390,505	(81,426)	447,786	0	0	25,384		FX (Foreign Exchange)
Currency Swap - 114472PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2016	09/23/2024	0	23,838,557	3.809 / 2.72	0	0	269,116	2,001,779		2,001,779	(395,963)	2,785,024	0	0	156,705		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114473PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2016	09/23/2024	0	2,105,443	3.809 / 2.72	0	0	23,769	176,799		176,799	(34,972)	245,976	0	0	13,840		FX (Foreign Exchange)
Currency Swap - 114476PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2016	09/21/2023	0	28,006,000	3.69 / 2.62	0	0	310,430	2,088,869		2,088,869	(506,294)	3,271,900	0	0	119,076		FX (Foreign Exchange)
Currency Swap - 114477PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2016	09/21/2023	0	2,473,000	3.69 / 2.62	0	0	27,412	184,452		184,452	(44,707)	288,917	0	0	10,515		FX (Foreign Exchange)
Currency Swap - 114665PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AB6 - Ellevio AB Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2016	10/26/2028	0	15,000,000	3.41 / 2.78	1	0	146,601	2,765,204		2,765,204	(143,080)	1,834,878	0	0	180,933		FX (Foreign Exchange)
Currency Swap - 114838PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	42,570,000	3.61 / 3.19	0	0	348,462	7,652,971		7,652,971	(94,854)	5,207,384	0	0	632,225		FX (Foreign Exchange)
Currency Swap - 114839PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	2,150,000	3.61 / 3.19	0	0	17,599	386,514		386,514	(4,791)	262,999	0	0	31,931		FX (Foreign Exchange)
Currency Swap - 114840PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	7,900,000	3.61 / 3.19	0	0	64,666	1,420,213		1,420,213	(17,603)	966,369	0	0	117,326		FX (Foreign Exchange)
Currency Swap - 115125PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	11,992,000	3.3 / 1.32	0	0	241,225	377,664		377,664	(146,056)	760,853	0	0	60,840		FX (Foreign Exchange)
Currency Swap - 115470PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +131 BPS EUR	L0175#AD4 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2016	12/31/2028	0	1,785,040	4.3 / 4.036	0	0	55,410	(129,033)		(129,033)	(255,123)	117,785	0	0	21,862		FX (Foreign Exchange)
Currency Swap - 117933PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	15,114,379	4.01 / 2.77	0	0	188,274	1,898,770		1,898,770	73,738	1,764,975	0	0	162,877		FX (Foreign Exchange)
Currency Swap - 117934PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	16,287,390	4.01 / 2.77	0	0	202,886	2,046,132		2,046,132	79,461	1,901,953	0	0	175,518		FX (Foreign Exchange)
Currency Swap - 118152PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/08/2017	09/13/2027	0	12,083,996	4.03 / 2.652	0	0	335,050	(113,093)		(113,093)	(1,486,868)	753,365	0	0	131,010		FX (Foreign Exchange)
Currency Swap - 118647PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2017	09/30/2028	0	49,172,491	4.63 / 2.55	0	0	1,612,448	3,637,949		3,637,949	(233,963)	3,038,530	0	0	589,557		FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 118648PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/05/2017	09/30/2028	0	29,928,492	4.63 / 2.55	0	0	650,066	2,545,551		2,545,551	188,939	1,849,380	0	0	358,830		FX (Foreign Exchange)
Currency Swap - 118678PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/10/2017	07/21/2027	0	64,660,000	4.08 / 5.13	0	0	669,383	1,289,656		1,289,656	(5,030,404)	7,619,925	0	0	690,111		FX (Foreign Exchange)
Currency Swap - 118679PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/10/2017	07/21/2027	0	14,781,000	4.08 / 5.13	0	0	137,921	309,907		309,907	(1,134,832)	1,741,882	0	0	157,756		FX (Foreign Exchange)
Currency Swap - 118726PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/13/2017	08/16/2027	0	4,077,888	4.34 / 3.19	0	0	45,564	486,579		486,579	35,876	478,146	0	0	43,856		FX (Foreign Exchange)
Currency Swap - 118727PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/13/2017	08/16/2027	0	1,001,938	4.34 / 3.19	0	0	11,195	119,553		119,553	8,815	117,481	0	0	10,775		FX (Foreign Exchange)
Currency Swap - 118870PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - CN Finance plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/20/2017	08/16/2027	0	7,500,000	4.79 / 3.62	0	0	86,238	941,935		941,935	76,702	875,337	0	0	80,659		FX (Foreign Exchange)
Currency Swap - 119229PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/09/2017	09/26/2029	0	10,176,460	3.62 / 3.74	0	0	(7,992)	377,455		377,455	(354,109)	693,483	0	0	132,064		FX (Foreign Exchange)
Currency Swap - 119230PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/09/2017	09/26/2029	0	21,063,728	3.62 / 3.74	0	0	(16,542)	781,275		781,275	(732,951)	1,435,405	0	0	273,353		FX (Foreign Exchange)
Currency Swap - 119751PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AC2 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2037	0	10,711,200	4.47 / 3.35	0	0	137,401	2,254,654		2,254,654	689,283	1,212,400	0	0	205,798		FX (Foreign Exchange)
Currency Swap - 119760PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2032	0	7,843,556	4.0675 / 3.05	0	0	91,432	1,372,388		1,372,388	245,277	887,812	0	0	122,559		FX (Foreign Exchange)
Currency Swap - 119761PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2032	0	10,691,217	4.0675 / 3.05	0	0	124,627	1,870,643		1,870,643	334,327	1,210,138	0	0	167,055		FX (Foreign Exchange)
Currency Swap - 122502PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AE6 - Compagnie des Levures Lesaffre Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/16/2018	09/27/2033	0	49,120,000	4.06 / 1.96	0	0	1,148,018	9,979,321		9,979,321	796,933	2,798,000	0	0	804,851		FX (Foreign Exchange)
Currency Swap - 123808PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AD2 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/12/2018	10/12/2028	0	3,609,500	4.24 / 1.82	0	0	92,294	568,281		568,281	48,860	216,076	0	0	43,398		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124384PR - Receive: Fixed USD Pay: Fixed GBP	81725TH*4 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2018	11/01/2023	0	7,491,985	4.07 / 2.53	0	0	118,514	585,137		585,137	(174,542)	876,021	0	0	34,251		FX (Foreign Exchange)
Currency Swap - 124646PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AB6 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2018	09/28/2038	0	17,834,941	4.6875 / 3.17	0	0	292,226	4,270,810		4,270,810	1,144,210	2,065,005	0	0	353,811		FX (Foreign Exchange)
Currency Swap - 124668PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	24,279,964	4.5475 / 3.08	0	0	384,853	5,024,631		5,024,631	986,346	2,811,237	0	0	415,995		FX (Foreign Exchange)
Currency Swap - 124669PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	29,575,512	4.5475 / 3.08	0	0	468,791	6,120,521		6,120,521	1,201,471	3,424,378	0	0	506,725		FX (Foreign Exchange)
Currency Swap - 124939PR - Receive: Fixed USD Pay: Fixed GBP	G03698BD7 - Anglian Water Services Fin Plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2018	04/16/2029	0	8,242,417	4.31 / 2.87	0	0	123,401	1,330,953		1,330,953	83,755	950,855	0	0	103,384		FX (Foreign Exchange)
Currency Swap - 125115PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AD0 - Birmingham Airport Finance PLC Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2018	01/25/2049	0	17,225,018	4.898 / 3.21	0	0	293,453	5,677,897		5,677,897	2,216,272	2,019,692	0	0	439,721		FX (Foreign Exchange)
Currency Swap - 125281PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AC9 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2018	11/29/2030	0	7,499,974	5.73 / 4.03	0	0	125,770	1,298,197		1,298,197	235,584	890,280	0	0	105,476		FX (Foreign Exchange)
Currency Swap - 125295PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2018	11/29/2028	0	1,058,767	5.625 / 3.94	0	0	19,292	157,812		157,812	19,126	125,680	0	0	12,871		FX (Foreign Exchange)
Currency Swap - 125310PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	3,030,982	4.415 / 2.87	0	0	45,949	432,582		432,582	37,516	358,779	0	0	37,379		FX (Foreign Exchange)
Currency Swap - 125311PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	22,292,968	4.415 / 2.87	0	0	337,956	3,181,653		3,181,653	275,932	2,638,834	0	0	274,922		FX (Foreign Exchange)
Currency Swap - 125847PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	14,075,010	4.15 / 1.81	0	0	341,806	1,890,224		1,890,224	284,624	863,638	0	0	171,919		FX (Foreign Exchange)
Currency Swap - 125848PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	17,434,932	4.15 / 1.81	0	0	423,401	2,341,450		2,341,450	352,568	1,069,801	0	0	212,959		FX (Foreign Exchange)
Currency Swap - 126333PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	7,608,055	4.415 / 2.87	177,773	0	115,336	1,085,822		1,085,822	110,720	900,571	(16,551)	0	93,824		FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 127303PR - Receive: Fixed USD Pay: Fixed EUR	B03968AD0 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2019	06/06/2029	0	34,050,000	4.98 / 2.468	0	0	885,532	4,997,804		4,997,804	854,086	2,098,500	0	0	431,804		FX (Foreign Exchange)
Currency Swap - 127324PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,565,736	5.36 / 2.75	0	0	180,050	884,864		884,864	109,681	404,646	0	0	75,124		FX (Foreign Exchange)
Currency Swap - 127325PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,616,080	5.36 / 2.75	0	0	181,431	891,649		891,649	110,522	407,749	0	0	75,700		FX (Foreign Exchange)
Currency Swap - 127326PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	1,070,506	5.36 / 2.75	0	0	29,356	144,272		144,272	17,883	65,975	0	0	12,248		FX (Foreign Exchange)
Currency Swap - 127327PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	13,111,619	5.68 / 2.985	0	0	372,183	1,602,413		1,602,413	97,360	808,069	0	0	134,938		FX (Foreign Exchange)
Currency Swap - 127328PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	6,931,968	5.68 / 2.985	0	0	196,769	847,178		847,178	51,473	427,217	0	0	71,340		FX (Foreign Exchange)
Currency Swap - 127329PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	1,228,450	5.68 / 2.985	0	0	34,871	150,133		150,133	9,122	75,709	0	0	12,643		FX (Foreign Exchange)
Currency Swap - 127511PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2019	05/02/2029	0	42,220,031	4.33 / 1.86	0	0	1,074,538	4,350,484		4,350,484	354,507	2,630,994	0	0	531,483		FX (Foreign Exchange)
Currency Swap - 127904PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	1,382,668	3.89 / 2.73	0	0	16,639	231,631		231,631	58,048	161,249	0	0	23,329		FX (Foreign Exchange)
Currency Swap - 127905PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	12,706,511	3.89 / 2.73	0	0	152,907	2,128,653		2,128,653	533,454	1,481,856	0	0	214,389		FX (Foreign Exchange)
Currency Swap - 127906PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	25,905,533	3.89 / 2.73	0	0	311,741	4,339,814		4,339,814	1,087,585	3,021,149	0	0	437,088		FX (Foreign Exchange)
Currency Swap - 127939PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AA7 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2019	07/01/2024	0	1,620,035	3.493 / 3.1	0	0	5,300	25,818		25,818	(29,268)	114,397	0	0	9,930		FX (Foreign Exchange)
Currency Swap - 128095PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AB5 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2019	06/30/2026	0	18,275,006	3.685 / 3.43	0	0	33,282	574,601		574,601	(340,078)	1,290,466	0	0	170,947		FX (Foreign Exchange)

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Currency Swap - 128558PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AB6 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2019	09/24/2049	0	1,147,250	4.12 / 2.94	0	0	13,496	263,467		263,467	182,411	137,259	0	0	29,658		FX (Foreign Exchange)
Currency Swap - 128559PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AC4 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2019	09/24/2054	0	9,440,335	4.21 / 3.01	0	0	112,931	2,493,925		2,493,925	1,812,733	1,129,457	0	0	265,889		FX (Foreign Exchange)
Currency Swap - 128880PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AC5 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	09/17/2029	0	1,243,400	4.045 / 2.97	0	0	12,328	118,792		118,792	36,359	151,550	0	0	16,107		FX (Foreign Exchange)
Currency Swap - 128884PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AE1 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	09/17/2031	0	2,486,800	4.1195 / 3.03	0	0	24,974	272,270		272,270	105,995	303,100	0	0	36,701		FX (Foreign Exchange)
Currency Swap - 128885PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AG6 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	09/17/2037	0	16,164,200	4.39 / 3.19	0	0	179,466	2,458,469		2,458,469	1,403,379	1,970,150	0	0	310,003		FX (Foreign Exchange)
Currency Swap - 128886PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/17/2030	0	1,398,576	4.13 / 3.07	0	0	13,436	139,933		139,933	49,973	170,463	0	0	19,209		FX (Foreign Exchange)
Currency Swap - 128924PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	1,165,563	4.22 / 3.13	0	0	11,524	133,849		133,849	57,389	142,063	0	0	18,011		FX (Foreign Exchange)
Currency Swap - 128925PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	9,934,766	4.22 / 3.13	0	0	98,229	1,140,872		1,140,872	489,163	1,210,885	0	0	153,516		FX (Foreign Exchange)
Currency Swap - 128937PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	1,011,009	4.51 / 3.29	0	0	11,258	160,171		160,171	95,889	123,225	0	0	19,934		FX (Foreign Exchange)
Currency Swap - 128938PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	5,612,956	4.51 / 3.29	0	0	62,504	889,242		889,242	532,358	684,127	0	0	110,673		FX (Foreign Exchange)
Currency Swap - 129185PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/02/2019	01/02/2032	0	3,489,636	4.136 / 1.76	0	0	83,920	462,015		462,015	113,614	220,049	0	0	52,360		FX (Foreign Exchange)
Currency Swap - 129186PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/02/2019	01/02/2032	0	15,661,319	4.136 / 1.76	0	0	376,628	2,073,500		2,073,500	509,896	987,568	0	0	234,990		FX (Foreign Exchange)
Currency Swap - 130994PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	2,642,060	3.794 / 2.81	0	0	25,942	479,717		479,717	329,164	311,890	0	0	62,049		FX (Foreign Exchange)

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Currency Swap - 130995PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/22/2019	01/23/2045	0	26,039,315	3.794 / 2.81	0	0	255,679	4,727,941		4,727,941	3,244,139	3,073,889	0	0	611,534		FX (Foreign Exchange)
Currency Swap - 131004PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/22/2019	01/22/2035	0	2,423,814	3.426 / 2.61	0	0	19,731	309,109		309,109	135,716	286,126	0	0	42,085		FX (Foreign Exchange)
Currency Swap - 131005PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/22/2019	01/22/2035	0	2,009,147	3.426 / 2.61	0	0	16,355	256,226		256,226	112,498	237,176	0	0	34,885		FX (Foreign Exchange)
Currency Swap - 131006PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/22/2019	01/22/2035	0	19,803,899	3.426 / 2.61	0	0	161,213	2,525,588		2,525,588	1,108,875	2,337,810	0	0	343,858		FX (Foreign Exchange)
Currency Swap - 131009PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/22/2019	01/22/2030	0	1,476,370	3.218 / 2.48	0	0	10,868	153,544		153,544	37,519	174,283	0	0	19,613		FX (Foreign Exchange)
Currency Swap - 131010PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/22/2019	01/22/2030	0	2,622,803	3.218 / 2.48	0	0	19,308	272,775		272,775	66,653	309,617	0	0	34,843		FX (Foreign Exchange)
Currency Swap - 131094PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/18/2013	12/27/2030	0	27,400,000	5.4825 / 6.1226	0	0	784,972	7,575,531		7,575,531	(4,689,460)	2,533,539	0	0	387,234		FX (Foreign Exchange)
Currency Swap - 131095PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 6.1226	0	0	63,027	608,254		608,254	(376,526)	203,423	0	0	31,092		FX (Foreign Exchange)
Currency Swap - 131096PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 6.1226	0	0	54,432	525,311		525,311	(325,182)	175,683	0	0	26,852		FX (Foreign Exchange)
Currency Swap - 136553PR - Receive: Fixed USD Pay: Fixed GBP	Q3915*AF7 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	07/20/2028	0	6,609,331	3.58 / 3.399	(147,923)	0	11,243	506,997		506,997	171,102	792,047	17,760	0	77,879		FX (Foreign Exchange)
Currency Swap - 138415PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	10,470	200,936		200,936	35,914	153,672	0	0	19,449		FX (Foreign Exchange)
Currency Swap - 138416PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	10,470	200,936		200,936	35,914	153,672	0	0	19,449		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 138417PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	10,470	200,936		200,936	35,914	153,672	0	0	19,449		FX (Foreign Exchange)
Currency Swap - 142255PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q23128AA7 - CHARTER HALL WHSL MGMT LTD BP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/02/2021	08/04/2031	0	26,266,666	2.6525 / 3.0593	0	0	48,776	(148,356)		(148,356)	(3,860,459)	1,654,140	0	0	385,012		FX (Foreign Exchange)
Currency Swap - 142257PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q23128AA7 - CHARTER HALL WHSL MGMT LTD BP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/02/2021	08/04/2031	0	7,504,873	2.6525 / 3.0593	0	0	13,936	(42,388)		(42,388)	(1,103,005)	472,619	0	0	110,005		FX (Foreign Exchange)
Currency Swap - 142659CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/28/2021	03/07/2026	0	107,000,000	3.9882 / 6.2486	4,197,187	0	(1,280,372)	19,418,482		19,418,482	(10,325,656)	76,151	(833,415)	0	954,864		FX (Foreign Exchange)
Currency Swap - 142726PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/01/2021	01/05/2051	0	9,185,783	3.62 / 4.3	0	0	0	101,031		101,031	(843,605)	599,793	0	0	243,091		FX (Foreign Exchange)
Currency Swap - 142727PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/01/2021	01/05/2051	0	11,679,470	3.62 / 4.3	0	0	0	128,458		128,458	(1,072,621)	762,620	0	0	309,084		FX (Foreign Exchange)
Currency Swap - 142728PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/01/2021	01/05/2051	0	22,157,779	3.62 / 4.3	0	0	0	243,706		243,706	(2,034,929)	1,446,809	0	0	586,380		FX (Foreign Exchange)
Currency Swap - 143011PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q2309*AC0 - Charter Hall Wholesale Mgt Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/14/2021	08/04/2031	0	30,061,452	2.555 / 3.0593	0	0	(38,224)	(1,801,808)		(1,801,808)	(5,619,166)	3,521,862	(195,628)	0	440,636		FX (Foreign Exchange)
Currency Swap - 144610PR - Receive: Fixed USD Pay: Floating SONIA +175 BPS GBP	G8407#AC5 - St. James's Place Partnership Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/29/2021	08/05/2031	0	20,224,719	3.11 / 3.9338	0	0	95,513	(669,364)		(669,364)	(4,750,492)	3,949,267	(127,685)	0	296,497		FX (Foreign Exchange)
Currency Swap - 144984PR - Receive: Fixed USD Pay: Floating NZD3M +158 BPS NZD	Q9582*AE9 - Wellington Electric Dist Ntwk Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/19/2021	01/16/2032	0	8,038,615	2.445 / 5.2	0	0	(90,266)	(885,431)		(885,431)	(1,315,400)	614,102	0	0	120,867		FX (Foreign Exchange)
Currency Swap - 144985PR - Receive: Fixed USD Pay: Floating NZD3M +155 BPS NZD	Q9582*AD1 - Wellington Electric Dist Ntwk Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/19/2021	01/16/2031	0	13,666,000	2.3825 / 5.17	0	0	(157,948)	(1,348,096)		(1,348,096)	(2,072,154)	1,044,000	0	0	193,785		FX (Foreign Exchange)
Currency Swap - 144991PR - Receive: Fixed USD Pay: Floating NZD3M +158 BPS NZD	Q9582*AE9 - Wellington Electric Dist Ntwk Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/19/2021	01/16/2032	0	9,055,433	2.445 / 5.2	0	0	(101,684)	(997,431)		(997,431)	(1,481,788)	691,781	0	0	136,156		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 145906PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	11/19/2024	0	5,478,147	4.34 / 2.82	807,535	0	113,075	1,114,961		1,114,961	157,400	285,244	(251,477)	0	37,600		FX (Foreign Exchange)
Currency Swap - 145907PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	11/19/2024	0	8,848,678	4.34 / 2.82	1,304,386	0	182,646	1,800,961		1,800,961	254,243	460,745	(406,203)	0	60,735		FX (Foreign Exchange)
Currency Swap - 145980PR - Receive: Fixed USD Pay: Fixed GBP	749000387 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/21/2021	11/24/2025	0	17,983,977	2.425 / 2.16	(494,803)	0	68,149	1,741,150		1,741,150	(136,755)	2,053,086	113,687	0	153,071		FX (Foreign Exchange)
Currency Swap - 146061PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	10/17/2023	0	5,175,365	4.4655 / 3.64	681,379	0	79,829	1,033,534		1,033,534	249,390	268,389	(310,268)	0	23,083		FX (Foreign Exchange)
Currency Swap - 146076PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	10/09/2024	0	509,859	6.62 / 4.65	47,303	0	13,561	83,906		83,906	7,227	28,082	(14,647)	0	3,396		FX (Foreign Exchange)
Currency Swap - 146077PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	10/09/2024	0	923,496	6.62 / 4.65	85,679	0	24,562	151,978		151,978	13,090	50,865	(26,530)	0	6,150		FX (Foreign Exchange)
Currency Swap - 146084PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	10/09/2024	0	509,859	6.62 / 4.65	47,303	0	13,561	83,906		83,906	7,227	28,082	(14,647)	0	3,396		FX (Foreign Exchange)
Currency Swap - 146138PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	03/24/2025	0	1,521,102	4.03 / 3.56	212,267	0	16,650	347,685		347,685	29,782	148,533	(59,501)	0	11,360		FX (Foreign Exchange)
Currency Swap - 146142PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	12/15/2025	0	1,571,767	3.99 / 3.86	(63,832)	0	436	18,944		18,944	(47,324)	112,125	13,894	0	13,514		FX (Foreign Exchange)
Currency Swap - 146143PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	12/15/2025	0	5,305,903	3.99 / 3.86	(215,480)	0	1,473	63,949		63,949	(159,753)	378,508	46,904	0	45,620		FX (Foreign Exchange)
Currency Swap - 146151PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	12/15/2025	0	3,815,796	3.99 / 3.86	(154,965)	0	1,059	45,990		45,990	(114,888)	272,208	33,732	0	32,808		FX (Foreign Exchange)
Currency Swap - 146208PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	12/20/2024	0	2,094,168	5.95 / 3.5	(192,504)	0	50,683	9,557		9,557	(47,673)	138,104	38,204	0	14,698		FX (Foreign Exchange)
Currency Swap - 146211PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	12/20/2024	0	1,396,112	5.95 / 3.5	(128,336)	0	33,788	6,371		6,371	(31,782)	92,069	25,469	0	9,799		FX (Foreign Exchange)
Currency Swap - 146248PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	05/31/2024	0	5,698,310	4.16 / 3.54	(384,503)	0	20,850	(55,886)		(55,886)	(235,966)	419,186	134,583	0	33,912		FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146251PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	05/31/2024	0	2,577,472	4.16 / 3.54	(173,919)	0	9,431	(25,278)		(25,278)	(106,733)	189,607	60,875	0	15,339		FX (Foreign Exchange)
Currency Swap - 146276PR - Receive: Fixed USD Pay: Fixed EUR	N5276#AA5 - Littelfuse Netherlands C.V. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	12/08/2023	0	7,156,227	3.43 / 1.14	(652,797)	0	160,740	(47,196)		(47,196)	(377,266)	473,360	280,466	0	34,657		FX (Foreign Exchange)
Currency Swap - 146281PR - Receive: Fixed USD Pay: Fixed EUR	N5276#AA5 - Littelfuse Netherlands C.V. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	12/08/2023	0	4,555,038	3.43 / 1.14	(415,514)	0	102,313	(30,041)		(30,041)	(240,135)	301,300	178,521	0	22,060		FX (Foreign Exchange)
Currency Swap - 146300PR - Receive: Fixed USD Pay: Fixed GBP	G26850AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	05/22/2024	0	986,479	3.6 / 2.15	(70,478)	0	13,778	46,569		46,569	(45,601)	119,985	24,950	0	5,820		FX (Foreign Exchange)
Currency Swap - 146303PR - Receive: Fixed USD Pay: Fixed GBP	G26850AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	05/22/2024	0	4,684,717	3.6 / 2.15	(334,695)	0	65,432	221,152		221,152	(216,558)	569,798	118,487	0	27,641		FX (Foreign Exchange)
Currency Swap - 146309PR - Receive: Fixed USD Pay: Fixed GBP	G26850AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	05/22/2024	0	1,822,637	3.6 / 2.15	(130,216)	0	25,457	86,042		86,042	(84,254)	221,686	46,099	0	10,754		FX (Foreign Exchange)
Currency Swap - 146350PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	09/05/2025	0	1,112,115	3.72 / 1.67	(9,849)	0	34,665	88,239		88,239	(5,121)	68,359	2,342	0	9,103		FX (Foreign Exchange)
Currency Swap - 146351PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	09/05/2025	0	3,755,705	3.72 / 1.67	(33,259)	0	117,065	297,991		297,991	(17,294)	230,854	7,908	0	30,742		FX (Foreign Exchange)
Currency Swap - 146357PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	09/05/2025	0	2,696,879	3.72 / 1.67	(23,883)	0	84,061	213,980		213,980	(12,418)	165,770	5,679	0	22,075		FX (Foreign Exchange)
Currency Swap - 146399PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AD6 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	08/18/2025	0	2,286,075	4.22 / 3.07	(74,895)	0	26,206	218,086		218,086	(36,027)	268,050	17,780	0	18,543		FX (Foreign Exchange)
Currency Swap - 146401PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AB2 - CN Finance plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	08/18/2025	0	4,174,160	4.49 / 3.32	(113,407)	0	49,234	419,388		419,388	(59,736)	487,173	26,878	0	33,858		FX (Foreign Exchange)
Currency Swap - 146406PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - CN Finance plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	08/16/2027	0	3,230,000	4.79 / 3.62	(76,081)	0	38,125	405,660		405,660	21,665	376,978	11,368	0	34,737		FX (Foreign Exchange)
Currency Swap - 146407PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - CN Finance plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	08/16/2027	0	937,112	4.79 / 3.62	(22,073)	0	11,061	117,693		117,693	6,285	109,372	3,298	0	10,078		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146410PR - Receive: Fixed USD Pay: Fixed EUR	G8357*\C8 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/06/2023	0	1,313,509	3.1 / 1.05	34,758	0	41,565	127,355		127,355	(3,275)	77,562	(17,207)	0	5,427		FX (Foreign Exchange)
Currency Swap - 146416PR - Receive: Fixed USD Pay: Fixed EUR	G8357*\C8 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/06/2023	0	4,243,882	3.1 / 1.05	112,301	0	134,294	411,479		411,479	(10,580)	250,599	(55,596)	0	17,534		FX (Foreign Exchange)
Currency Swap - 146417PR - Receive: Fixed USD Pay: Fixed EUR	G8357*\C8 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/06/2023	0	433,413	3.1 / 1.05	11,469	0	13,715	42,023		42,023	(1,081)	25,593	(5,678)	0	1,791		FX (Foreign Exchange)
Currency Swap - 146418PR - Receive: Fixed USD Pay: Fixed EUR	G8357*\C8 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/06/2023	0	5,873,187	3.1 / 1.05	155,415	0	185,852	569,453		569,453	(14,642)	346,809	(76,940)	0	24,266		FX (Foreign Exchange)
Currency Swap - 146421PR - Receive: Fixed USD Pay: Fixed EUR	887389E@9 - TIMKEN CO Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/07/2027	0	3,115,706	3.91 / 2.02	61,766	0	64,225	392,804		392,804	49,126	185,374	(9,497)	0	33,721		FX (Foreign Exchange)
Currency Swap - 146430PR - Receive: Fixed USD Pay: Fixed EUR	G4940*AB4 - Irish Ferries Fin Desgt Act Co Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	12/02/2024	0	4,466,404	3.56 / 1.4	147,558	0	101,057	465,347		465,347	(17,150)	264,767	(44,504)	0	30,961		FX (Foreign Exchange)
Currency Swap - 146434PR - Receive: Fixed USD Pay: Fixed EUR	G4940*AB4 - Irish Ferries Fin Desgt Act Co Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	12/02/2024	0	2,852,767	3.56 / 1.4	94,248	0	64,547	297,225		297,225	(10,954)	169,111	(28,426)	0	19,775		FX (Foreign Exchange)
Currency Swap - 146436PR - Receive: Fixed USD Pay: Fixed EUR	372460D*3 - Genuine Parts Company Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/30/2024	0	4,681,539	3.61 / 1.4	147,068	0	108,941	476,448		476,448	(23,658)	278,227	(45,629)	0	31,671		FX (Foreign Exchange)
Currency Swap - 146439PR - Receive: Fixed USD Pay: Fixed EUR	372460D*3 - Genuine Parts Company Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/30/2024	0	7,415,558	3.61 / 1.4	232,956	0	172,563	754,693		754,693	(37,474)	440,712	(72,277)	0	50,167		FX (Foreign Exchange)
Currency Swap - 146443PR - Receive: Fixed USD Pay: Fixed EUR	372460D*3 - Genuine Parts Company Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/30/2024	0	11,645,802	3.61 / 1.4	365,847	0	271,003	1,185,212		1,185,212	(58,851)	692,119	(113,507)	0	78,785		FX (Foreign Exchange)
Currency Swap - 146452PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/30/2026	0	1,651,854	4.75 / 2.41	85,653	0	42,217	218,242		218,242	9,067	97,262	(18,503)	0	14,496		FX (Foreign Exchange)
Currency Swap - 146457PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/04/2025	0	3,008,862	4.48 / 3.01	186,230	0	53,162	489,074		489,074	(14,885)	327,111	(50,530)	0	22,620		FX (Foreign Exchange)
Currency Swap - 146460PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/04/2025	0	1,922,006	4.48 / 3.01	118,960	0	33,959	312,412		312,412	(9,508)	208,953	(32,278)	0	14,449		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146585PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	3,948,631	4.624 / 1.86	200,714	0	115,166	476,965		476,965	(6,560)	235,691	(50,204)	0	31,401		FX (Foreign Exchange)
Currency Swap - 146588PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	3,471,209	4.624 / 1.86	176,446	0	101,242	419,296		419,296	(5,767)	207,194	(44,134)	0	27,604		FX (Foreign Exchange)
Currency Swap - 146589PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	21,695,057	4.624 / 1.86	1,102,788	0	632,762	2,620,598		2,620,598	(36,045)	1,294,965	(275,837)	0	172,526		FX (Foreign Exchange)
Currency Swap - 146590PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	1,491,775	4.624 / 1.86	75,829	0	43,509	180,195		180,195	(2,479)	89,043	(18,967)	0	11,863		FX (Foreign Exchange)
Currency Swap - 146599PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/31/2026	0	994,040	6.207 / 3.36	53,629	0	31,452	132,095		132,095	2,933	59,430	(11,792)	0	9,408		FX (Foreign Exchange)
Currency Swap - 146605PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/28/2026	0	1,313,014	4.69 / 4.76	(12,738)	0	(59)	92,197		92,197	(24,644)	88,378	2,302	0	12,700		FX (Foreign Exchange)
Currency Swap - 146618PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/26/2025	0	10,556,809	4.61 / 1.79	611,416	0	312,086	1,353,897		1,353,897	344	628,467	(144,786)	0	87,318		FX (Foreign Exchange)
Currency Swap - 146619PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/26/2025	0	1,713,759	4.61 / 1.79	99,255	0	50,663	219,787		219,787	56	102,023	(23,504)	0	14,175		FX (Foreign Exchange)
Currency Swap - 146624PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/14/2025	0	1,437,869	6.67 / 4.95	(23,865)	0	27,997	153,586		153,586	(17,084)	166,661	4,199	0	12,003		FX (Foreign Exchange)
Currency Swap - 146625PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/14/2025	0	790,828	6.67 / 4.95	(13,126)	0	15,398	84,472		84,472	(9,396)	91,663	2,310	0	6,602		FX (Foreign Exchange)
Currency Swap - 146628PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/14/2025	0	1,780,448	6.67 / 4.95	(29,551)	0	34,668	190,178		190,178	(21,155)	206,369	5,200	0	14,863		FX (Foreign Exchange)
Currency Swap - 146652PR - Receive: Fixed USD Pay: Fixed CAD	C90828AA5 - Transurban Cardinal Hldngs LTD Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	02/10/2023	0	8,592,231	4.634 / 4.22	(264,941)	0	28,993	279,711		279,711	(242,695)	604,282	185,088	0	14,263		FX (Foreign Exchange)
Currency Swap - 146663PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	4,898,272	3.46 / .94	75,851	0	125,640	482,523		482,523	(10,414)	300,952	(16,185)	0	43,490		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146666PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	5,997,814	3.46 / .94	92,878	0	153,843	590,838		590,838	(12,752)	368,509	(19,818)	0	53,253		FX (Foreign Exchange)
Currency Swap - 146667PR - Receive: Fixed USD Pay: Fixed GBP	749000387 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	7,802,707	2.405 / 2.21	290,815	0	34,369	1,151,472		1,151,472	20,256	835,926	(68,311)	0	66,413		FX (Foreign Exchange)
Currency Swap - 146668PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	16,520,108	3.46 / .94	255,819	0	423,739	1,627,377		1,627,377	(35,124)	1,015,004	(54,586)	0	146,676		FX (Foreign Exchange)
Currency Swap - 146671PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	5,897,989	3.46 / .94	91,332	0	151,283	581,004		581,004	(12,540)	362,375	(19,488)	0	52,366		FX (Foreign Exchange)
Currency Swap - 146672PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/02/2029	0	1,881,913	4.33 / 1.86	(3,163)	0	47,896	193,918		193,918	15,303	117,274	499	0	23,690		FX (Foreign Exchange)
Currency Swap - 146676PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	35,112,183	2.405 / 2.21	1,308,667	0	154,662	5,181,622		5,181,622	91,151	3,761,665	(307,400)	0	298,859		FX (Foreign Exchange)
Currency Swap - 146677PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	1,033,469	5.405 / 3.4	19,644	0	23,275	155,071		155,071	30,906	61,582	(2,224)	0	14,893		FX (Foreign Exchange)
Currency Swap - 146678PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	4,032,324	5.405 / 3.4	76,647	0	90,815	605,048		605,048	120,587	240,277	(8,679)	0	58,108		FX (Foreign Exchange)
Currency Swap - 146684PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	2,818,552	5.405 / 3.4	53,575	0	63,478	422,922		422,922	84,289	167,951	(6,066)	0	40,617		FX (Foreign Exchange)
Currency Swap - 146685PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/11/2026	0	1,992,734	4.26 / 1.9	(33,558)	0	48,434	163,564		163,564	2,313	124,948	6,383	0	18,719		FX (Foreign Exchange)
Currency Swap - 146686PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/11/2026	0	6,710,164	4.26 / 1.9	(112,999)	0	163,094	550,771		550,771	7,790	420,739	21,494	0	63,032		FX (Foreign Exchange)
Currency Swap - 146692PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/11/2026	0	4,835,579	4.26 / 1.9	(81,431)	0	117,531	396,905		396,905	5,614	303,199	15,489	0	45,423		FX (Foreign Exchange)
Currency Swap - 146695PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	08/20/2026	0	3,417,455	4.08 / 2.98	(258,152)	0	35,006	252,313		252,313	(27,406)	415,429	47,062	0	32,587		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146696PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	08/20/2026	0	18,335,725	4.08 / 2.98	(1,385,067)	0	187,816	1,353,740		1,353,740	(147,040)	2,228,908	252,501	0	174,842		FX (Foreign Exchange)
Currency Swap - 146702PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/17/2030	0	2,419,593	4.13 / 3.07	(206,160)	0	23,605	242,090		242,090	67,441	294,909	19,015	0	33,232		FX (Foreign Exchange)
Currency Swap - 146704PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	13,987,537	2.425 / 2.16	(384,847)	0	53,005	1,354,228		1,354,228	(106,365)	1,596,845	88,423	0	119,055		FX (Foreign Exchange)
Currency Swap - 146707PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AK6 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/28/2028	0	9,026,864	2.235 / .98	(231,076)	0	120,066	830,471		830,471	161,332	541,163	33,805	0	101,680		FX (Foreign Exchange)
Currency Swap - 146711PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AK6 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/28/2028	0	5,748,154	2.235 / .98	(147,145)	0	76,456	528,830		528,830	102,734	344,604	21,526	0	64,748		FX (Foreign Exchange)
Currency Swap - 146712PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AL4 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/28/2031	0	2,372,123	2.51 / 1.12	(70,612)	0	35,008	268,577		268,577	76,537	142,209	6,698	0	33,704		FX (Foreign Exchange)
Currency Swap - 146719PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\E1 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/23/2024	0	2,673,255	3.1345 / 2.72	(355,872)	0	7,275	31,598		31,598	(121,837)	333,552	109,698	0	17,573		FX (Foreign Exchange)
Currency Swap - 146729PR - Receive: Fixed USD Pay: Fixed EUR	G8357*\D6 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/07/2026	0	4,594,527	3.38 / 2.36	(556,394)	0	46,508	35,070		35,070	2,867	297,581	107,584	0	42,060		FX (Foreign Exchange)
Currency Swap - 146735PR - Receive: Fixed USD Pay: Fixed EUR	G8357*\D6 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/07/2026	0	3,305,118	3.38 / 2.36	(400,247)	0	33,456	25,228		25,228	2,062	214,068	77,392	0	30,257		FX (Foreign Exchange)
Currency Swap - 146744PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	06/30/2027	0	12,033,552	4.69 / 3.54	(1,511,828)	0	138,076	286,175		286,175	248,870	773,451	221,219	0	127,635		FX (Foreign Exchange)
Currency Swap - 146745PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	06/30/2027	0	7,008,729	4.69 / 3.54	(880,537)	0	80,420	166,678		166,678	144,950	450,483	128,845	0	74,339		FX (Foreign Exchange)
Currency Swap - 146755PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/22/2030	0	941,881	3.218 / 2.48	(60,978)	0	7,018	97,957		97,957	17,639	111,187	6,297	0	12,512		FX (Foreign Exchange)
Currency Swap - 146758PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	1,992,534	3.485 / 2.8	(65,468)	0	15,032	219,059		219,059	855	229,756	11,255	0	20,026		FX (Foreign Exchange)
Currency Swap - 146759PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	6,698,523	3.485 / 2.8	(220,091)	0	50,533	736,436		736,436	2,875	772,397	37,836	0	67,322		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146765PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	4,830,955	3.485 / 2.8	(158,729)	0	36,445	531,116		531,116	2,074	557,050	27,287	0	48,552		FX (Foreign Exchange)
Currency Swap - 146769PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	14,695,626	3.04 / 1.25	(991,069)	0	263,962	642,095		642,095	107,853	947,952	167,305	0	149,793		FX (Foreign Exchange)
Currency Swap - 146778PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	26,250,505	3.04 / 1.25	(1,770,328)	0	471,511	1,146,961		1,146,961	192,655	1,693,308	298,854	0	267,572		FX (Foreign Exchange)
Currency Swap - 146781PR - Receive: Fixed USD Pay: Fixed EUR	G4940@AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	03/11/2030	0	1,881,799	3.786 / 1.83	(132,934)	0	36,865	160,549		160,549	67,099	120,852	13,160	0	25,240		FX (Foreign Exchange)
Currency Swap - 146783PR - Receive: Fixed USD Pay: Fixed AUD	Q3973@AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/24/2028	0	11,178,756	2.905 / 2.682	(443,375)	0	18,854	560,319		560,319	(258,727)	787,894	63,555	0	125,786		FX (Foreign Exchange)
Currency Swap - 146819PR - Receive: Fixed USD Pay: Fixed CHF	116794B@6 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	12/11/2029	0	1,481,616	3.31 / 1.01	(75,073)	0	33,396	(96,157)		(96,157)	(37,922)	24,644	7,905	0	19,525		FX (Foreign Exchange)
Currency Swap - 146923PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	11/29/2028	0	749,067	5.625 / 3.94	0	0	12,453	111,650		111,650	13,531	88,918	0	0	9,106		FX (Foreign Exchange)
Currency Swap - 146946PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/26/2028	0	1,881,921	4.82 / 5	(21,803)	0	(2,212)	163,545		163,545	(22,549)	126,670	2,676	0	22,537		FX (Foreign Exchange)
Currency Swap - 146965PR - Receive: Fixed USD Pay: Fixed AUD	Q0214#AB6 - Alsco Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/24/2024	0	4,716,595	2.68 / 3.33	55,978	0	(22,618)	366,128		366,128	(18,192)	308,757	(18,720)	0	27,882		FX (Foreign Exchange)
Currency Swap - 146967PR - Receive: Fixed USD Pay: Fixed EUR	81725TG*5 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/03/2024	0	3,999,481	3.61 / 1.27	(276,591)	0	93,482	54,968		54,968	(152,593)	260,366	100,048	0	23,161		FX (Foreign Exchange)
Currency Swap - 146971PR - Receive: Fixed USD Pay: Fixed EUR	81725TG*5 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/03/2024	0	2,541,832	3.61 / 1.27	(175,785)	0	59,412	34,935		34,935	(96,979)	165,473	63,585	0	14,720		FX (Foreign Exchange)
Currency Swap - 147020PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2017	10/18/2032	0	33,186,364	4.15 / 2.29	0	0	685,967	4,715,453		4,715,453	498,593	1,947,472	0	0	519,406		FX (Foreign Exchange)
Currency Swap - 147035PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/31/2025	0	4,043,077	6.365 / 6.39	7,008	0	11,741	300,798		300,798	(55,594)	269,612	(1,838)	0	32,492		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 147041PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/06/2027	0	1,532,727	3.8 / 1.76	0	0	32,306	97,277		97,277	(697)	95,813	0	0	16,286		FX (Foreign Exchange)
Currency Swap - 147042PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/06/2027	0	5,172,225	3.8 / 1.76	0	0	109,019	328,264		328,264	(2,353)	323,322	0	0	54,958		FX (Foreign Exchange)
Currency Swap - 147048PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/06/2027	0	3,726,271	3.8 / 1.76	0	0	78,541	236,494		236,494	(1,696)	232,934	0	0	39,594		FX (Foreign Exchange)
Currency Swap - 147059PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	15,262,757	3.8 / 1.76	0	0	321,492	968,675		968,675	(6,945)	954,093	0	0	162,176		FX (Foreign Exchange)
Currency Swap - 147060PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	25,105,924	3.8 / 1.76	0	0	528,826	1,593,388		1,593,388	(11,424)	1,569,401	0	0	266,765		FX (Foreign Exchange)
Currency Swap - 147106PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	06/28/2023	0	4,348,436	3.93 / 2.02	0	0	86,218	234,601		234,601	(48,918)	269,013	0	0	15,250		FX (Foreign Exchange)
Currency Swap - 147250PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/13/2027	0	2,980,699	4.03 / 2.652	0	0	(427,150)	(27,896)		(27,896)	(366,758)	185,829	0	0	32,316		FX (Foreign Exchange)
Currency Swap - 147281PR - Receive: Fixed USD Pay: Fixed EUR	750000420 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2021	04/06/2026	0	19,914,144	2.35 / 1.03	0	0	272,493	1,637,863		1,637,863	159,935	1,198,069	0	0	179,949		FX (Foreign Exchange)
Currency Swap - 147282PR - Receive: Fixed USD Pay: Fixed EUR	750000420 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2021	04/06/2026	0	30,637,145	2.35 / 1.03	0	0	419,496	2,525,398		2,525,398	245,948	1,843,183	0	0	276,844		FX (Foreign Exchange)
Currency Swap - 147283PR - Receive: Fixed USD Pay: Fixed EUR	750000420 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2021	04/06/2026	0	10,723,001	2.35 / 1.03	0	0	146,824	883,889		883,889	86,082	645,114	0	0	96,895		FX (Foreign Exchange)
Currency Swap - 148029PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/15/2025	0	1,092,001	4.37 / 2.85	16,005	0	17,554	142,905		142,905	(11,837)	124,580	(3,706)	0	9,121		FX (Foreign Exchange)
Currency Swap - 148030PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/16/2028	0	1,569,996	4.5075 / 3.06	41,506	0	24,201	263,383		263,383	16,005	179,112	(5,192)	0	18,894		FX (Foreign Exchange)
Currency Swap - 148031PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/15/2025	0	5,549,999	4.37 / 2.85	81,347	0	89,217	726,301		726,301	(60,160)	633,170	(18,833)	0	46,354		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 148426PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2021	03/31/2043	0	20,377,558	3.665 / 2.9	0	0	186,901	3,378,177		3,378,177	1,295,447	2,299,493	0	0	458,495		FX (Foreign Exchange)
Currency Swap - 148427PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2021	03/31/2043	0	45,305,577	3.665 / 2.9	0	0	415,538	7,510,726		7,510,726	2,880,176	5,112,480	0	0	1,019,375		FX (Foreign Exchange)
Currency Swap - 148464PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	8,626,866	3.935 / 2.875	1,080,066	0	133,006	1,762,539		1,762,539	103,215	447,663	(136,462)	0	103,312		FX (Foreign Exchange)
Currency Swap - 148465PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	19,609,112	3.935 / 2.875	2,838,680	0	302,326	4,006,301		4,006,301	286,557	1,017,551	(362,127)	0	234,830		FX (Foreign Exchange)
Currency Swap - 148467PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	787,559	3.935 / 2.875	98,602	0	12,142	160,905		160,905	9,423	40,868	(12,458)	0	9,431		FX (Foreign Exchange)
Currency Swap - 148468PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	4,792,888	3.935 / 2.875	693,835	0	73,895	979,226		979,226	70,040	248,711	(88,511)	0	57,398		FX (Foreign Exchange)
Currency Swap - 148469PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	3,054,097	3.935 / 2.875	442,122	0	47,087	623,977		623,977	44,630	158,482	(56,401)	0	36,575		FX (Foreign Exchange)
Currency Swap - 150131CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2022	03/29/2024	0	24,879,800	3.435 / 1.75	0	0	348,182	1,313,215		1,313,215	(87,085)	1,400,300	0	0	138,783		FX (Foreign Exchange)
Currency Swap - 150150PR - Receive: Fixed USD Pay: Fixed AUD	Q74508AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	07/09/2030	0	2,569,810	3.83 / 5.14	0	0	235,353	(21,986)		317,024	317,024	(284,167)	388,961	(23,123)	35,245		FX (Foreign Exchange)
Currency Swap - 150152PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	05/06/2025	0	1,698,552	3.57 / 3.128	0	0	231,853	14,789		360,275	360,275	(162,142)	356,116	(65,552)	13,018		FX (Foreign Exchange)
Currency Swap - 150155PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AJ7 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	10/08/2025	0	1,483,037	3.76 / .955	0	0	(24,395)	38,186		(80,168)	(80,168)	19,148	(80,628)	5,708	12,345		FX (Foreign Exchange)
Currency Swap - 150156PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AH1 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	10/08/2023	0	1,121,153	3.51 / .755	0	0	(37,534)	28,346		(70,020)	(70,020)	8,869	(60,953)	19,600	4,924		FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	12/05/2025	0	1,087,680	3.87 / 3.66	0	(33,477)	1,232	13,268		13,268	21,917	17,620	7,208	0	9,309		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 150167PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/19/2028	0	2,002,500	3.625 / 4.23	0	257,104	(2,134)	288,206		288,206	(237,887)	307,125	(38,136)	0	22,503		FX (Foreign Exchange)
Currency Swap - 150168PR - Receive: Fixed USD Pay: Fixed CAD	C5793#AJ2 - McCain Finance (Canada) Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	04/23/2032	0	7,330,000	3.68 / 3.68	0	450,697	7,847	469,888		469,888	(549,198)	603,462	(35,074)	0	111,839		FX (Foreign Exchange)
Currency Swap - 150169PR - Receive: Fixed USD Pay: Fixed GBP	G7314#AA3 - The Queen's College of St Mar Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	03/11/2058	0	1,615,831	4.07 / 2.62	0	395,753	25,641	681,769		681,769	36,568	255,185	(5,737)	0	47,931		FX (Foreign Exchange)
Currency Swap - 150170PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	02/21/2028	0	1,103,850	5.58 / 3.1	0	140,341	28,630	184,062		184,062	(68,783)	143,325	(30,820)	0	12,513		FX (Foreign Exchange)
Currency Swap - 150171PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	10/14/2025	0	779,038	6.67 / 4.95	0	6,435	14,489	83,213		83,213	15,574	62,323	(1,119)	0	6,503		FX (Foreign Exchange)
Currency Swap - 150172PR - Receive: Fixed USD Pay: Fixed GBP	G9530#AA7 - Wellington College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	02/11/2059	0	2,815,942	4.8175 / 3.3	0	130,140	36,310	975,953		975,953	727,058	120,123	(1,367)	0	84,611		FX (Foreign Exchange)
Currency Swap - 150173PR - Receive: Fixed USD Pay: Fixed EUR	750000297 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	09/10/2026	0	994,500	3.21 / 1.01	0	9,041	20,419	69,704		69,704	28,391	33,975	(1,703)	0	9,556		FX (Foreign Exchange)
Currency Swap - 150174PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/11/2027	0	518,810	3.09 / 1.07	0	5,844	9,800	39,429		39,429	12,390	22,218	(1,022)	0	5,207		FX (Foreign Exchange)
Currency Swap - 150175PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/11/2027	0	551,690	2.93 / .99	0	(3,522)	9,941	33,789		33,789	20,126	16,571	613	0	5,537		FX (Foreign Exchange)
Currency Swap - 150689PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AD4 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2022	01/04/2033	0	21,380,444	4.162 / 2.58	0	0	295,622	2,519,727		2,519,727	1,215,193	1,304,534	0	0	338,236		FX (Foreign Exchange)
Currency Swap - 150818CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2022	09/22/2023	0	30,475,060	3.6625 / 1.8	0	0	458,733	1,628,409		1,628,409	(84,263)	1,712,673	0	0	129,815		FX (Foreign Exchange)
Currency Swap - 152708PR - Receive: Fixed USD Pay: Fixed EUR	B9754*AC1 - Warehouses de Pauw NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	05/18/2032	0	10,492,490	4.196 / 2.6	0	0	105,104	749,528		749,528	609,363	140,165	0	0	160,690		FX (Foreign Exchange)
Currency Swap - 152709PR - Receive: Fixed USD Pay: Fixed EUR	B9754*AC1 - Warehouses de Pauw NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	05/18/2032	0	50,082,710	4.196 / 2.6	0	0	501,684	3,577,644		3,577,644	2,908,609	669,035	0	0	767,007		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 152710PR - Receive: Fixed USD Pay: Fixed EUR	B9754*AC1 - Warehouses de Pauw NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	05/18/2032	0	12,331,380	4.196 / 2.6	0	0	123,525	880,888		880,888	716,158	164,730	0	0	188,853		FX (Foreign Exchange)
Currency Swap - 152711PR - Receive: Fixed USD Pay: Fixed EUR	B9754*AC1 - Warehouses de Pauw NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	05/18/2032	0	55,707,550	4.196 / 2.6	0	0	558,029	3,979,452		3,979,452	3,235,277	744,175	0	0	853,150		FX (Foreign Exchange)
Currency Swap - 153006PR - Receive: Fixed USD Pay: Fixed EUR	G17508AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/31/2026	0	1,626,610	6.207 / 3.36	0	0	48,460	216,155		216,155	73,305	142,850	0	0	15,396		FX (Foreign Exchange)
Currency Swap - 153501PR - Receive: Fixed USD Pay: Fixed AUD	752000430 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2022	12/10/2031	0	12,175,200	2.478 / 3.303	0	113,363	(40,100)	581,224		581,224	(104,963)	578,835	(6,010)	0	182,054		FX (Foreign Exchange)
Currency Swap - 153502PR - Receive: Fixed USD Pay: Fixed AUD	752000430 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2022	12/10/2031	0	10,146,000	2.478 / 3.303	0	94,435	(33,416)	484,354		484,354	(87,438)	482,363	(5,007)	0	151,712		FX (Foreign Exchange)
Currency Swap - 154682PR - Receive: Fixed USD Pay: Floating BBSW6 +252 BPS AUD	Q8T55W\B2 - SCT Logistics Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2022	09/01/2030	0	48,735,011	4.601 / 5.55	0	0	(156,635)	(2,083,485)		(2,083,485)	(3,237,661)	1,154,176	0	0	674,824		FX (Foreign Exchange)
Currency Swap - 154683PR - Receive: Fixed USD Pay: Floating BBSW6 +252 BPS AUD	Q8T55W\A4 - SCT Logistics Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2022	09/01/2030	0	13,892,000	4.601 / 5.55	0	(29,000)	(45,187)	(593,901)		(593,901)	(922,901)	358,000	0	0	192,360		FX (Foreign Exchange)
Currency Swap - 154782PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	358,581	5.24 / 3.75	0	0	0	14,635		14,635	32,686	(18,051)	0	0	8,018		FX (Foreign Exchange)
Currency Swap - 154788PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	358,581	5.24 / 3.75	0	0	0	14,941		14,941	32,991	(18,051)	0	0	8,018		FX (Foreign Exchange)
Currency Swap - 154789PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	1,434,324	5.24 / 3.75	0	0	0	60,961		60,961	133,164	(72,203)	0	0	32,072		FX (Foreign Exchange)
Currency Swap - 154790PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	2,958,471	5.24 / 3.75	0	0	0	127,359		127,359	276,287	(148,928)	0	0	66,153		FX (Foreign Exchange)
Currency Swap - 154791PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	2,958,471	5.24 / 3.75	0	0	0	129,529		129,529	278,457	(148,928)	0	0	66,153		FX (Foreign Exchange)
Currency Swap - 154792PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	2,958,471	5.24 / 3.75	0	0	0	132,089		132,089	281,017	(148,928)	0	0	66,153		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 154793PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	3,156,596	5.24 / 3.75	0	0	0	142,384		142,384	301,285	(158,902)	0	0	70,584		FX (Foreign Exchange)
Currency Swap - 154794PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	3,156,596	5.24 / 3.75	0	0	0	143,712		143,712	302,613	(158,902)	0	0	70,584		FX (Foreign Exchange)
Currency Swap - 154795PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	3,156,596	5.24 / 3.75	0	0	0	144,516		144,516	303,418	(158,902)	0	0	70,584		FX (Foreign Exchange)
Currency Swap - 154796PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	934,432	5.24 / 3.75	0	0	0	42,968		42,968	90,007	(47,039)	0	0	20,895		FX (Foreign Exchange)
Currency Swap - 154797PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	934,432	5.24 / 3.75	0	0	0	42,989		42,989	90,028	(47,039)	0	0	20,895		FX (Foreign Exchange)
Currency Swap - 154798PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	934,432	5.24 / 3.75	0	0	0	43,606		43,606	90,645	(47,039)	0	0	20,895		FX (Foreign Exchange)
Currency Swap - 154810PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	3,985,717	5.24 / 3.75	0	0	0	185,998		185,998	386,637	(200,639)	0	0	89,123		FX (Foreign Exchange)
Currency Swap - 154812PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	3,985,717	5.24 / 3.75	0	0	0	183,366		183,366	384,005	(200,639)	0	0	89,123		FX (Foreign Exchange)
Currency Swap - 154813PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	3,985,717	5.24 / 3.75	0	0	0	183,277		183,277	383,916	(200,639)	0	0	89,123		FX (Foreign Exchange)
Currency Swap - 154814PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	13,464,114	5.24 / 3.75	0	0	0	616,418		616,418	1,294,196	(677,777)	0	0	301,067		FX (Foreign Exchange)
Currency Swap - 154815PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	13,464,114	5.24 / 3.75	0	0	0	612,986		612,986	1,290,763	(677,777)	0	0	301,067		FX (Foreign Exchange)
Currency Swap - 154816PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	13,464,114	5.24 / 3.75	0	0	0	607,322		607,322	1,285,099	(677,777)	0	0	301,067		FX (Foreign Exchange)
Currency Swap - 154817PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	12,619,033	5.24 / 3.75	0	0	0	563,412		563,412	1,198,649	(635,236)	0	0	282,170		FX (Foreign Exchange)
Currency Swap - 154822PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/05/2022	12/31/2042	0	12,619,033	5.24 / 3.75	0	0	0	552,492		552,492	1,187,728	(635,236)	0	0	282,170		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 154823PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	12,619,033	5.24 / 3.75	0	0	0	543,235		543,235	1,178,471	(635,236)	0	0	282,170		FX (Foreign Exchange)
Currency Swap - 154824PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	6,117,952	5.24 / 3.75	0	0	0	260,021		260,021	567,996	(307,975)	0	0	136,802		FX (Foreign Exchange)
Currency Swap - 154825PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	1,529,488	5.24 / 3.75	0	0	0	62,425		62,425	139,419	(76,994)	0	0	34,200		FX (Foreign Exchange)
Currency Swap - 154826PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/05/2022	12/31/2042	0	1,529,488	5.24 / 3.75	0	0	0	63,727		63,727	140,721	(76,994)	0	0	34,200		FX (Foreign Exchange)
Currency Swap - 131028PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	10,828,490	3.085 / 1.061	0	0	221,709	427,820		427,820	(78,760)	687,469	0	0	74,852		FX (Foreign Exchange)
Currency Swap - 131029PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	6,316,619	3.085 / 1.061	0	0	129,330	249,562		249,562	(45,943)	401,023	0	0	43,663		FX (Foreign Exchange)
Currency Swap - 131030PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	8,121,368	3.085 / 1.061	0	0	166,281	320,865		320,865	(59,070)	515,601	0	0	56,139		FX (Foreign Exchange)
Currency Swap - 131031PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	46,021,084	3.085 / 1.061	0	0	942,261	1,818,237		1,818,237	(334,730)	2,921,742	0	0	318,119		FX (Foreign Exchange)
Currency Swap - 131032PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	18,949,858	3.085 / 1.061	0	0	387,990	748,686		748,686	(137,830)	1,203,070	0	0	130,990		FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										4,130,686	1,942,429	31,278,339	311,778,897	XXX	311,778,897	(25,373,001)	195,492,345	(1,430,755)	0	36,234,811	XXX	XXX
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	0	65,761,137	4.2891 / Total Return	0	0	808,769	(4,629,953)		(4,629,953)	1,373,550	0	0	0	737,600		EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/12/2022	01/12/2028	0	5,747,747	4.2891 / Total Return	0	0	759,928	0		0	0	0	0	0	64,469		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	0	73,854,782	4.9223 / Total Return	0	0	1,116,860	(736,111)		(736,111)	658,522	0	0	0	834,553		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2022	02/09/2028	0	3,341,516	4.9223 / Total Return	0	0	587,095	0		0	0	0	0	0	37,759		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/25/2018	10/31/2023	0	84,267,380	.4.9847 / Total Return	0	0	2,079,579	(8,377,514)		(8,377,514)	(9,012,254)	0	0	0	384,626		EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/08/2019	01/12/2024	0	90,534,132	.4.3641 / Total Return	0	0	1,182,856	(15,079,260)		(15,079,260)	(12,713,584)	0	0	0	459,914		EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/13/2022	01/12/2024	0	2,025,480	.4.3641 / Total Return	0	0	934,988	0		0	0	0	0	0	10,289		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/07/2019	02/09/2024	0	147,701,830	.4.8447 / Total Return	0	0	2,018,457	(1,492,996)		(1,492,996)	1,307,840	0	0	0	777,200		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/10/2022	02/09/2024	0	6,682,683	.4.8447 / Total Return	0	0	1,049,741	0		0	0	0	0	0	35,164		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/19/2019	06/21/2024	0	132,904,343	.4.9883 / Total Return	0	0	2,617,678	(525,609)		(525,609)	5,596,105	0	0	0	806,544		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/21/2022	06/21/2024	0	5,426,667	.4.9883 / Total Return	0	0	263,180	0		0	0	0	0	0	32,932		EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/05/2019	11/07/2024	0	116,564,975	.4.8466 / Total Return	0	0	1,701,202	(923,267)		(923,267)	1,163,040	0	0	0	793,188		EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/14/2022	11/07/2024	0	12,951,664	.4.8466 / Total Return	0	641,923	174,863	(102,585)		(102,585)	(555,656)	0	(188,637)	0	88,132		EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/09/2022	11/07/2024	0	561,144	.4.8466 / Total Return	0	0	967,721	0		0	0	0	0	0	0		EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2020	03/17/2025	0	121,508,112	.5.2577 / Total Return	0	0	2,574,467	2,322,373		2,322,373	4,727,940	0	0	0	903,657		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	03/17/2025	0	13,500,901	.5.2577 / Total Return	0	176,938	274,741	258,041		258,041	129,056	0	(47,952)	0	100,406		EL (Equity Risk Liability) ....
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	03/17/2025	0	677,865	.5.2577 / Total Return	0	0	6,533	0		0	0	0	0	0	0		EL (Equity Risk Liability) ....
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	03/17/2025	0	7,174,028	.5.2577 / Total Return	0	0	271,238	0		0	0	0	0	0	0		EL (Equity Risk Liability) ....
Total Return Swap - 151750CM - Receive: Fixed Pay: Floating 3 Month Libor -2 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/18/2022	03/19/2024	0	60,066,174	.Total Return / 4.7183	0	0	(995,721)	795,148		795,148	795,148	0	0	0	331,419		EL (Equity Risk Liability) ....
Total Return Swap - 151750CM - Receive: Fixed Pay: Floating 3 Month Libor -2 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2022	03/19/2024	0	6,427,958	.Total Return / 4.7183	0	0	(153,470)	0		0	0	0	0	0	35,467		EL (Equity Risk Liability) ....
Total Return Swap - 152730CM - Receive: Floating 3 Month Libor +4 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2022	04/18/2023	0	113,423,349	.4.2826 / Total Return	0	0	1,992,922	(5,717,685)		(5,717,685)	(5,717,685)	0	0	0	309,787		EL (Equity Risk Liability) ....
Total Return Swap - 156243CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/20/2022	10/26/2023	0	16,023,407	.Total Return / 4.3739	0	0	(130,434)	1,792,794		1,792,794	1,792,794	0	0	0	72,544		EL (Equity Risk Liability) ....
Total Return Swap - 156335CM - Receive: Fixed Pay: Floating 3 Month Libor +45 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2022	01/30/2023	0	61,216,500	.Total Return / 4.8896	0	0	(542,628)	2,117,048		2,117,048	2,117,048	0	0	0	86,922		EL (Equity Risk Liability) ....
Total Return Swap - 156447CM - Receive: Fixed Pay: Floating 3 Month Libor +49.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2022	03/22/2023	0	103,326,105	.Total Return / 5.26229	0	0	(518,531)	7,889,392		7,889,392	7,889,392	0	0	0	245,498		EL (Equity Risk Liability) ....
Total Return Swap - 157144CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/20/2023	0	17,648,000	.Total Return / 4.3	0	(144,448)	(176,776)	(147,907)		(147,907)	(10,287)	0	6,828	0	74,896		EL (Equity Risk Liability) ....
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	674,413	18,865,257	(22,558,091)	XXX	(22,558,091)	(459,033)	0	(229,760)	0	7,222,967	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										697,184,088	33,888,112	146,995,610	517,958,610	XXX	517,958,610	(999,442,996)	195,492,345	(20,031,417)	0	846,006,431	XXX	XXX
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	0	49,642,177	.5 / Credit Event	(1,881,699)	0	245,610	(1,477,788)		37,509	0	0	56,629	0	49,642,177	1	RC (Credit Replications) .
Credit Default Swap - 152615CM Sell Protection, Receive Fixed	12607@YM6 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/08/2022	06/20/2027	0	138,600,000	.5 / Credit Event	0	6,309,380	5,101,250	5,506,393		2,852,521	0	0	(802,987)	0	138,600,000	6	RC (Credit Replications) .

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 152617CM Sell Protection, Receive Fixed	12607@YL8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/08/2022	06/20/2027	0	250,000,000	1 / Credit Event	0	3,764,238	1,840,278	3,246,557		2,626,041	0	0	(517,681)	0	250,000,000	3	RC (Credit Replications)
Credit Default Swap - 152618CM Sell Protection, Receive Fixed	12607@YF1 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/08/2022	06/20/2032	0	125,000,000	1 / Credit Event	0	(575,777)	920,139	(536,773)		(1,207,802)	0	0	39,004	0	125,000,000	3	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/23/2022	12/20/2032	0	428,837,074	1 / Credit Event	0	(12,214,999)	1,155,478	(11,918,494)		(6,096,638)	0	0	296,505	0	428,837,074	3	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	12/20/2032	0	73,915,096	1 / Credit Event	0	(1,953,168)	166,309	(1,913,292)		(1,050,827)	0	0	39,876	0	73,915,096	3	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	12/20/2032	0	67,597,830	1 / Credit Event	0	(1,699,867)	150,217	(1,665,553)		(961,017)	0	0	34,314	0	67,597,830	3	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	12/20/2032	0	230,000,000	1 / Credit Event	0	(3,328,014)	287,500	(3,289,490)		(3,269,836)	0	0	38,524	0	230,000,000	3	RC (Credit Replications)
Credit Default Swap - 155696CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/23/2022	12/20/2032	0	29,150,000	1 / Credit Event	0	(830,650)	78,543	(810,488)		(414,416)	0	0	20,163	0	29,150,000	3	RC (Credit Replications)
Credit Default Swap - 155697CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/23/2022	12/20/2032	0	58,300,000	1 / Credit Event	0	(1,661,280)	157,086	(1,620,954)		(828,832)	0	0	40,325	0	58,300,000	3	RC (Credit Replications)
Credit Default Swap - 155742CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2022	12/20/2027	0	250,000,000	1 / Credit Event	0	(1,299,182)	659,722	(689,296)		1,989,089	0	0	609,886	0	250,000,000	3	RC (Credit Replications)
Credit Default Swap - 155743CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2022	12/20/2032	0	125,000,000	1 / Credit Event	0	(3,802,399)	329,861	(3,712,028)		(1,777,085)	0	0	90,372	0	125,000,000	3	RC (Credit Replications)
Credit Default Swap - 155797CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2022	12/20/2027	0	23,725,000	5 / Credit Event	0	(1,052,191)	306,448	(1,008,281)		133,391	0	0	43,910	0	23,725,000	6	RC (Credit Replications)
Credit Default Swap - 155798CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2022	12/20/2027	0	47,450,000	5 / Credit Event	0	(2,104,383)	612,896	(2,016,562)		266,783	0	0	87,820	0	47,450,000	6	RC (Credit Replications)
Credit Default Swap - 155813CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	12/20/2027	0	50,200,000	5 / Credit Event	0	(1,919,034)	627,500	(1,840,921)		282,244	0	0	78,113	0	50,200,000	6	RC (Credit Replications)
Credit Default Swap - 155851PR Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	12/20/2027	0	38,180,000	1 / Credit Event	0	7,682	93,329	7,340		303,774	0	0	(342)	0	38,180,000	3	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 155852CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	12/20/2027	0	22,870,000	1 / Credit Event	0	4,601	55,904	4,396		181,962	0	0	(205)	0	22,870,000	3	RC (Credit Replications)
Credit Default Swap - 156384CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/02/2022	12/20/2032	0	2,865,000,000	1 / Credit Event	0	(51,589,754)	4,695,417	(50,812,288)		(40,730,779)	0	0	777,467	0	2,865,000,000	3	RC (Credit Replications)
1189999999. Subtotal - Swaps - Replication - Credit Default										(1,881,699)	(73,944,797)	17,483,487	(74,547,522)	XXX	(47,663,917)	0	0	931,693	0	4,873,467,177	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(1,881,699)	(73,944,797)	17,483,487	(74,547,522)	XXX	(47,663,917)	0	0	931,693	0	4,873,467,177	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										1,094,214,058	61,569,328	142,070,258	542,850,716	XXX	50,434,102	(1,058,585,614)	0	(18,370,901)	0	871,038,760	XXX	XXX
1369999999. Total Swaps - Credit Default										(1,881,699)	(73,944,797)	17,483,487	(74,547,522)	XXX	(47,663,917)	0	0	931,693	0	4,873,467,177	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(463,084)	1,301,577	168,454,241	1,114,385,109	XXX	1,612,314,442	(25,373,001)	944,911,613	(1,309,958)	0	199,150,644	XXX	XXX
1389999999. Total Swaps - Total Return										0	674,413	18,865,257	(22,558,091)	XXX	(22,558,091)	(459,033)	0	(229,760)	0	7,222,967	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										1,091,869,275	(10,399,479)	346,873,243	1,560,130,212	XXX	1,592,526,536	(1,084,417,648)	944,911,613	(18,978,926)	0	5,950,879,548	XXX	XXX
Bond Forward - 146344CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2021	03/30/2023	0	42,800,000	0 / 0	0	0	0	0		(14,504,740)	0	0	0	0	106,423		100% \ 100%
Bond Forward - 149466CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/05/2022	06/28/2023	0	59,900,000	0 / 0	0	0	0	0		(15,219,351)	0	0	0	0	210,064		100% \ 100%
Bond Forward - 150249CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2022	09/28/2023	0	57,500,000	0 / 0	0	0	0	0		(13,880,001)	0	0	0	0	247,640		100% \ 100%
Bond Forward - 150685CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2022	12/28/2023	0	59,800,000	0 / 0	0	0	0	0		(12,334,149)	0	0	0	0	297,792		100% \ 100%
Bond Forward - 151536CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	0	48,280,000	0 / 0	0	0	0	0		(9,579,694)	0	0	0	0	109,828		100% \ 100%
Bond Forward - 152548CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/14/2023	0	66,300,000	0 / 0	0	0	0	0		(12,133,775)	0	0	0	0	177,789		100% \ 100%
Bond Forward - 153314CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/18/2022	05/18/2023	0	25,150,000	.4953 / 0	0	0	0	78,551		(1,546,199)	0	0	78,551	0	77,693		100% \ 100%
Bond Forward - 153315CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/18/2022	05/18/2023	0	25,150,000	.4953 / 0	0	0	0	78,551		(1,546,199)	0	0	78,551	0	77,693		100% \ 100%
Bond Forward - 153602CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/10/2022	08/10/2023	0	54,600,000	0 / 0	0	0	0	0		(4,147,566)	0	0	0	0	213,257		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/31/2023	0	1,852,305	1.23487	0	0	0	(46,883)		(43,605)	0	(214,715)	(4,396)	0	4,631		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2023	0	2,100,418	1.23554	0	0	0	(53,048)		(46,298)	0	(241,165)	(4,948)	0	7,426		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/29/2023	0	2,101,761	1.23633	0	0	0	(53,132)		(45,225)	0	(239,615)	(4,982)	0	9,068		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/29/2023	0	2,474,600	1.2373	0	0	0	(62,852)		(52,223)	0	(280,619)	(5,998)	0	12,340		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/28/2024	0	1,733,648	1.23832	0	0	0	(44,259)		(37,066)	0	(195,661)	(4,303)	0	9,660		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/28/2024	0	2,107,065	1.23945	0	0	0	(54,122)		(47,317)	0	(236,667)	(5,376)	0	12,868		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/30/2024	0	2,233,206	1.24067	0	0	0	(57,736)		(53,888)	0	(249,736)	(5,864)	0	14,771		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/31/2024	0	2,608,053	1.24193	0	0	0	(67,872)		(68,114)	0	(290,691)	(7,046)	0	18,442		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/31/2025	0	1,740,564	1.24326	0	0	0	(45,619)		(48,871)	0	(193,610)	(4,845)	0	13,054		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2025	0	2,240,424	1.24468	0	0	0	(59,156)		(67,227)	0	(248,997)	(6,430)	0	17,712		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/30/2025	0	2,243,178	1.24621	0	0	0	(59,697)		(71,446)	0	(249,241)	(6,645)	0	18,599		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/31/2025	0	2,745,226	1.24783	0	0	0	(73,654)		(92,259)	0	(304,950)	(8,397)	0	23,774		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/31/2026	0	1,749,300	1.2495	0	0	0	(47,316)		(61,651)	0	(194,159)	(5,521)	0	15,768		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2026	0	2,377,413	1.25127	0	0	0	(64,839)		(87,580)	0	(263,496)	(7,742)	0	22,239		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/30/2026	0	2,380,928	1.25312	0	0	0	(65,466)		(91,294)	0	(263,417)	(7,992)	0	23,053		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/31/2026	0	2,886,615	1.25505	0	0	0	(80,019)		(114,749)	0	(318,737)	(9,981)	0	28,866		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/31/2027	0	1,759,786	1.25699	0	0	0	(49,160)		(72,105)	0	(193,982)	(6,256)	0	18,139		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2027	0	2,392,100	1.259	0	0	0	(67,327)		(100,676)	0	(263,327)	(8,733)	0	25,372		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/30/2027	0	2,396,014	1.26106	0	0	0	(67,919)		(103,204)	0	(263,557)	(8,969)	0	26,110		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/31/2027	0	3,031,608	1.26317	0	0	0	(86,530)		(133,260)	0	(333,426)	(11,624)	0	33,894		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/31/2028	0	1,897,905	1.26527	0	0	0	(54,514)		(84,853)	0	(208,892)	(7,437)	0	21,743		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2028	0	2,534,820	1.26741	0	0	0	(73,252)		(115,038)	0	(279,330)	(10,142)	0	29,723		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/29/2028	0	2,539,140	1.26957	0	0	0	(73,797)		(116,706)	0	(280,196)	(10,359)	0	30,429		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/29/2028	0	3,052,224	1.27176	0	0	0	(89,193)		(141,843)	0	(337,186)	(12,684)	0	37,365		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/29/2029	0	2,038,368	1.27398	0	0	0	(59,882)		(95,615)	0	(225,250)	(8,624)	0	25,469		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/29/2029	0	2,552,420	1.27621	0	0	0	(75,339)		(120,648)	0	(282,071)	(10,973)	0	32,524		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/28/2029	0	2,557,240	1.27862	0	0	0	(75,904)		(122,022)	0	(282,183)	(11,199)	0	33,200		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/31/2029	0	3,202,450	1.28098	0	0	0	(95,485)		(154,108)	0	(353,039)	(14,239)	0	42,364		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/29/2030	0	1,924,785	1.28319	0	0	0	(57,614)		(93,466)	0	(211,987)	(8,672)	0	25,904		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/28/2030	0	2,699,571	1.28551	0	0	0	(81,123)		(132,461)	0	(296,962)	(12,326)	0	36,946		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2031	0	10,915,800	1.2995	0	0	0	(339,979)		(583,942)	0	(1,162,995)	(55,475)	0	159,124		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2032	0	11,137,550	1.3103	0	0	0	(351,446)		(618,874)	0	(1,171,352)	(59,092)	0	171,641		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2033	0	11,493,570	1.3211	0	0	0	(366,173)		(652,585)	0	(1,204,428)	(63,055)	0	186,217		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2034	0	11,725,120	1.3324	0	0	0	(376,769)		(680,882)	0	(1,233,308)	(66,325)	0	198,809		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/29/2035	0	11,962,490	1.3441	0	0	0	(387,277)		(713,024)	0	(1,257,715)	(69,560)	0	211,423		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2036	0	12,213,900	1.3571	0	0	0	(398,880)		(743,355)	0	(1,274,427)	(73,231)	0	224,384		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2037	0	12,331,800	1.3702	0	0	0	(405,469)		(759,579)	0	(1,278,442)	(75,857)	0	234,790		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2038	0	12,451,500	1.3835	0	0	0	(411,577)		(773,676)	0	(1,284,875)	(78,290)	0	245,108		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2039	0	12,432,410	1.3969	0	0	0	(412,526)		(779,002)	0	(1,278,402)	(79,621)	0	252,503		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/29/2040	0	12,413,280	1.4106	0	0	0	(413,137)		(786,509)	0	(1,270,146)	(80,817)	0	259,602		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/28/2041	0	12,385,320	1.4236	0	0	0	(412,434)		(792,684)	0	(1,263,406)	(81,489)	0	266,298		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2042	0	12,210,250	1.4365	0	0	0	(406,326)		(792,005)	0	(1,238,680)	(80,960)	0	269,595		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2043	0	11,883,440	1.4492	0	0	0	(394,824)		(785,132)	0	(1,194,327)	(79,234)	0	269,023		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2044	0	11,548,220	1.4618	0	0	0	(382,782)		(780,754)	0	(1,145,313)	(77,292)	0	267,734		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2045	0	11,055,750	1.4741	0	0	0	(365,294)		(766,904)	0	(1,078,457)	(74,133)	0	262,210		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/29/2046	0	10,551,310	1.4861	0	0	0	(347,279)		(752,054)	0	(1,009,172)	(70,764)	0	255,718		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/28/2047	0	10,035,930	1.4979	0	0	0	(328,872)		(735,215)	0	(938,042)	(67,239)	0	248,336		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2048	0	9,360,140	1.5097	0	0	0	(305,263)		(704,360)	0	(851,913)	(62,593)	0	236,332		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2049	0	8,670,270	1.5211	0	0	0	(281,288)		(668,735)	0	(767,183)	(57,801)	0	223,165		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2050	0	50,415,960	1.5324	0	0	0	(1,626,763)		(3,978,554)	0	(4,328,358)	(334,897)	0	1,321,918		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/31/2023	0	1,480,883	1.346257	0	0	0	(155,984)		(153,051)	0	(153,738)	(7,007)	0	3,702		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/30/2023	0	1,481,895	1.347177	0	0	0	(155,392)		(149,762)	0	(152,176)	(6,718)	0	5,239		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/29/2023	0	1,483,048	1.348225	0	0	0	(155,009)		(147,817)	0	(151,090)	(6,531)	0	6,399		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/29/2023	0	1,484,284	1.349349	0	0	0	(154,745)		(145,929)	0	(150,425)	(6,402)	0	7,401		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/28/2024	0	1,485,816	1.350742	0	0	0	(154,716)		(145,334)	0	(149,748)	(6,388)	0	8,279		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/28/2024	0	1,487,367	1.352152	0	0	0	(154,682)		(145,831)	0	(149,183)	(6,371)	0	9,084		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/30/2024	0	1,624,494	1.353745	0	0	0	(168,809)		(160,737)	0	(162,168)	(6,982)	0	10,745		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2024	0	1,626,623	1.355519	0	0	0	(168,996)		(163,142)	0	(161,666)	(7,073)	0	11,502		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/31/2025	0	1,629,104	1.357587	0	0	0	(169,348)		(165,825)	0	(161,188)	(7,245)	0	12,218		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/30/2025	0	1,631,695	1.359746	0	0	0	(169,701)		(168,475)	0	(160,913)	(7,418)	0	12,900		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/30/2025	0	1,634,534	1.362112	0	0	0	(170,115)		(171,108)	0	(160,666)	(7,620)	0	13,553		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2025	0	1,637,519	1.364599	0	0	0	(170,547)		(173,653)	0	(160,401)	(7,831)	0	14,181		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/31/2026	0	1,640,636	1.367197	0	0	0	(171,006)		(176,113)	0	(159,983)	(8,055)	0	14,789		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/30/2026	0	1,643,968	1.369973	0	0	0	(171,495)		(178,586)	0	(159,409)	(8,293)	0	15,378		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/30/2026	0	1,784,767	1.372898	0	0	0	(186,330)		(196,066)	0	(171,961)	(9,250)	0	17,281		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2026	0	1,788,683	1.37591	0	0	0	(186,867)		(198,512)	0	(171,201)	(9,511)	0	17,887		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/31/2027	0	1,792,657	1.378967	0	0	0	(187,397)		(200,711)	0	(170,452)	(9,770)	0	18,478		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/30/2027	0	1,796,818	1.382168	0	0	0	(187,937)		(202,795)	0	(169,714)	(10,034)	0	19,058		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/30/2027	0	1,801,123	1.385479	0	0	0	(188,473)		(204,715)	0	(169,044)	(10,295)	0	19,627		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2027	0	1,805,482	1.388832	0	0	0	(188,985)		(206,448)	0	(168,509)	(10,545)	0	20,186		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/31/2028	0	1,809,856	1.392197	0	0	0	(189,476)		(207,988)	0	(168,116)	(10,784)	0	20,735		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/30/2028	0	1,814,319	1.39563	0	0	0	(189,957)		(209,420)	0	(167,796)	(11,019)	0	21,275		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/29/2028	0	1,958,788	1.399134	0	0	0	(205,081)		(226,948)	0	(180,357)	(12,117)	0	23,474		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/29/2028	0	1,963,797	1.402712	0	0	0	(205,587)		(228,277)	0	(179,924)	(12,364)	0	24,041		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/29/2029	0	1,968,883	1.406345	0	0	0	(206,091)		(229,503)	0	(179,314)	(12,610)	0	24,600		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/29/2029	0	1,974,193	1.410138	0	0	0	(206,602)		(230,717)	0	(178,526)	(12,859)	0	25,156		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/28/2029	0	1,979,501	1.413929	0	0	0	(207,092)		(231,900)	0	(177,649)	(13,098)	0	25,699		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2029	0	1,984,987	1.417848	0	0	0	(207,570)		(233,142)	0	(176,713)	(13,331)	0	26,259		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/29/2030	0	1,990,149	1.421535	0	0	0	(208,000)		(234,415)	0	(175,817)	(13,541)	0	26,783		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/28/2030	0	2,138,075	1.425383	0	0	0	(223,320)		(252,667)	0	(187,353)	(14,734)	0	29,261		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/30/2030	0	2,144,073	1.429382	0	0	0	(223,781)		(254,277)	0	(186,289)	(14,959)	0	29,844		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2030	0	2,149,962	1.433308	0	0	0	(224,213)		(255,829)	0	(185,268)	(15,170)	0	30,405		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2031	0	8,841,401	1.44941	0	0	0	(918,572)		(1,064,133)	0	(735,695)	(64,996)	0	132,621		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2032	0	9,382,976	1.46609	0	0	0	(970,271)		(1,136,595)	0	(753,431)	(71,375)	0	148,358		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/30/2033	0	9,938,284	1.483326	0	0	0	(1,022,184)		(1,205,606)	0	(781,944)	(77,860)	0	164,788		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/29/2034	0	10,509,905	1.501415	0	0	0	(1,074,590)		(1,282,904)	0	(808,179)	(84,585)	0	181,996		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2035	0	11,099,176	1.520435	0	0	0	(1,127,471)		(1,359,417)	0	(828,441)	(91,541)	0	200,093		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2036	0	11,552,123	1.540283	0	0	0	(1,165,323)		(1,414,097)	0	(833,316)	(97,446)	0	216,120		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2037	0	12,174,887	1.560883	0	0	0	(1,219,065)		(1,486,976)	0	(848,237)	(104,823)	0	235,766		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2038	0	12,655,952	1.581994	0	0	0	(1,257,289)		(1,542,128)	0	(852,362)	(110,910)	0	253,119		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/30/2039	0	13,146,593	1.603243	0	0	0	(1,295,267)		(1,598,715)	0	(857,015)	(116,877)	0	271,003		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2040	0	13,646,086	1.624534	0	0	0	(1,332,831)		(1,657,124)	0	(861,798)	(122,642)	0	289,477		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2041	0	14,150,371	1.645392	0	0	0	(1,369,802)		(1,717,236)	0	(865,530)	(128,117)	0	308,400		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2042	0	14,661,082	1.666032	0	0	0	(1,406,353)		(1,781,820)	0	(865,107)	(133,387)	0	327,832		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2043	0	15,178,950	1.68655	0	0	0	(1,442,603)		(1,852,076)	0	(859,055)	(138,511)	0	347,793		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/30/2044	0	15,534,119	1.707046	0	0	0	(1,462,589)		(1,907,306)	0	(837,129)	(141,981)	0	364,285		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/29/2045	0	15,893,662	1.727572	0	0	0	(1,482,398)		(1,967,241)	0	(808,598)	(145,365)	0	381,072		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2046	0	16,087,111	1.748599	0	0	0	(1,486,116)		(2,010,682)	0	(763,424)	(147,179)	0	394,052		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2047	0	16,282,399	1.769826	0	0	0	(1,489,759)		(2,056,066)	0	(712,095)	(148,957)	0	407,060		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2048	0	16,299,729	1.791179	0	0	0	(1,476,967)		(2,078,982)	0	(649,318)	(148,997)	0	415,563		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2049	0	16,310,565	1.812285	0	0	0	(1,463,740)		(2,099,406)	0	(586,190)	(148,825)	0	423,761		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/30/2050	0	15,946,039	1.832878	0	0	0	(1,417,381)		(2,068,412)	0	(513,559)	(145,051)	0	421,872		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/29/2051	0	125,463,536	1.853228	0	0	0	(11,046,136)		(16,383,007)	0	(3,592,698)	(1,136,849)	0	3,377,896		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/31/2023	0	2,318,162	1.35091	0	0	0	(253,981)		(246,649)	0	(258,428)	4,942	0	5,795		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/30/2023	0	2,406,876	1.35066	0	0	0	(263,750)		(248,670)	0	(268,418)	5,132	0	8,510		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/29/2023	0	2,407,250	1.35087	0	0	0	(263,750)		(244,003)	0	(268,470)	5,132	0	10,386		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/29/2023	0	2,364,071	1.35167	0	0	0	(258,865)		(235,888)	0	(263,228)	5,037	0	11,789		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/28/2024	0	2,365,505	1.35249	0	0	0	(258,865)		(233,954)	0	(263,171)	5,037	0	13,181		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/28/2024	0	2,456,348	1.35336	0	0	0	(268,634)		(242,658)	0	(273,166)	5,227	0	15,002		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2024	0	2,458,653	1.35463	0	0	0	(268,634)		(244,592)	0	(272,819)	5,227	0	16,262		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2024	0	2,461,430	1.35616	0	0	0	(268,634)		(247,812)	0	(272,349)	5,227	0	17,405		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/31/2025	0	2,420,152	1.35811	0	0	0	(263,750)		(247,092)	0	(266,627)	5,132	0	18,151		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/30/2025	0	2,514,075	1.36043	0	0	0	(273,518)		(260,583)	0	(275,518)	5,322	0	19,876		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2025	0	2,518,676	1.36292	0	0	0	(273,518)		(264,831)	0	(274,598)	5,322	0	20,884		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2025	0	2,523,426	1.36549	0	0	0	(273,518)		(268,875)	0	(273,710)	5,322	0	21,854		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/31/2026	0	2,483,174	1.36814	0	0	0	(268,634)		(267,865)	0	(267,751)	5,227	0	22,383		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/30/2026	0	2,623,941	1.37092	0	0	0	(283,287)		(286,413)	0	(281,041)	5,512	0	24,545		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2026	0	2,584,080	1.37378	0	0	0	(278,402)		(285,116)	0	(274,856)	5,417	0	25,020		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2026	0	2,589,535	1.37668	0	0	0	(278,402)		(288,464)	0	(273,561)	5,417	0	25,895		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/31/2027	0	2,549,464	1.37958	0	0	0	(273,518)		(286,274)	0	(267,586)	5,322	0	26,279		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/30/2027	0	2,691,825	1.38255	0	0	0	(288,171)		(304,347)	0	(280,824)	5,607	0	28,551		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2027	0	2,651,981	1.38557	0	0	0	(283,287)		(301,548)	0	(275,190)	5,512	0	28,899		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2027	0	2,657,800	1.38861	0	0	0	(283,287)		(303,606)	0	(274,566)	5,512	0	29,715		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/31/2028	0	2,617,694	1.39165	0	0	0	(278,402)		(300,105)	0	(269,459)	5,417	0	29,989		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/30/2028	0	2,761,486	1.39469	0	0	0	(293,055)		(317,460)	0	(283,481)	5,702	0	32,381		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/29/2028	0	2,721,341	1.39771	0	0	0	(288,171)		(313,399)	0	(278,756)	5,607	0	32,612		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/29/2028	0	2,727,163	1.4007	0	0	0	(288,171)		(314,358)	0	(278,815)	5,607	0	33,386		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/29/2029	0	2,686,854	1.40379	0	0	0	(283,287)		(309,915)	0	(273,821)	5,512	0	33,571		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/29/2029	0	2,785,187	1.40666	0	0	0	(293,055)		(320,928)	0	(283,391)	5,702	0	35,490		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/28/2029	0	2,791,087	1.40964	0	0	0	(293,055)		(321,406)	0	(283,198)	5,702	0	36,236		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2029	0	2,797,186	1.41272	0	0	0	(293,055)		(321,948)	0	(282,964)	5,702	0	37,003		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/29/2030	0	2,756,173	1.4156	0	0	0	(288,171)		(317,223)	0	(278,044)	5,607	0	37,092		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/28/2030	0	2,855,622	1.41859	0	0	0	(297,940)		(328,778)	0	(287,248)	5,797	0	39,081		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2030	0	2,861,882	1.4217	0	0	0	(297,940)		(329,695)	0	(287,011)	5,797	0	39,836		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2030	0	2,821,025	1.42476	0	0	0	(293,055)		(325,170)	0	(282,096)	5,702	0	39,895		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/31/2031	0	2,827,024	1.42779	0	0	0	(293,055)		(326,010)	0	(281,883)	5,702	0	40,600		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/30/2031	0	2,927,560	1.43087	0	0	0	(302,824)		(337,664)	0	(291,075)	5,892	0	42,676		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2031	0	2,886,622	1.43399	0	0	0	(297,940)		(332,904)	0	(286,180)	5,797	0	42,694		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2032	0	11,744,798	1.44676	0	0	0	(1,201,527)		(1,351,034)	0	(1,149,252)	23,377	0	183,366		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2033	0	11,947,903	1.45991	0	0	0	(1,211,295)		(1,363,161)	0	(1,167,401)	23,567	0	195,869		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/29/2034	0	12,153,735	1.47318	0	0	0	(1,221,064)		(1,378,929)	0	(1,192,395)	23,758	0	208,257		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/28/2035	0	12,313,922	1.48665	0	0	0	(1,225,948)		(1,388,126)	0	(1,209,307)	23,853	0	219,778		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2036	0	12,430,629	1.50074	0	0	0	(1,225,948)		(1,385,857)	0	(1,218,807)	23,853	0	230,470		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2037	0	12,501,968	1.51539	0	0	0	(1,221,064)		(1,376,447)	0	(1,222,428)	23,758	0	240,074		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2038	0	12,581,295	1.53113	0	0	0	(1,216,179)		(1,370,866)	0	(1,222,913)	23,662	0	249,652		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2039	0	12,610,901	1.54716	0	0	0	(1,206,411)		(1,361,679)	0	(1,218,799)	23,472	0	258,062		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/28/2040	0	12,585,195	1.56299	0	0	0	(1,191,758)		(1,348,348)	0	(1,210,657)	23,187	0	265,052		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2041	0	12,504,175	1.57881	0	0	0	(1,172,221)		(1,331,621)	0	(1,196,102)	22,807	0	270,723		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2042	0	12,411,502	1.59367	0	0	0	(1,152,684)		(1,315,657)	0	(1,181,763)	22,427	0	275,790		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2043	0	12,202,443	1.6077	0	0	0	(1,123,378)		(1,290,427)	0	(1,156,286)	21,857	0	277,924		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2044	0	11,983,393	1.62113	0	0	0	(1,094,073)		(1,267,447)	0	(1,128,446)	21,287	0	279,434		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/29/2045	0	11,701,790	1.6341	0	0	0	(1,059,883)		(1,240,819)	0	(1,092,141)	20,622	0	279,037		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/28/2046	0	11,358,669	1.6469	0	0	0	(1,020,809)		(1,210,196)	0	(1,046,917)	19,861	0	276,730		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2047	0	11,009,719	1.65984	0	0	0	(981,735)		(1,180,442)	0	(997,669)	19,101	0	273,863		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2048	0	10,598,924	1.67281	0	0	0	(937,777)		(1,144,393)	0	(940,533)	18,246	0	268,918		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2049	0	10,124,975	1.68581	0	0	0	(888,934)		(1,101,140)	0	(876,999)	17,295	0	261,834		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2050	0	9,586,780	1.69888	0	0	0	(835,207)		(1,049,928)	0	(808,508)	16,250	0	252,507		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/29/2051	0	73,041,648	1.71182	0	0	0	(6,315,341)		(8,050,843)	0	(5,994,518)	122,874	0	1,958,028		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/31/2023	0	4,670,476	1.34055	0	0	0	(477,335)		(465,106)	0	(522,168)	10,033	0	11,676		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/30/2023	0	4,849,314	1.34033	0	0	0	(495,694)		(468,413)	0	(542,125)	10,419	0	17,145		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/29/2023	0	4,850,255	1.34059	0	0	0	(495,694)		(459,576)	0	(541,923)	10,419	0	20,927		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/29/2023	0	4,763,631	1.34149	0	0	0	(486,514)		(444,548)	0	(530,856)	10,226	0	23,754		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/28/2024	0	4,766,117	1.34219	0	0	0	(486,514)		(440,626)	0	(531,019)	10,226	0	26,557		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/28/2024	0	4,949,102	1.34304	0	0	0	(504,873)		(457,327)	0	(551,107)	10,612	0	30,225		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2024	0	4,953,561	1.34425	0	0	0	(504,873)		(461,413)	0	(550,459)	10,612	0	32,765		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2024	0	4,958,978	1.34572	0	0	0	(504,873)		(468,073)	0	(549,562)	10,612	0	35,065		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/31/2025	0	4,875,725	1.34763	0	0	0	(495,694)		(467,419)	0	(537,995)	10,419	0	36,568		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/30/2025	0	5,064,900	1.34992	0	0	0	(514,053)		(493,748)	0	(555,873)	10,805	0	40,042		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2025	0	5,074,167	1.35239	0	0	0	(514,053)		(502,613)	0	(553,919)	10,805	0	42,073		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2025	0	5,083,847	1.35497	0	0	0	(514,053)		(511,157)	0	(551,922)	10,805	0	44,027		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/31/2026	0	5,003,014	1.35767	0	0	0	(504,873)		(510,174)	0	(539,568)	10,612	0	45,097		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/30/2026	0	5,286,864	1.36049	0	0	0	(532,412)		(546,430)	0	(566,025)	11,191	0	49,454		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2026	0	5,206,786	1.36339	0	0	0	(523,232)		(544,827)	0	(553,243)	10,998	0	50,414		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2026	0	5,218,014	1.36633	0	0	0	(523,232)		(552,046)	0	(550,315)	10,998	0	52,180		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/31/2027	0	5,137,426	1.36925	0	0	0	(514,053)		(548,530)	0	(538,053)	10,805	0	52,955		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/30/2027	0	5,424,465	1.37224	0	0	0	(541,591)		(583,832)	0	(564,414)	11,383	0	57,535		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2027	0	5,344,299	1.37527	0	0	0	(532,412)		(579,048)	0	(552,877)	11,191	0	58,238		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2027	0	5,356,190	1.37833	0	0	0	(532,412)		(583,579)	0	(551,379)	11,191	0	59,884		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/31/2028	0	5,275,528	1.38139	0	0	0	(523,232)		(577,376)	0	(540,887)	10,998	0	60,439		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/30/2028	0	5,565,529	1.38446	0	0	0	(550,771)		(611,320)	0	(568,755)	11,576	0	65,262		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/29/2028	0	5,484,867	1.38752	0	0	0	(541,591)		(604,039)	0	(558,971)	11,383	0	65,730		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/29/2028	0	5,496,923	1.39057	0	0	0	(541,591)		(606,453)	0	(558,714)	11,383	0	67,293		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/29/2029	0	5,415,374	1.39356	0	0	0	(532,412)		(597,934)	0	(548,893)	11,191	0	67,663		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/29/2029	0	5,614,372	1.39661	0	0	0	(550,771)		(620,065)	0	(567,266)	11,576	0	71,540		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/28/2029	0	5,626,392	1.3996	0	0	0	(550,771)		(621,341)	0	(566,676)	11,576	0	73,045		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2029	0	5,638,653	1.40265	0	0	0	(550,771)		(622,630)	0	(566,140)	11,576	0	74,592		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/29/2030	0	5,555,902	1.40549	0	0	0	(541,591)		(613,689)	0	(556,277)	11,383	0	74,771		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/28/2030	0	5,756,213	1.40842	0	0	0	(559,950)		(636,208)	0	(574,736)	11,769	0	78,778		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2030	0	5,768,637	1.41146	0	0	0	(559,950)		(638,136)	0	(574,335)	11,769	0	80,296		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2030	0	5,686,169	1.41447	0	0	0	(550,771)		(629,584)	0	(564,501)	11,576	0	80,415		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/31/2031	0	5,698,189	1.41746	0	0	0	(550,771)		(631,436)	0	(564,042)	11,576	0	81,834		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/30/2031	0	5,900,882	1.42053	0	0	0	(569,130)		(654,330)	0	(582,289)	11,962	0	86,019		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2031	0	5,818,458	1.42365	0	0	0	(559,950)		(645,445)	0	(572,316)	11,769	0	86,056		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2032	0	23,676,558	1.43651	0	0	0	(2,258,161)		(2,625,610)	0	(2,294,185)	47,463	0	369,650		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2033	0	24,086,055	1.44957	0	0	0	(2,276,520)		(2,652,589)	0	(2,329,109)	47,849	0	394,857		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/29/2034	0	24,500,728	1.46273	0	0	0	(2,294,879)		(2,686,625)	0	(2,378,156)	48,235	0	419,825		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/28/2035	0	24,821,387	1.47597	0	0	0	(2,304,058)		(2,706,469)	0	(2,412,646)	48,428	0	443,010		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2036	0	25,058,003	1.49004	0	0	0	(2,304,058)		(2,705,738)	0	(2,429,471)	48,428	0	464,588		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2037	0	25,209,755	1.50506	0	0	0	(2,294,879)		(2,694,532)	0	(2,429,619)	48,235	0	484,100		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2038	0	25,363,999	1.52035	0	0	0	(2,285,699)		(2,682,943)	0	(2,433,895)	48,042	0	503,301		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2039	0	25,424,891	1.53634	0	0	0	(2,267,340)		(2,668,164)	0	(2,423,835)	47,656	0	520,279		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/28/2040	0	25,383,213	1.55268	0	0	0	(2,239,802)		(2,649,778)	0	(2,399,421)	47,077	0	534,585		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2041	0	25,219,872	1.5684	0	0	0	(2,203,084)		(2,619,245)	0	(2,369,667)	46,306	0	546,026		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2042	0	25,033,875	1.58322	0	0	0	(2,166,366)		(2,590,517)	0	(2,339,788)	45,534	0	556,265		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2043	0	24,616,396	1.59743	0	0	0	(2,111,289)		(2,545,026)	0	(2,285,645)	44,376	0	560,665		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2044	0	24,181,040	1.61121	0	0	0	(2,056,212)		(2,504,871)	0	(2,225,355)	43,219	0	563,864		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/29/2045	0	23,619,623	1.62457	0	0	0	(1,991,955)		(2,457,342)	0	(2,148,314)	41,868	0	563,226		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/28/2046	0	22,933,133	1.63773	0	0	0	(1,918,519)		(2,401,257)	0	(2,054,320)	40,324	0	558,716		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2047	0	22,232,805	1.65091	0	0	0	(1,845,083)		(2,345,769)	0	(1,953,704)	38,781	0	553,034		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2048	0	21,405,953	1.66402	0	0	0	(1,762,467)		(2,276,839)	0	(1,838,642)	37,044	0	543,117		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2049	0	20,450,435	1.67709	0	0	0	(1,670,672)		(2,192,882)	0	(1,711,800)	35,115	0	528,852		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2050	0	19,364,736	1.69021	0	0	0	(1,569,697)		(2,092,678)	0	(1,575,649)	32,993	0	510,050		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/29/2051	0	147,565,513	1.70338	0	0	0	(11,869,114)		(16,065,291)	0	(11,654,309)	249,471	0	3,955,790		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2023	0	396,969	1.32323	0	0	0	(34,944)		(34,915)	0	(36,056)	651	0	992		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2023	0	397,209	1.32403	0	0	0	(34,944)		(34,070)	0	(35,592)	651	0	1,404		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/29/2023	0	397,479	1.32493	0	0	0	(34,944)		(33,582)	0	(35,444)	651	0	1,715		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2023	0	397,569	1.32523	0	0	0	(34,944)		(32,918)	0	(35,592)	651	0	1,982		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/28/2024	0	397,989	1.32663	0	0	0	(34,944)		(32,839)	0	(35,711)	651	0	2,218		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/28/2024	0	531,372	1.32843	0	0	0	(46,592)		(44,211)	0	(47,638)	868	0	3,245		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2024	0	532,212	1.33053	0	0	0	(46,592)		(45,037)	0	(47,560)	868	0	3,520		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2024	0	533,092	1.33273	0	0	0	(46,592)		(46,073)	0	(47,454)	868	0	3,770		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2025	0	534,012	1.33503	0	0	0	(46,592)		(47,124)	0	(47,393)	868	0	4,005		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2025	0	535,052	1.33763	0	0	0	(46,592)		(48,236)	0	(47,385)	868	0	4,230		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2025	0	536,092	1.34023	0	0	0	(46,592)		(49,265)	0	(47,413)	868	0	4,445		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2025	0	537,172	1.34293	0	0	0	(46,592)		(50,256)	0	(47,455)	868	0	4,652		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2026	0	538,256	1.34564	0	0	0	(46,592)		(51,179)	0	(47,485)	868	0	4,852		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2026	0	674,220	1.34844	0	0	0	(58,240)		(65,093)	0	(59,370)	1,085	0	6,307		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2026	0	675,625	1.35125	0	0	0	(58,240)		(66,123)	0	(59,359)	1,085	0	6,542		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2026	0	677,125	1.35425	0	0	0	(58,240)		(67,138)	0	(59,318)	1,085	0	6,771		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2027	0	678,630	1.35726	0	0	0	(58,240)		(68,041)	0	(59,254)	1,085	0	6,995		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2027	0	680,185	1.36037	0	0	0	(58,240)		(68,883)	0	(59,198)	1,085	0	7,214		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2027	0	681,740	1.36348	0	0	0	(58,240)		(69,617)	0	(59,200)	1,085	0	7,429		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2027	0	683,345	1.36669	0	0	0	(58,240)		(70,304)	0	(59,319)	1,085	0	7,640		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2028	0	684,905	1.36981	0	0	0	(58,240)		(70,875)	0	(59,590)	1,085	0	7,847		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2028	0	823,752	1.37292	0	0	0	(69,888)		(85,649)	0	(71,930)	1,302	0	9,659		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/29/2028	0	825,684	1.37614	0	0	0	(69,888)		(86,215)	0	(72,315)	1,302	0	9,895		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2028	0	827,610	1.37935	0	0	0	(69,888)		(86,706)	0	(72,510)	1,302	0	10,132		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/29/2029	0	829,590	1.38265	0	0	0	(69,888)		(87,170)	0	(72,392)	1,302	0	10,365		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/29/2029	0	831,696	1.38616	0	0	0	(69,888)		(87,656)	0	(72,028)	1,302	0	10,598		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/28/2029	0	833,736	1.38956	0	0	0	(69,888)		(88,079)	0	(71,570)	1,302	0	10,824		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2029	0	835,896	1.39316	0	0	0	(69,888)		(88,566)	0	(71,168)	1,302	0	11,058		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/29/2030	0	977,536	1.39648	0	0	0	(81,536)		(103,880)	0	(82,813)	1,519	0	13,156		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/28/2030	0	979,937	1.39991	0	0	0	(81,536)		(104,479)	0	(82,796)	1,519	0	13,411		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2030	0	982,401	1.40343	0	0	0	(81,536)		(105,100)	0	(82,902)	1,519	0	13,674		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2030	0	984,935	1.40705	0	0	0	(81,536)		(105,786)	0	(83,031)	1,519	0	13,929		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/28/2031	0	987,322	1.41046	0	0	0	(81,536)		(106,396)	0	(83,096)	1,519	0	14,172		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/27/2031	0	1,131,344	1.41418	0	0	0	(93,184)		(122,367)	0	(94,977)	1,736	0	16,482		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2031	0	1,134,472	1.41809	0	0	0	(93,184)		(123,136)	0	(94,941)	1,736	0	16,779		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2031	0	1,137,520	1.4219	0	0	0	(93,184)		(123,843)	0	(94,892)	1,736	0	17,063		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2032	0	4,747,347	1.43859	0	0	0	(384,384)		(523,576)	0	(391,288)	7,161	0	75,062		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/30/2033	0	5,096,525	1.45615	0	0	0	(407,680)		(566,692)	0	(415,956)	7,595	0	84,506		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2034	0	5,601,390	1.47405	0	0	0	(442,624)		(629,891)	0	(453,446)	8,246	0	96,997		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2035	0	6,120,070	1.4927	0	0	0	(477,568)		(693,361)	0	(491,478)	8,897	0	110,331		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2036	0	6,651,040	1.5116	0	0	0	(512,512)		(754,577)	0	(529,186)	9,548	0	124,430		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2037	0	7,197,110	1.5313	0	0	0	(547,456)		(816,318)	0	(565,550)	10,199	0	139,371		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2038	0	7,603,820	1.5518	0	0	0	(570,752)		(862,748)	0	(588,363)	10,633	0	152,076		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/30/2039	0	8,019,240	1.5724	0	0	0	(594,048)		(910,310)	0	(609,971)	11,067	0	165,308		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2040	0	8,441,310	1.5927	0	0	0	(617,344)		(958,447)	0	(630,888)	11,501	0	179,067		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2041	0	8,864,350	1.6117	0	0	0	(640,640)		(1,005,611)	0	(651,960)	11,935	0	193,194		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2042	0	9,287,580	1.6294	0	0	0	(663,936)		(1,052,992)	0	(674,023)	12,369	0	207,677		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2043	0	9,546,800	1.646	0	0	0	(675,584)		(1,083,042)	0	(685,368)	12,586	0	218,745		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/30/2044	0	9,971,400	1.6619	0	0	0	(698,880)		(1,133,954)	0	(709,416)	13,020	0	233,836		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2045	0	10,232,140	1.6774	0	0	0	(710,528)		(1,168,594)	0	(722,183)	13,237	0	245,329		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2046	0	10,498,460	1.6933	0	0	0	(722,176)		(1,207,045)	0	(735,046)	13,454	0	257,159		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2047	0	10,766,574	1.70898	0	0	0	(733,824)		(1,246,821)	0	(747,537)	13,671	0	269,164		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2048	0	10,863,720	1.7244	0	0	0	(733,824)		(1,266,916)	0	(747,746)	13,671	0	276,972		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2049	0	10,786,760	1.7398	0	0	0	(722,176)		(1,266,619)	0	(735,760)	13,454	0	280,248		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/30/2050	0	10,705,500	1.755	0	0	0	(710,528)		(1,264,879)	0	(723,579)	13,237	0	283,227		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2051	0	96,823,923	1.77009	0	0	0	(6,348,080)		(11,503,407)	0	(6,485,027)	118,699	0	2,606,822		100% \ 100%
Long: United States Dollar - Short: Brazil Real	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2025	0	96,641,654	.159084	0	0	0	1,752,253		1,752,253	0	1,752,253	0	0	809,105		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2018	03/31/2023	0	13,936,160	1.5148	0	0	0	0		2,812,283	0	14,149	0	0	34,840		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/23/2018	03/31/2023	0	5,453,280	1.5148	0	0	0	1,133,125		1,100,459	0	546,828	0	0	13,633		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/25/2018	06/30/2023	0	13,336,200	1.434	0	0	0	0		2,053,924	0	(90)	0	0	47,151		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/25/2018	06/30/2023	0	5,162,400	1.434	0	0	0	831,755		795,067	0	534,160	0	0	18,252		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2018	09/29/2023	0	13,127,480	1.4269	0	0	0	0		1,933,453	0	(4,640)	0	0	56,640		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2018	09/29/2023	0	5,136,840	1.4269	0	0	0	791,724		756,568	0	521,205	0	0	22,163		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	03/31/2023	0	2,174,480	1.35905	0	0	0	0		242,845	0	2,461	0	0	5,436		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	06/30/2023	0	2,181,440	1.3634	0	0	0	0		243,159	0	(15)	0	0	7,713		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	09/29/2023	0	2,187,520	1.3672	0	0	0	0		244,249	0	(807)	0	0	9,438		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	12/29/2023	0	14,811,120	1.3714	0	0	0	0		1,659,227	0	(114)	0	0	73,856		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	12/29/2023	0	4,799,900	1.3714	0	0	0	570,843		537,712	0	501,708	0	0	23,935		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	03/31/2023	0	544,960	1.3624	0	0	0	0		62,035	0	615	0	0	1,362		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	03/31/2023	0	272,480	1.3624	0	0	0	32,961		31,018	0	30,624	0	0	681		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	06/30/2023	0	546,360	1.3659	0	0	0	0		61,765	0	(4)	0	0	1,932		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	06/30/2023	0	273,180	1.3659	0	0	0	32,979		30,883	0	29,913	0	0	966		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	09/29/2023	0	547,960	1.3699	0	0	0	0		62,102	0	(202)	0	0	2,364		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	09/29/2023	0	273,980	1.3699	0	0	0	33,053		31,051	0	29,256	0	0	1,182		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	12/29/2023	0	549,360	1.3734	0	0	0	0		62,214	0	(4)	0	0	2,739		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	12/29/2023	0	274,680	1.3734	0	0	0	32,998		31,107	0	28,655	0	0	1,370		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	03/28/2024	0	15,430,240	1.3777	0	0	0	0		1,763,494	0	4,316	0	0	85,979		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2019	03/28/2024	0	5,097,490	1.3777	0	0	0	617,039		582,583	0	524,285	0	0	28,404		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	03/31/2023	0	682,000	1.364	0	0	0	0		78,335	0	769	0	0	1,705		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	03/31/2023	0	409,200	1.364	0	0	0	49,914		47,001	0	45,932	0	0	1,023		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	06/30/2023	0	683,500	1.367	0	0	0	0		77,743	0	(5)	0	0	2,417		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	06/30/2023	0	410,100	1.367	0	0	0	49,789		46,646	0	44,864	0	0	1,450		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	09/29/2023	0	685,000	1.37	0	0	0	0		77,676	0	(252)	0	0	2,955		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	09/29/2023	0	411,000	1.37	0	0	0	49,608		46,606	0	43,884	0	0	1,773		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	12/29/2023	0	686,750	1.3735	0	0	0	0		77,815	0	(5)	0	0	3,425		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	12/29/2023	0	412,050	1.3735	0	0	0	49,526		46,689	0	42,982	0	0	2,055		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	03/28/2024	0	688,250	1.3765	0	0	0	0		78,164	0	193	0	0	3,835		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	03/28/2024	0	412,950	1.3765	0	0	0	49,693		46,898	0	42,525	0	0	2,301		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	06/28/2024	0	16,278,100	1.3795	0	0	0	0		1,864,275	0	5,251	0	0	99,414		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2019	06/28/2024	0	5,518,000	1.3795	0	0	0	668,686		631,958	0	565,336	0	0	33,700		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	03/31/2023	0	3,415,230	1.31355	0	0	0	0		277,726	0	3,999	0	0	8,538		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	03/31/2023	0	656,775	1.31355	0	0	0	58,371		53,409	0	76,757	0	0	1,642		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	06/30/2023	0	3,289,750	1.3159	0	0	0	0		264,083	0	(24)	0	0	11,631		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	06/30/2023	0	657,950	1.3159	0	0	0	58,163		52,817	0	75,218	0	0	2,326		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	09/29/2023	0	3,297,250	1.3189	0	0	0	0		265,333	0	(1,261)	0	0	14,226		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	09/29/2023	0	659,450	1.3189	0	0	0	58,179		53,067	0	73,813	0	0	2,845		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	12/29/2023	0	3,304,625	1.32185	0	0	0	0		266,283	0	(26)	0	0	16,479		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	12/29/2023	0	660,925	1.32185	0	0	0	58,089		53,257	0	72,532	0	0	3,296		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	03/28/2024	0	3,312,125	1.32485	0	0	0	0		269,476	0	963	0	0	18,456		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	03/28/2024	0	662,425	1.32485	0	0	0	58,647		53,895	0	71,952	0	0	3,691		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	06/28/2024	0	3,318,500	1.3274	0	0	0	0		273,925	0	1,112	0	0	20,267		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2019	06/28/2024	0	663,700	1.3274	0	0	0	59,460		54,785	0	71,909	0	0	4,053		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2019	03/31/2023	0	324,725	1.2989	0	0	0	0		23,085	0	384	0	0	812		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2019	06/30/2023	0	325,450	1.3018	0	0	0	0		22,969	0	(2)	0	0	1,151		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2019	09/29/2023	0	326,175	1.3047	0	0	0	0		23,114	0	(126)	0	0	1,407		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2019	12/29/2023	0	327,050	1.3082	0	0	0	0		23,383	0	(3)	0	0	1,631		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2019	03/28/2024	0	327,800	1.3112	0	0	0	0		23,741	0	96	0	0	1,827		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2019	06/28/2024	0	328,550	1.3142	0	0	0	0		24,326	0	111	0	0	2,007		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2019	09/30/2024	0	329,425	1.3177	0	0	0	0		25,198	0	63	0	0	2,179		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2024	0	10,196,000	1.2745	0	0	0	0		488,444	0	2,009	0	0	67,440		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2024	0	2,549,000	1.2745	0	0	0	140,167		122,111	0	294,411	0	0	16,860		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2024	0	10,213,600	1.2767	0	0	0	0		512,974	0	(112)	0	0	72,221		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2024	0	2,553,400	1.2767	0	0	0	144,922		128,244	0	296,699	0	0	18,055		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2025	0	10,230,400	1.2788	0	0	0	0		536,109	0	(1,336)	0	0	76,728		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2025	0	2,557,600	1.2788	0	0	0	149,604		134,027	0	299,594	0	0	19,182		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2025	0	10,248,000	1.281	0	0	0	0		558,996	0	(1,510)	0	0	81,018		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2025	0	2,562,000	1.281	0	0	0	154,396		139,749	0	302,919	0	0	20,254		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2025	0	10,266,400	1.2833	0	0	0	0		580,966	0	(934)	0	0	85,124		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2025	0	2,566,600	1.2833	0	0	0	159,169		145,242	0	306,422	0	0	21,281		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2025	0	10,284,800	1.2856	0	0	0	0		601,435	0	(102)	0	0	89,069		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2025	0	2,571,200	1.2856	0	0	0	163,635		150,359	0	309,807	0	0	22,267		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2026	0	10,302,400	1.2878	0	0	0	0		619,715	0	494	0	0	92,865		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2026	0	2,575,600	1.2878	0	0	0	167,499		154,929	0	312,721	0	0	23,216		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2026	0	10,321,600	1.2902	0	0	0	0		638,282	0	726	0	0	96,550		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2026	0	2,580,400	1.2902	0	0	0	171,322		159,570	0	315,257	0	0	24,137		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2026	0	10,340,800	1.2926	0	0	0	0		655,389	0	542	0	0	100,124		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2026	0	2,585,200	1.2926	0	0	0	174,717		163,847	0	317,450	0	0	25,031		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2026	0	10,360,000	1.295	0	0	0	0		670,998	0	(105)	0	0	103,600		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2026	0	2,590,000	1.295	0	0	0	177,739		167,749	0	319,385	0	0	25,900		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2027	0	10,379,200	1.2974	0	0	0	0		684,719	0	(1,133)	0	0	106,986		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2027	0	2,594,800	1.2974	0	0	0	180,376		171,180	0	321,044	0	0	26,747		100% \ 100% ..

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2027	0	10,399,200	1.2999	0	0	0	0		697,547	0	(2,028)	0	0	110,300		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2027	0	2,599,800	1.2999	0	0	0	182,814		174,387	0	322,576	0	0	27,575		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2027	0	10,419,200	1.3024	0	0	0	0		708,741	0	(2,002)	0	0	113,541		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2027	0	2,604,800	1.3024	0	0	0	184,893		177,185	0	324,039	0	0	28,385		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2027	0	10,439,200	1.3049	0	0	0	0		718,583	0	(91)	0	0	116,714		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2027	0	2,609,800	1.3049	0	0	0	186,676		179,646	0	325,493	0	0	29,178		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2028	0	10,459,200	1.3074	0	0	0	0		727,175	0	4,236	0	0	119,825		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2028	0	2,614,800	1.3074	0	0	0	188,220		181,794	0	326,960	0	0	29,956		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2028	0	10,480,000	1.31	0	0	0	0		735,380	0	9,871	0	0	122,889		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2028	0	2,620,000	1.31	0	0	0	189,652		183,845	0	328,357	0	0	30,722		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/29/2028	0	10,500,800	1.3126	0	0	0	0		742,486	0	15,001	0	0	125,841		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/29/2028	0	2,625,200	1.3126	0	0	0	190,790		185,621	0	329,578	0	0	31,460		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/29/2028	0	10,521,600	1.3152	0	0	0	0		748,681	0	17,595	0	0	128,805		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/29/2028	0	2,630,400	1.3152	0	0	0	191,617		187,170	0	330,485	0	0	32,201		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/29/2029	0	10,543,200	1.3179	0	0	0	0		754,595	0	16,026	0	0	131,733		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/29/2029	0	2,635,800	1.3179	0	0	0	192,337		188,649	0	330,945	0	0	32,933		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/29/2029	0	10,564,800	1.3206	0	0	0	0		759,612	0	11,177	0	0	134,620		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/29/2029	0	2,641,200	1.3206	0	0	0	192,758		189,903	0	331,101	0	0	33,655		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/28/2029	0	10,586,400	1.3233	0	0	0	0		764,489	0	5,063	0	0	137,439		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/28/2029	0	2,646,600	1.3233	0	0	0	193,085		191,122	0	331,039	0	0	34,360		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/30/2024	0	11,433,600	1.2704	0	0	0	0		515,558	0	2,260	0	0	75,626		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/30/2024	0	3,811,200	1.2704	0	0	0	198,971		171,853	0	442,264	0	0	25,209		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/31/2024	0	11,453,400	1.2726	0	0	0	0		543,468	0	(126)	0	0	80,988		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/31/2024	0	2,545,200	1.2726	0	0	0	137,470		120,771	0	297,164	0	0	17,997		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/31/2025	0	11,474,100	1.2749	0	0	0	0		571,414	0	(1,502)	0	0	86,056		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/31/2025	0	2,549,800	1.2749	0	0	0	142,574		126,981	0	300,065	0	0	19,124		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/30/2025	0	11,493,900	1.2771	0	0	0	0		597,437	0	(1,698)	0	0	90,867		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/30/2025	0	2,554,200	1.2771	0	0	0	147,424		132,764	0	303,415	0	0	20,193		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/30/2025	0	11,515,500	1.2795	0	0	0	0		623,224	0	(1,050)	0	0	95,481		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/30/2025	0	2,559,000	1.2795	0	0	0	152,431		138,494	0	306,931	0	0	21,218		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/31/2025	0	11,537,100	1.2819	0	0	0	0		647,305	0	(115)	0	0	99,914		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/31/2025	0	2,563,800	1.2819	0	0	0	157,127		143,846	0	310,326	0	0	22,203		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/31/2026	0	11,557,800	1.2842	0	0	0	0		668,901	0	555	0	0	104,181		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/31/2026	0	2,568,400	1.2842	0	0	0	161,216		148,645	0	313,248	0	0	23,151		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/30/2026	0	11,579,400	1.2866	0	0	0	0		690,028	0	816	0	0	108,315		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/30/2026	0	2,573,200	1.2866	0	0	0	165,089		153,339	0	315,805	0	0	24,070		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/30/2026	0	11,601,900	1.2891	0	0	0	0		710,286	0	610	0	0	112,335		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/30/2026	0	2,578,200	1.2891	0	0	0	168,706		157,841	0	318,004	0	0	24,963		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/31/2026	0	11,624,400	1.2916	0	0	0	0		728,842	0	(118)	0	0	116,244		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/31/2026	0	2,583,200	1.2916	0	0	0	171,947		161,965	0	319,943	0	0	25,832		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/31/2027	0	11,646,900	1.2941	0	0	0	0		745,257	0	(1,275)	0	0	120,054		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/31/2027	0	2,588,200	1.2941	0	0	0	174,799		165,613	0	321,604	0	0	26,679		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/30/2027	0	11,670,300	1.2967	0	0	0	0		760,654	0	(2,281)	0	0	123,782		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/30/2027	0	2,593,400	1.2967	0	0	0	177,448		169,034	0	323,136	0	0	27,507		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/30/2027	0	11,693,700	1.2993	0	0	0	0		774,202	0	(2,252)	0	0	127,429		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/30/2027	0	2,598,600	1.2993	0	0	0	179,738		172,045	0	324,600	0	0	28,318		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/31/2027	0	10,415,200	1.3019	0	0	0	0		698,857	0	(91)	0	0	116,445		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/31/2027	0	2,603,800	1.3019	0	0	0	181,727		174,714	0	326,053	0	0	29,111		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/31/2028	0	10,436,800	1.3046	0	0	0	0		708,923	0	4,236	0	0	119,569		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/31/2028	0	2,609,200	1.3046	0	0	0	183,639		177,231	0	327,498	0	0	29,892		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/30/2028	0	10,457,600	1.3072	0	0	0	0		717,286	0	9,871	0	0	122,626		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/30/2028	0	2,614,400	1.3072	0	0	0	185,109		179,321	0	328,910	0	0	30,657		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/29/2028	0	10,479,200	1.3099	0	0	0	0		725,189	0	15,001	0	0	125,582		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/29/2028	0	2,619,800	1.3099	0	0	0	186,445		181,297	0	330,125	0	0	31,396		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/29/2028	0	10,501,600	1.3127	0	0	0	0		732,804	0	17,595	0	0	128,560		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	12/29/2028	0	2,625,400	1.3127	0	0	0	187,627		183,201	0	331,005	0	0	32,140		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/29/2029	0	10,523,200	1.3154	0	0	0	0		738,855	0	16,026	0	0	131,483		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	03/29/2029	0	2,630,800	1.3154	0	0	0	188,379		184,714	0	331,478	0	0	32,871		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/29/2029	0	10,545,600	1.3182	0	0	0	0		744,635	0	11,177	0	0	134,375		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	06/29/2029	0	2,636,400	1.3182	0	0	0	188,990		186,159	0	331,624	0	0	33,594		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	10,568,000	1.321	0	0	0	0		750,260	0	5,063	0	0	137,200		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	2,642,000	1.321	0	0	0	189,504		187,565	0	331,552	0	0	34,300		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2019	03/31/2023	0	3,770,400	1.2568	0	0	0	0		152,220	0	4,614	0	0	9,426		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2019	06/30/2023	0	3,776,700	1.2589	0	0	0	0		150,072	0	(29)	0	0	13,353		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2019	09/29/2023	0	3,782,400	1.2608	0	0	0	0		150,516	0	(1,513)	0	0	16,319		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2019	12/29/2023	0	3,788,700	1.2629	0	0	0	0		151,367	0	(32)	0	0	18,893		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2019	03/28/2024	0	3,795,300	1.2651	0	0	0	0		154,925	0	1,156	0	0	21,148		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2019	06/28/2024	0	3,801,900	1.2673	0	0	0	0		161,147	0	1,335	0	0	23,219		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/29/2023	0	2,476,320	1.23816	0	0	0	0		53,859	0	(21)	0	0	12,348		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/28/2024	0	2,476,580	1.23829	0	0	0	0		52,895	0	771	0	0	13,800		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	06/28/2024	0	2,477,000	1.2385	0	0	0	0		53,901	0	890	0	0	15,128		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	09/30/2024	0	2,477,540	1.23877	0	0	0	0		56,380	0	502	0	0	16,387		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2024	0	2,478,220	1.23911	0	0	0	0		59,730	0	(28)	0	0	17,524		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/31/2025	0	2,479,000	1.2395	0	0	0	0		63,022	0	(334)	0	0	18,593		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	06/30/2025	0	2,479,740	1.23987	0	0	0	0		66,081	0	(377)	0	0	19,604		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	09/30/2025	0	2,480,540	1.24027	0	0	0	0		68,838	0	(233)	0	0	20,568		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2025	0	2,481,320	1.24066	0	0	0	0		71,250	0	(26)	0	0	21,489		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/31/2026	0	2,482,360	1.24118	0	0	0	0		73,550	0	123	0	0	22,376		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	06/30/2026	0	2,483,220	1.24161	0	0	0	0		75,470	0	181	0	0	23,228		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	09/30/2026	0	2,484,120	1.24206	0	0	0	0		77,120	0	136	0	0	24,052		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2026	0	2,485,040	1.24252	0	0	0	0		78,464	0	(26)	0	0	24,850		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/31/2027	0	2,486,020	1.24301	0	0	0	0		79,422	0	(283)	0	0	25,625		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	06/30/2027	0	2,487,080	1.24354	0	0	0	0		80,116	0	(507)	0	0	26,379		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	09/30/2027	0	2,488,240	1.24412	0	0	0	0		80,546	0	(500)	0	0	27,115		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2027	0	2,489,400	1.2447	0	0	0	0		80,689	0	(23)	0	0	27,832		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/31/2028	0	2,490,580	1.24529	0	0	0	0		80,577	0	1,059	0	0	28,533		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	06/30/2028	0	2,491,840	1.24592	0	0	0	0		80,320	0	2,468	0	0	29,219		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	09/29/2028	0	2,493,140	1.24657	0	0	0	0		79,870	0	3,750	0	0	29,878		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/29/2028	0	2,494,500	1.24725	0	0	0	0		79,289	0	4,399	0	0	30,538		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/29/2029	0	2,495,860	1.24793	0	0	0	0		78,516	0	4,006	0	0	31,185		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	06/29/2029	0	2,497,320	1.24866	0	0	0	0		77,666	0	2,794	0	0	31,822		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	09/28/2029	0	2,498,880	1.24944	0	0	0	0		76,893	0	1,266	0	0	32,442		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2029	0	21,250,340	1.25002	0	0	0	0		644,596	0	(623)	0	0	281,116		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2029	0	5,000,080	1.25002	0	0	0	151,937		151,670	0	696,503	0	0	66,145		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/29/2030	0	21,259,350	1.25055	0	0	0	0		637,623	0	(5,881)	0	0	286,107		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/29/2030	0	5,002,200	1.25055	0	0	0	148,070		150,029	0	698,004	0	0	67,319		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/06/2020	03/31/2023	0	2,464,640	1.23232	0	0	0	0		53,100	0	3,076	0	0	6,162		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/06/2020	06/30/2023	0	2,465,120	1.23256	0	0	0	0		48,653	0	(19)	0	0	8,716		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/06/2020	09/29/2023	0	2,465,500	1.23275	0	0	0	0		46,309	0	(1,009)	0	0	10,638		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/31/2023	0	3,695,700	1.2319	0	0	0	0		78,405	0	4,614	0	0	9,239		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/30/2023	0	3,696,600	1.2322	0	0	0	0		71,926	0	(29)	0	0	13,069		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/29/2023	0	3,697,800	1.2326	0	0	0	0		69,030	0	(1,513)	0	0	15,954		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/29/2023	0	3,699,300	1.2331	0	0	0	0		66,353	0	(32)	0	0	18,447		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/28/2024	0	4,934,800	1.2337	0	0	0	0		88,537	0	1,541	0	0	27,497		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/28/2024	0	4,937,200	1.2343	0	0	0	0		92,188	0	1,780	0	0	30,153		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/30/2024	0	4,940,400	1.2351	0	0	0	0		99,257	0	1,005	0	0	32,678		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/31/2024	0	4,943,200	1.2358	0	0	0	0		107,395	0	(56)	0	0	34,954		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/31/2025	0	4,946,000	1.2365	0	0	0	0		115,204	0	(668)	0	0	37,095		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/30/2025	0	6,189,350	1.23787	0	0	0	0		156,247	0	(943)	0	0	48,931		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/30/2025	0	6,192,650	1.23853	0	0	0	0		164,371	0	(584)	0	0	51,347		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/31/2025	0	6,196,000	1.2392	0	0	0	0		171,701	0	(64)	0	0	53,659		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/31/2026	0	6,199,350	1.23987	0	0	0	0		178,159	0	309	0	0	55,880		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/30/2026	0	6,202,750	1.24055	0	0	0	0		184,088	0	453	0	0	58,021		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/30/2026	0	6,206,350	1.24127	0	0	0	0		189,410	0	339	0	0	60,093		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/31/2026	0	7,452,000	1.242	0	0	0	0		232,738	0	(78)	0	0	74,520		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/31/2027	0	7,456,260	1.24271	0	0	0	0		236,748	0	(850)	0	0	76,857		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/30/2027	0	7,460,460	1.24341	0	0	0	0		239,695	0	(1,521)	0	0	79,130		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/30/2027	0	7,465,200	1.2442	0	0	0	0		242,036	0	(1,501)	0	0	81,350		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/31/2027	0	7,469,640	1.24494	0	0	0	0		243,252	0	(68)	0	0	83,513		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/31/2028	0	7,474,260	1.24571	0	0	0	0		243,785	0	3,177	0	0	85,628		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/30/2028	0	8,725,150	1.24645	0	0	0	0		284,117	0	8,637	0	0	102,311		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/29/2028	0	8,730,470	1.24721	0	0	0	0		283,134	0	13,126	0	0	104,626		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/29/2028	0	8,736,000	1.248	0	0	0	0		281,679	0	15,396	0	0	106,946		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/29/2029	0	8,741,670	1.24881	0	0	0	0		279,654	0	14,022	0	0	109,224		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/29/2029	0	8,747,270	1.24961	0	0	0	0		277,019	0	9,780	0	0	111,460		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/28/2029	0	8,753,290	1.25047	0	0	0	0		274,701	0	4,430	0	0	113,641		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/31/2029	0	10,010,800	1.25135	0	0	0	0		311,493	0	(293)	0	0	132,430		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/29/2030	0	10,017,600	1.2522	0	0	0	0		310,089	0	(2,768)	0	0	134,816		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2020	06/28/2030	0	32,339,100	1.2682	0	0	0	0		1,275,938	0	(9,452)	0	0	442,583		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2020	06/28/2030	0	5,072,800	1.2682	0	0	0	196,083		200,147	0	691,474	0	0	69,425		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2023	0	521,948	1.30487	0	0	0	0		39,296	0	615	0	0	1,305		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2023	0	260,974	1.30487	0	0	0	21,640		19,648	0	30,717	0	0	652		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2023	0	522,076	1.30519	0	0	0	0		38,074	0	(4)	0	0	1,846		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2023	0	261,038	1.30519	0	0	0	21,185		19,037	0	30,125	0	0	923		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/29/2023	0	522,212	1.30553	0	0	0	0		37,302	0	(202)	0	0	2,253		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/29/2023	0	261,106	1.30553	0	0	0	20,707		18,651	0	29,596	0	0	1,127		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/29/2023	0	522,376	1.30594	0	0	0	0		36,554	0	(4)	0	0	2,605		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/29/2023	0	261,188	1.30594	0	0	0	20,222		18,277	0	29,123	0	0	1,302		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/28/2024	0	522,564	1.30641	0	0	0	0		36,185	0	154	0	0	2,912		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/28/2024	0	261,282	1.30641	0	0	0	20,007		18,092	0	28,934	0	0	1,456		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/28/2024	0	522,792	1.30698	0	0	0	0		36,237	0	178	0	0	3,193		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/28/2024	0	261,396	1.30698	0	0	0	20,002		18,119	0	28,958	0	0	1,596		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2024	0	523,052	1.30763	0	0	0	0		36,612	0	100	0	0	3,460		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2024	0	261,526	1.30763	0	0	0	20,093		18,306	0	29,092	0	0	1,730		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2024	0	523,332	1.30833	0	0	0	0		37,179	0	(6)	0	0	3,701		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2024	0	261,666	1.30833	0	0	0	20,242		18,589	0	29,311	0	0	1,850		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2025	0	523,648	1.30912	0	0	0	0		37,762	0	(67)	0	0	3,927		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2025	0	261,824	1.30912	0	0	0	20,426		18,881	0	29,594	0	0	1,964		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2025	0	524,008	1.31002	0	0	0	0		38,345	0	(75)	0	0	4,143		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2025	0	262,004	1.31002	0	0	0	20,628		19,173	0	29,922	0	0	2,071		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2025	0	524,416	1.31104	0	0	0	0		38,899	0	(47)	0	0	4,348		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2025	0	262,208	1.31104	0	0	0	20,836		19,450	0	30,271	0	0	2,174		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2025	0	524,864	1.31216	0	0	0	0		39,423	0	(5)	0	0	4,545		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2025	0	262,432	1.31216	0	0	0	21,035		19,711	0	30,608	0	0	2,273		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2026	0	525,344	1.31336	0	0	0	0		39,909	0	25	0	0	4,735		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2026	0	262,672	1.31336	0	0	0	21,210		19,955	0	30,898	0	0	2,368		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2026	0	525,860	1.31465	0	0	0	0		40,378	0	36	0	0	4,919		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2026	0	262,930	1.31465	0	0	0	21,365		20,189	0	31,153	0	0	2,459		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2026	0	526,420	1.31605	0	0	0	0		40,818	0	27	0	0	5,097		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2026	0	263,210	1.31605	0	0	0	21,499		20,409	0	31,374	0	0	2,549		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2026	0	527,012	1.31753	0	0	0	0		41,216	0	(5)	0	0	5,270		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2026	0	263,506	1.31753	0	0	0	21,612		20,608	0	31,569	0	0	2,635		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2027	0	527,612	1.31903	0	0	0	0		41,534	0	(57)	0	0	5,439		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2027	0	263,806	1.31903	0	0	0	21,694		20,767	0	31,737	0	0	2,719		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2027	0	528,236	1.32059	0	0	0	0		41,799	0	(101)	0	0	5,603		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2027	0	264,118	1.32059	0	0	0	21,751		20,899	0	31,895	0	0	2,801		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2027	0	528,880	1.3222	0	0	0	0		42,003	0	(100)	0	0	5,763		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2027	0	264,440	1.3222	0	0	0	21,782		21,002	0	32,046	0	0	2,882		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2027	0	529,536	1.32384	0	0	0	0		42,156	0	(5)	0	0	5,920		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2027	0	264,768	1.32384	0	0	0	21,792		21,078	0	32,196	0	0	2,960		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2028	0	530,192	1.32548	0	0	0	0		42,252	0	212	0	0	6,074		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2028	0	265,096	1.32548	0	0	0	21,780		21,126	0	32,349	0	0	3,037		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2028	0	530,856	1.32714	0	0	0	0		42,307	0	494	0	0	6,225		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2028	0	265,428	1.32714	0	0	0	21,746		21,154	0	32,497	0	0	3,112		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/29/2028	0	531,532	1.32883	0	0	0	0		42,323	0	750	0	0	6,370		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/29/2028	0	265,766	1.32883	0	0	0	21,691		21,161	0	32,629	0	0	3,185		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/29/2028	0	532,216	1.33054	0	0	0	0		42,305	0	880	0	0	6,515		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/29/2028	0	266,108	1.33054	0	0	0	21,610		21,152	0	32,729	0	0	3,258		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/29/2029	0	532,900	1.33225	0	0	0	0		42,247	0	801	0	0	6,658		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/29/2029	0	266,450	1.33225	0	0	0	21,505		21,124	0	32,789	0	0	3,329		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/29/2029	0	533,604	1.33401	0	0	0	0		42,165	0	559	0	0	6,799		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/29/2029	0	266,802	1.33401	0	0	0	21,381		21,082	0	32,818	0	0	3,400		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/28/2029	0	534,312	1.33578	0	0	0	0		42,085	0	253	0	0	6,937		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/28/2029	0	267,156	1.33578	0	0	0	21,251		21,042	0	32,826	0	0	3,468		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2029	0	535,052	1.33763	0	0	0	0		42,022	0	(15)	0	0	7,078		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2029	0	267,526	1.33763	0	0	0	21,120		21,011	0	32,828	0	0	3,539		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/29/2030	0	535,748	1.33937	0	0	0	0		42,001	0	(138)	0	0	7,210		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/29/2030	0	267,874	1.33937	0	0	0	21,004		21,000	0	32,833	0	0	3,605		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/28/2030	0	536,480	1.3412	0	0	0	0		42,011	0	(148)	0	0	7,342		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/28/2030	0	268,240	1.3412	0	0	0	20,889		21,006	0	32,840	0	0	3,671		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2030	0	35,860,503	1.34309	0	0	0	0		2,806,060	0	(5,827)	0	0	499,157		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2030	0	5,506,669	1.34309	0	0	0	425,696		430,893	0	673,281	0	0	76,650		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/23/2020	12/31/2030	0	37,103,400	1.3742	0	0	0	0		3,423,973	0	(926)	0	0	524,721		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/23/2020	12/31/2030	0	5,634,220	1.3742	0	0	0	512,518		519,937	0	658,328	0	0	79,680		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2023	0	682,375	1.36475	0	0	0	0		78,705	0	769	0	0	1,706		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2023	0	682,375	1.36475	0	0	0	83,559		78,705	0	76,551	0	0	1,706		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2023	0	682,665	1.36533	0	0	0	0		76,929	0	(5)	0	0	2,414		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2023	0	682,665	1.36533	0	0	0	82,170		76,929	0	74,787	0	0	2,414		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/29/2023	0	683,010	1.36602	0	0	0	0		75,759	0	(252)	0	0	2,947		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/29/2023	0	683,010	1.36602	0	0	0	80,771		75,759	0	73,192	0	0	2,947		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/29/2023	0	683,450	1.3669	0	0	0	0		74,676	0	(5)	0	0	3,408		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/29/2023	0	683,450	1.3669	0	0	0	79,418		74,676	0	71,751	0	0	3,408		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/28/2024	0	683,990	1.36798	0	0	0	0		74,160	0	193	0	0	3,811		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/28/2024	0	683,990	1.36798	0	0	0	78,834		74,160	0	71,052	0	0	3,811		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/28/2024	0	684,690	1.36938	0	0	0	0		74,292	0	222	0	0	4,182		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/28/2024	0	684,690	1.36938	0	0	0	78,900		74,292	0	70,908	0	0	4,182		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2024	0	685,545	1.37109	0	0	0	0		74,951	0	126	0	0	4,534		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2024	0	686,510	1.37302	0	0	0	0		75,950	0	(7)	0	0	4,854		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2024	0	686,510	1.37302	0	0	0	80,000		75,950	0	71,444	0	0	4,854		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2025	0	687,585	1.37517	0	0	0	0		77,036	0	(83)	0	0	5,157		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2025	0	687,585	1.37517	0	0	0	80,828		77,036	0	71,993	0	0	5,157		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2025	0	688,785	1.37757	0	0	0	0		78,179	0	(94)	0	0	5,445		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2025	0	688,785	1.37757	0	0	0	81,758		78,179	0	72,653	0	0	5,445		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2025	0	690,120	1.38024	0	0	0	0		79,342	0	(58)	0	0	5,722		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2025	0	690,120	1.38024	0	0	0	82,764		79,342	0	73,359	0	0	5,722		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2025	0	691,565	1.38313	0	0	0	0		80,511	0	(6)	0	0	5,989		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2025	0	691,565	1.38313	0	0	0	83,794		80,511	0	74,031	0	0	5,989		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2026	0	693,085	1.38617	0	0	0	0		81,660	0	31	0	0	6,247		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2026	0	693,085	1.38617	0	0	0	84,791		81,660	0	74,582	0	0	6,247		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2026	0	694,715	1.38943	0	0	0	0		82,830	0	45	0	0	6,498		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2026	0	694,715	1.38943	0	0	0	85,779		82,830	0	75,036	0	0	6,498		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2026	0	696,445	1.39289	0	0	0	0		83,987	0	34	0	0	6,743		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2026	0	696,445	1.39289	0	0	0	86,739		83,987	0	75,395	0	0	6,743		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2026	0	698,240	1.39648	0	0	0	0		85,100	0	(7)	0	0	6,982		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2026	0	698,240	1.39648	0	0	0	87,655		85,100	0	75,684	0	0	6,982		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2027	0	700,055	1.40011	0	0	0	0		86,114	0	(71)	0	0	7,216		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2027	0	700,055	1.40011	0	0	0	88,495		86,114	0	75,904	0	0	7,216		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2027	0	701,935	1.40387	0	0	0	0		87,073	0	(127)	0	0	7,445		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2027	0	701,935	1.40387	0	0	0	89,286		87,073	0	76,088	0	0	7,445		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2027	0	703,880	1.40776	0	0	0	0		87,973	0	(125)	0	0	7,670		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2027	0	703,880	1.40776	0	0	0	90,029		87,973	0	76,245	0	0	7,670		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2027	0	705,860	1.41172	0	0	0	0		88,809	0	(6)	0	0	7,892		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2027	0	705,860	1.41172	0	0	0	90,718		88,809	0	76,393	0	0	7,892		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2028	0	707,850	1.4157	0	0	0	0		89,571	0	265	0	0	8,109		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2028	0	707,850	1.4157	0	0	0	91,350		89,571	0	76,542	0	0	8,109		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2028	0	709,870	1.41974	0	0	0	0		90,284	0	617	0	0	8,324		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2028	0	709,870	1.41974	0	0	0	91,928		90,284	0	76,673	0	0	8,324		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/29/2028	0	711,910	1.42382	0	0	0	0		90,937	0	938	0	0	8,532		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/29/2028	0	711,910	1.42382	0	0	0	92,441		90,937	0	76,756	0	0	8,532		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/29/2028	0	571,176	1.42794	0	0	0	0		73,233	0	880	0	0	6,992		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/29/2028	0	713,970	1.42794	0	0	0	92,885		91,541	0	76,758	0	0	8,740		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/29/2029	0	572,820	1.43205	0	0	0	0		73,664	0	801	0	0	7,157		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/29/2029	0	716,025	1.43205	0	0	0	93,257		92,080	0	76,656	0	0	8,946		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/29/2029	0	574,516	1.43629	0	0	0	0		74,079	0	559	0	0	7,321		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/29/2029	0	718,145	1.43629	0	0	0	93,591		92,599	0	76,467	0	0	9,151		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/28/2029	0	576,208	1.44052	0	0	0	0		74,482	0	253	0	0	7,481		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/28/2029	0	720,260	1.44052	0	0	0	93,894		93,103	0	76,225	0	0	9,351		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2029	0	577,976	1.44494	0	0	0	0		74,917	0	(15)	0	0	7,646		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2029	0	722,470	1.44494	0	0	0	94,210		93,646	0	75,952	0	0	9,557		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/29/2030	0	579,656	1.44914	0	0	0	0		75,366	0	(138)	0	0	7,801		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/29/2030	0	724,570	1.44914	0	0	0	94,529		94,208	0	75,698	0	0	9,751		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/28/2030	0	581,412	1.45353	0	0	0	0		75,859	0	(148)	0	0	7,957		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/28/2030	0	726,765	1.45353	0	0	0	94,865		94,824	0	75,431	0	0	9,946		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2030	0	583,252	1.45813	0	0	0	0		76,392	0	(87)	0	0	8,119		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2030	0	729,065	1.45813	0	0	0	95,208		95,490	0	75,136	0	0	10,148		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2030	0	585,064	1.46266	0	0	0	0		76,909	0	(14)	0	0	8,274		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2030	0	731,330	1.46266	0	0	0	95,509		96,136	0	74,819	0	0	10,343		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2031	0	40,199,362	1.46713	0	0	0	0		5,302,169	0	1,689	0	0	577,319		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2031	0	6,602,085	1.46713	0	0	0	861,938		870,794	0	670,314	0	0	94,815		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2021	06/30/2031	0	41,149,320	1.5018	0	0	0	0		5,935,108	0	1,961	0	0	599,849		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2021	06/30/2031	0	6,758,100	1.5018	0	0	0	963,529		974,744	0	649,681	0	0	98,515		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/31/2023	0	2,783,200	1.3916	0	0	0	0		367,885	0	3,076	0	0	6,958		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/30/2023	0	2,783,180	1.39159	0	0	0	0		358,953	0	(19)	0	0	9,840		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/29/2023	0	2,783,580	1.39179	0	0	0	0		352,681	0	(1,009)	0	0	12,010		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/29/2023	0	2,784,540	1.39227	0	0	0	0		346,956	0	(21)	0	0	13,885		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/28/2024	0	2,786,080	1.39304	0	0	0	0		343,740	0	771	0	0	15,524		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/28/2024	0	2,648,980	1.3942	0	0	0	0		326,137	0	845	0	0	16,178		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/30/2024	0	2,651,925	1.39575	0	0	0	0		327,912	0	477	0	0	17,541		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2024	0	2,655,364	1.39756	0	0	0	0		331,102	0	(27)	0	0	18,776		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/31/2025	0	2,659,297	1.39963	0	0	0	0		334,719	0	(317)	0	0	19,945		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/30/2025	0	2,663,591	1.40189	0	0	0	0		338,461	0	(359)	0	0	21,058		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/30/2025	0	2,668,341	1.40439	0	0	0	0		342,235	0	(222)	0	0	22,125		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2025	0	2,673,490	1.4071	0	0	0	0		346,025	0	(24)	0	0	23,153		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/31/2026	0	2,678,924	1.40996	0	0	0	0		349,760	0	117	0	0	24,147		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/30/2026	0	2,684,833	1.41307	0	0	0	0		353,625	0	172	0	0	25,114		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/30/2026	0	2,691,179	1.41641	0	0	0	0		357,493	0	129	0	0	26,057		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2026	0	2,697,848	1.41992	0	0	0	0		361,265	0	(25)	0	0	26,978		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/31/2027	0	2,704,612	1.42348	0	0	0	0		364,687	0	(269)	0	0	27,879		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/30/2027	0	2,711,661	1.42719	0	0	0	0		367,934	0	(482)	0	0	28,762		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/30/2027	0	2,718,919	1.43101	0	0	0	0		370,923	0	(475)	0	0	29,629		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2027	0	2,582,766	1.43487	0	0	0	0		353,960	0	(21)	0	0	28,876		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/31/2028	0	2,589,678	1.43871	0	0	0	0		356,203	0	953	0	0	29,668		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/30/2028	0	2,596,572	1.44254	0	0	0	0		358,174	0	2,221	0	0	30,448		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/29/2028	0	2,603,448	1.44636	0	0	0	0		359,862	0	3,375	0	0	31,200		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/29/2028	0	2,610,288	1.45016	0	0	0	0		361,297	0	3,959	0	0	31,955		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/29/2029	0	2,617,074	1.45393	0	0	0	0		362,484	0	3,606	0	0	32,699		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/29/2029	0	2,624,040	1.4578	0	0	0	0		363,560	0	2,515	0	0	33,436		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/28/2029	0	2,630,970	1.46165	0	0	0	0		364,580	0	1,139	0	0	34,157		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2029	0	2,638,116	1.46562	0	0	0	0		365,650	0	(66)	0	0	34,899		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/29/2030	0	2,644,812	1.46934	0	0	0	0		366,779	0	(623)	0	0	35,594		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/28/2030	0	2,651,706	1.47317	0	0	0	0		367,998	0	(667)	0	0	36,290		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/30/2030	0	2,511,104	1.47712	0	0	0	0		348,767	0	(371)	0	0	34,953		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2030	0	2,517,666	1.48098	0	0	0	0		349,909	0	(58)	0	0	35,605		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/31/2031	0	2,524,109	1.48477	0	0	0	0		350,965	0	105	0	0	36,250		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/30/2031	0	2,530,688	1.48864	0	0	0	0		351,970	0	122	0	0	36,891		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2021	09/30/2031	0	41,758,860	1.4601	0	0	0	0		5,267,884	0	765	0	0	617,622		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2021	09/30/2031	0	6,570,450	1.4601	0	0	0	813,096		828,863	0	673,087	0	0	97,178		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2021	12/31/2031	0	41,170,840	1.4548	0	0	0	0		5,045,804	0	(977)	0	0	617,563		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2021	12/31/2031	0	6,692,080	1.4548	0	0	0	800,780		820,166	0	690,725	0	0	100,381		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/31/2023	0	938,455	1.34065	0	0	0	0		93,518	0	0	0	0	2,346		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/30/2023	0	938,665	1.34095	0	0	0	0		91,051	0	0	0	0	3,319		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/29/2023	0	938,980	1.3414	0	0	0	0		89,464	0	0	0	0	4,051		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/29/2023	0	939,470	1.3421	0	0	0	0		88,039	0	0	0	0	4,685		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/29/2024	0	940,450	1.3435	0	0	0	0		87,708	0	0	0	0	5,246		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/28/2024	0	941,290	1.3447	0	0	0	0		87,954	0	0	0	0	5,749		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/30/2024	0	942,270	1.3461	0	0	0	0		88,841	0	0	0	0	6,233		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/31/2024	0	943,390	1.3477	0	0	0	0		90,178	0	0	0	0	6,671		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/31/2025	0	809,640	1.3494	0	0	0	0		78,475	0	0	0	0	6,072		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/30/2025	0	810,780	1.3513	0	0	0	0		79,699	0	0	0	0	6,410		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/30/2025	0	812,040	1.3534	0	0	0	0		80,913	0	0	0	0	6,733		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/31/2025	0	813,360	1.3556	0	0	0	0		82,074	0	0	0	0	7,044		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/31/2026	0	814,680	1.3578	0	0	0	0		83,136	0	0	0	0	7,343		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/30/2026	0	816,060	1.3601	0	0	0	0		84,166	0	0	0	0	7,634		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/30/2026	0	817,440	1.3624	0	0	0	0		85,088	0	0	0	0	7,915		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/31/2026	0	818,940	1.3649	0	0	0	0		86,002	0	0	0	0	8,189		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/31/2027	0	820,440	1.3674	0	0	0	0		86,782	0	0	0	0	8,457		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/30/2027	0	821,940	1.3699	0	0	0	0		87,442	0	0	0	0	8,718		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/30/2027	0	823,560	1.3726	0	0	0	0		88,077	0	0	0	0	8,975		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/31/2027	0	825,120	1.3752	0	0	0	0		88,561	0	0	0	0	9,225		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/31/2028	0	826,680	1.3778	0	0	0	0		88,956	0	0	0	0	9,471		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/30/2028	0	828,180	1.3803	0	0	0	0		89,226	0	0	0	0	9,711		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/29/2028	0	829,740	1.3829	0	0	0	0		89,463	0	0	0	0	9,944		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/29/2028	0	831,120	1.3852	0	0	0	0		89,492	0	0	0	0	10,175		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/30/2029	0	832,620	1.3877	0	0	0	0		89,542	0	0	0	0	10,406		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/29/2029	0	834,180	1.3903	0	0	0	0		89,594	0	0	0	0	10,629		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/28/2029	0	835,740	1.3929	0	0	0	0		89,629	0	0	0	0	10,850		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/31/2029	0	837,360	1.3956	0	0	0	0		89,688	0	0	0	0	11,077		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/29/2030	0	838,860	1.3981	0	0	0	0		89,778	0	0	0	0	11,289		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/28/2030	0	840,420	1.4007	0	0	0	0		89,910	0	0	0	0	11,502		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/30/2030	0	842,040	1.4034	0	0	0	0		90,072	0	0	0	0	11,721		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/31/2030	0	843,660	1.4061	0	0	0	0		90,252	0	0	0	0	11,931		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/31/2031	0	845,340	1.4089	0	0	0	0		90,477	0	0	0	0	12,140		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/30/2031	0	847,020	1.4117	0	0	0	0		90,659	0	0	0	0	12,347		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/30/2031	0	848,820	1.4147	0	0	0	0		90,886	0	0	0	0	12,554		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/31/2031	0	850,620	1.4177	0	0	0	0		91,082	0	0	0	0	12,759		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/31/2032	0	46,744,320	1.4208	0	0	0	0		5,006,623	0	0	0	0	710,837		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/03/2022	06/30/2032	0	45,083,490	1.3787	0	0	0	0		3,949,505	0	0	0	0	694,783		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2023	0	493,892	1.23473	0	0	0	0		11,573	0	0	0	0	1,235		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2023	0	494,536	1.23634	0	0	0	0		11,206	0	0	0	0	1,748		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/29/2023	0	495,048	1.23762	0	0	0	0		11,138	0	0	0	0	2,136		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/29/2023	0	495,448	1.23862	0	0	0	0		10,947	0	0	0	0	2,471		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/28/2024	0	495,956	1.23989	0	0	0	0		11,181	0	0	0	0	2,764		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/28/2024	0	496,340	1.24085	0	0	0	0		11,654	0	0	0	0	3,031		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2024	0	496,756	1.24189	0	0	0	0		12,424	0	0	0	0	3,286		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2024	0	497,180	1.24295	0	0	0	0		13,346	0	0	0	0	3,516		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2025	0	497,652	1.24413	0	0	0	0		14,277	0	0	0	0	3,732		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2025	0	497,800	1.2445	0	0	0	0		14,875	0	0	0	0	3,935		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2025	0	498,220	1.24555	0	0	0	0		15,643	0	0	0	0	4,131		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2025	0	498,640	1.2466	0	0	0	0		16,341	0	0	0	0	4,318		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2026	0	499,068	1.24767	0	0	0	0		16,976	0	0	0	0	4,499		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2026	0	499,528	1.24882	0	0	0	0		17,590	0	0	0	0	4,673		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2026	0	500,036	1.25009	0	0	0	0		18,180	0	0	0	0	4,842		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2026	0	500,592	1.25148	0	0	0	0		18,742	0	0	0	0	5,006		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2027	0	501,184	1.25296	0	0	0	0		19,242	0	0	0	0	5,166		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2027	0	501,832	1.25458	0	0	0	0		19,716	0	0	0	0	5,323		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2027	0	376,902	1.25634	0	0	0	0		15,121	0	0	0	0	4,107		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2027	0	377,472	1.25824	0	0	0	0		15,442	0	0	0	0	4,220		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2028	0	378,072	1.26024	0	0	0	0		15,741	0	0	0	0	4,331		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2028	0	378,708	1.26236	0	0	0	0		16,032	0	0	0	0	4,441		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/29/2028	0	379,380	1.2646	0	0	0	0		16,312	0	0	0	0	4,546		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/29/2028	0	380,082	1.26694	0	0	0	0		16,582	0	0	0	0	4,653		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/29/2029	0	380,808	1.26936	0	0	0	0		16,837	0	0	0	0	4,758		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/29/2029	0	381,549	1.27183	0	0	0	0		17,072	0	0	0	0	4,862		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/28/2029	0	382,302	1.27434	0	0	0	0		17,310	0	0	0	0	4,963		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2029	0	383,082	1.27694	0	0	0	0		17,564	0	0	0	0	5,068		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/29/2030	0	383,811	1.27937	0	0	0	0		17,822	0	0	0	0	5,165		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/28/2030	0	383,037	1.27679	0	0	0	0		16,952	0	0	0	0	5,242		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2030	0	383,763	1.27921	0	0	0	0		17,222	0	0	0	0	5,342		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2030	0	384,462	1.28154	0	0	0	0		17,474	0	0	0	0	5,437		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2031	0	385,134	1.28378	0	0	0	0		17,703	0	0	0	0	5,531		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2031	0	385,794	1.28598	0	0	0	0		17,906	0	0	0	0	5,624		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2031	0	386,436	1.28812	0	0	0	0		18,080	0	0	0	0	5,715		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2031	0	385,215	1.28405	0	0	0	0		16,909	0	0	0	0	5,778		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2032	0	385,767	1.28589	0	0	0	0		17,010	0	0	0	0	5,866		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2032	0	386,319	1.28773	0	0	0	0		17,094	0	0	0	0	5,954		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2032	0	42,297,227	1.28563	0	0	0	0		1,791,531	0	0	0	0	660,365		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2023	0	464,348	1.160871	0	0	0	0		(17,621)	0	0	0	0	1,161		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2023	0	464,821	1.162053	0	0	0	0		(17,784)	0	0	0	0	1,643		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/29/2023	0	465,075	1.162687	0	0	0	0		(17,732)	0	0	0	0	2,007		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/29/2023	0	465,100	1.16275	0	0	0	0		(17,912)	0	0	0	0	2,319		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/28/2024	0	465,132	1.16283	0	0	0	0		(17,786)	0	0	0	0	2,592		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/28/2024	0	464,828	1.16207	0	0	0	0		(17,632)	0	0	0	0	2,839		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2024	0	464,532	1.16133	0	0	0	0		(17,217)	0	0	0	0	3,073		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2024	0	464,228	1.16057	0	0	0	0		(16,684)	0	0	0	0	3,283		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2025	0	463,964	1.15991	0	0	0	0		(16,155)	0	0	0	0	3,480		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2025	0	463,596	1.15899	0	0	0	0		(15,757)	0	0	0	0	3,665		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2025	0	463,276	1.15819	0	0	0	0		(15,381)	0	0	0	0	3,841		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2025	0	463,012	1.15753	0	0	0	0		(15,017)	0	0	0	0	4,010		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2026	0	462,808	1.15702	0	0	0	0		(14,671)	0	0	0	0	4,172		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2026	0	462,676	1.15669	0	0	0	0		(14,302)	0	0	0	0	4,328		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2026	0	462,608	1.15652	0	0	0	0		(13,934)	0	0	0	0	4,479		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2026	0	462,692	1.15673	0	0	0	0		(13,499)	0	0	0	0	4,627		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2027	0	462,732	1.15683	0	0	0	0		(13,193)	0	0	0	0	4,770		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2027	0	462,792	1.15698	0	0	0	0		(12,934)	0	0	0	0	4,909		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2027	0	462,872	1.15718	0	0	0	0		(12,723)	0	0	0	0	5,044		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2027	0	462,988	1.15747	0	0	0	0		(12,540)	0	0	0	0	5,176		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2028	0	463,184	1.15796	0	0	0	0		(12,348)	0	0	0	0	5,306		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2028	0	463,475	1.158687	0	0	0	0		(12,122)	0	0	0	0	5,435		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/29/2028	0	463,859	1.159648	0	0	0	0		(11,868)	0	0	0	0	5,559		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/29/2028	0	464,316	1.160791	0	0	0	0		(11,596)	0	0	0	0	5,684		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/29/2029	0	464,720	1.1618	0	0	0	0		(11,411)	0	0	0	0	5,807		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/29/2029	0	465,202	1.163006	0	0	0	0		(11,193)	0	0	0	0	5,928		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/28/2029	0	465,630	1.164075	0	0	0	0		(11,026)	0	0	0	0	6,045		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2029	0	466,066	1.165165	0	0	0	0		(10,844)	0	0	0	0	6,165		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/29/2030	0	466,489	1.166222	0	0	0	0		(10,629)	0	0	0	0	6,278		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/28/2030	0	466,949	1.167373	0	0	0	0		(10,367)	0	0	0	0	6,391		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2030	0	467,529	1.168822	0	0	0	0		(10,002)	0	0	0	0	6,508		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2030	0	468,076	1.170189	0	0	0	0		(9,660)	0	0	0	0	6,620		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2031	0	468,600	1.171501	0	0	0	0		(9,342)	0	0	0	0	6,730		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2031	0	469,119	1.172798	0	0	0	0		(9,043)	0	0	0	0	6,839		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2031	0	469,633	1.174083	0	0	0	0		(8,763)	0	0	0	0	6,946		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2031	0	470,139	1.175348	0	0	0	0		(8,504)	0	0	0	0	7,052		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2032	0	470,640	1.1766	0	0	0	0		(8,258)	0	0	0	0	7,157		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2032	0	353,364	1.177881	0	0	0	0		(6,018)	0	0	0	0	5,446		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2032	0	353,765	1.179218	0	0	0	0		(5,848)	0	0	0	0	5,523		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2032	0	38,677,760	1.1792	0	0	0	0		(653,631)	0	0	0	0	611,549		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2023	0	9,785,248	1.223156	0	0	0	0		121,217	0	0	0	0	34,596		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/29/2023	0	2,448,524	1.224262	0	0	0	0		29,958	0	0	0	0	10,564		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/29/2023	0	2,449,658	1.224829	0	0	0	0		28,505	0	0	0	0	12,215		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/28/2024	0	2,450,158	1.225079	0	0	0	0		28,066	0	0	0	0	13,653		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/28/2024	0	2,448,132	1.224066	0	0	0	0		27,072	0	0	0	0	14,951		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2024	0	2,322,357	1.222293	0	0	0	0		24,764	0	0	0	0	15,361		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2024	0	2,318,870	1.220458	0	0	0	0		24,448	0	0	0	0	16,397		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2025	0	2,315,863	1.218875	0	0	0	0		24,470	0	0	0	0	17,369		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2025	0	2,312,452	1.21708	0	0	0	0		23,999	0	0	0	0	18,282		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2025	0	2,309,300	1.215421	0	0	0	0		23,480	0	0	0	0	19,148		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2025	0	2,306,406	1.213898	0	0	0	0		22,934	0	0	0	0	19,974		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2026	0	2,303,991	1.212627	0	0	0	0		22,523	0	0	0	0	20,768		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2026	0	2,180,828	1.211571	0	0	0	0		21,130	0	0	0	0	20,400		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2026	0	2,179,193	1.210663	0	0	0	0		20,917	0	0	0	0	21,100		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2026	0	2,177,764	1.209869	0	0	0	0		20,623	0	0	0	0	21,778		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2027	0	2,176,733	1.209296	0	0	0	0		20,291	0	0	0	0	22,437		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2027	0	2,175,781	1.208767	0	0	0	0		19,757	0	0	0	0	23,078		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2027	0	2,175,073	1.208374	0	0	0	0		19,145	0	0	0	0	23,702		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2027	0	2,174,634	1.20813	0	0	0	0		18,518	0	0	0	0	24,313		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2028	0	2,174,540	1.208078	0	0	0	0		17,942	0	0	0	0	24,912		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2028	0	2,053,920	1.208188	0	0	0	0		16,458	0	0	0	0	24,084		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/29/2028	0	2,054,299	1.208411	0	0	0	0		15,943	0	0	0	0	24,619		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/29/2028	0	2,054,773	1.20869	0	0	0	0		15,358	0	0	0	0	25,154		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/29/2029	0	2,055,368	1.20904	0	0	0	0		14,708	0	0	0	0	25,681		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/29/2029	0	2,056,177	1.209516	0	0	0	0		14,106	0	0	0	0	26,200		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/28/2029	0	2,057,102	1.21006	0	0	0	0		13,591	0	0	0	0	26,707		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2029	0	2,058,088	1.21064	0	0	0	0		13,157	0	0	0	0	27,226		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/29/2030	0	1,937,971	1.211232	0	0	0	0		12,207	0	0	0	0	26,081		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/28/2030	0	1,939,034	1.211896	0	0	0	0		12,196	0	0	0	0	26,537		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2030	0	1,940,149	1.212593	0	0	0	0		12,276	0	0	0	0	27,006		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2030	0	1,939,774	1.212359	0	0	0	0		11,287	0	0	0	0	27,433		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2031	0	1,940,658	1.212911	0	0	0	0		11,237	0	0	0	0	27,871		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2031	0	1,941,534	1.213459	0	0	0	0		11,130	0	0	0	0	28,302		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2031	0	1,942,413	1.214008	0	0	0	0		10,977	0	0	0	0	28,729		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2031	0	1,821,831	1.214554	0	0	0	0		10,107	0	0	0	0	27,327		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2032	0	1,822,616	1.215077	0	0	0	0		9,879	0	0	0	0	27,716		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2032	0	1,823,402	1.215601	0	0	0	0		9,590	0	0	0	0	28,101		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2032	0	1,824,237	1.216158	0	0	0	0		9,266	0	0	0	0	28,481		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/30/2032	0	1,825,149	1.216766	0	0	0	0		8,915	0	0	0	0	28,854		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	01/19/2023	0	47,953,693	.992375	0	0	0	(3,667,452)		(3,667,452)	0	(3,667,452)	0	0	54,187		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2022	01/19/2023	0	37,450,658	.992375	0	0	0	(2,864,190)		(2,864,190)	0	(2,864,190)	0	0	42,319		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2022	01/19/2023	0	37,430,385	.992375	0	0	0	(2,862,640)		(2,862,640)	0	(2,862,640)	0	0	42,296		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2022	01/19/2023	0	47,953,693	.992375	0	0	0	(3,667,452)		(3,667,452)	0	(3,667,452)	0	0	54,187		100% \ 100%
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	(171,312,309)	XXX	(198,952,401)	0	(173,290,132)	(3,020,747)	0	68,426,776	XXX	XXX
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2022	01/03/2023	0	2,506,232	1.20713	0	0	0	(8,824)		(8,824)	0	(8,824)	0	0	1,125		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2022	01/03/2023	0	310,405	1.20713	0	0	0	(1,093)		(1,093)	0	(1,093)	0	0	139		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2022	01/03/2023	0	2,011,883	1.20713	0	0	0	(7,084)		(7,084)	0	(7,084)	0	0	903		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	120,510	1.2051	0	0	0	(222)		(222)	0	(222)	0	0	54		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	120,510	1.2051	0	0	0	(222)		(222)	0	(222)	0	0	54		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	120,510	1.2051	0	0	0	(222)		(222)	0	(222)	0	0	54		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	8,556,210	1.2051	0	0	0	(15,770)		(15,770)	0	(15,770)	0	0	3,842		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	602,550	1.2051	0	0	0	(1,111)		(1,111)	0	(1,111)	0	0	271		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	241,020	1.2051	0	0	0	(444)		(444)	0	(444)	0	0	108		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	1,687,140	1.2051	0	0	0	(3,110)		(3,110)	0	(3,110)	0	0	758		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	482,040	1.2051	0	0	0	(888)		(888)	0	(888)	0	0	216		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	3,253,770	1.2051	0	0	0	(5,997)		(5,997)	0	(5,997)	0	0	1,461		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2022	01/03/2023	0	1,807,650	1.2051	0	0	0	(3,332)		(3,332)	0	(3,332)	0	0	812		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2022	02/10/2023	0	344,605	1.00665	0	0	0	5,114		5,114	0	5,114	0	0	572		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2022	02/10/2023	0	344,605	1.00665	0	0	0	5,114		5,114	0	5,114	0	0	572		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2022	02/10/2023	0	1,952,764	1.00665	0	0	0	28,980		28,980	0	28,980	0	0	3,241		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2022	02/10/2023	0	13,209,876	1.00665	0	0	0	196,039		196,039	0	196,039	0	0	21,928		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2022	02/10/2023	0	804,079	1.00665	0	0	0	11,933		11,933	0	11,933	0	0	1,335		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2022	02/10/2023	0	804,079	1.00665	0	0	0	11,933		11,933	0	11,933	0	0	1,335		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2022	02/10/2023	0	2,412,238	1.00665	0	0	0	35,798		35,798	0	35,798	0	0	4,004		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	02/17/2023	0	17,627,613	.6763	0	0	0	(77,876)		(77,876)	0	(77,876)	0	0	31,660		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	02/17/2023	0	10,957,706	.6763	0	0	0	(48,409)		(48,409)	0	(48,409)	0	0	19,681		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	02/17/2023	0	6,669,908	.6763	0	0	0	(29,467)		(29,467)	0	(29,467)	0	0	11,980		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	02/17/2023	0	5,717,064	.6763	0	0	0	(25,257)		(25,257)	0	(25,257)	0	0	10,268		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	02/17/2023	0	4,287,798	.6763	0	0	0	(18,943)		(18,943)	0	(18,943)	0	0	7,701		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	02/17/2023	0	2,382,110	.6763	0	0	0	(10,524)		(10,524)	0	(10,524)	0	0	4,278		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	02/21/2023	0	12,966,781	.67633	0	0	0	(58,849)		(58,849)	0	(58,849)	0	0	24,240		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	02/21/2023	0	8,060,431	.67633	0	0	0	(36,582)		(36,582)	0	(36,582)	0	0	15,068		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	02/21/2023	0	4,906,349	.67633	0	0	0	(22,267)		(22,267)	0	(22,267)	0	0	9,172		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	02/21/2023	0	4,205,442	.67633	0	0	0	(19,086)		(19,086)	0	(19,086)	0	0	7,862		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	02/21/2023	0	3,154,082	.67633	0	0	0	(14,315)		(14,315)	0	(14,315)	0	0	5,896		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	02/21/2023	0	1,752,268	.67633	0	0	0	(7,953)		(7,953)	0	(7,953)	0	0	3,276		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	01/25/2023	0	4,111,272	.6643	0	0	0	(89,021)		(89,021)	0	(89,021)	0	0	5,329		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	01/25/2023	0	2,555,656	.6643	0	0	0	(55,337)		(55,337)	0	(55,337)	0	0	3,313		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	01/25/2023	0	1,555,617	.6643	0	0	0	(33,684)		(33,684)	0	(33,684)	0	0	2,016		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	01/25/2023	0	1,333,386	.6643	0	0	0	(28,872)		(28,872)	0	(28,872)	0	0	1,728		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	01/25/2023	0	1,000,039	.6643	0	0	0	(21,654)		(21,654)	0	(21,654)	0	0	1,296		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	01/25/2023	0	555,577	.6643	0	0	0	(12,030)		(12,030)	0	(12,030)	0	0	720		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	11,808,695	.69013	0	0	0	170,943		170,943	0	170,943	0	0	26,862		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	7,340,540	.69013	0	0	0	106,262		106,262	0	106,262	0	0	16,698		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	4,468,155	.69013	0	0	0	64,681		64,681	0	64,681	0	0	10,164		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	3,829,847	.69013	0	0	0	55,441		55,441	0	55,441	0	0	8,712		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	2,872,385	.69013	0	0	0	41,581		41,581	0	41,581	0	0	6,534		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	1,595,770	.69013	0	0	0	23,100		23,100	0	23,100	0	0	3,630		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	3,162,843	.67735	0	0	0	(14,476)		(14,476)	0	(14,476)	0	0	7,907		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	1,966,092	.67735	0	0	0	(8,999)		(8,999)	0	(8,999)	0	0	4,915		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	1,196,751	.67735	0	0	0	(5,478)		(5,478)	0	(5,478)	0	0	2,992		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	1,025,787	.67735	0	0	0	(4,695)		(4,695)	0	(4,695)	0	0	2,564		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	769,340	.67735	0	0	0	(3,521)		(3,521)	0	(3,521)	0	0	1,923		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	427,411	.67735	0	0	0	(1,956)		(1,956)	0	(1,956)	0	0	1,069		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	5,111,119	.67739	0	0	0	(23,094)		(23,094)	0	(23,094)	0	0	12,778		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	3,177,182	.67739	0	0	0	(14,356)		(14,356)	0	(14,356)	0	0	7,943		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	1,933,937	.67739	0	0	0	(8,738)		(8,738)	0	(8,738)	0	0	4,835		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	1,657,660	.67739	0	0	0	(7,490)		(7,490)	0	(7,490)	0	0	4,144		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	1,243,245	.67739	0	0	0	(5,617)		(5,617)	0	(5,617)	0	0	3,108		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	690,692	.67739	0	0	0	(3,121)		(3,121)	0	(3,121)	0	0	1,727		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/10/2022	01/12/2023	0	873,703	.63275	0	0	0	(62,892)		(62,892)	0	(62,892)	0	0	785		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/14/2023	0	20,154,118	.65424	0	0	0	(765,140)		(765,140)	0	(765,140)	0	0	35,048		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/14/2023	0	725,500	.65424	0	0	0	(27,543)		(27,543)	0	(27,543)	0	0	1,262		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/14/2023	0	1,330,703	.65424	0	0	0	(50,519)		(50,519)	0	(50,519)	0	0	2,314		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/14/2023	0	2,955,626	.65424	0	0	0	(112,209)		(112,209)	0	(112,209)	0	0	5,140		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/14/2023	0	1,611,587	.65424	0	0	0	(61,183)		(61,183)	0	(61,183)	0	0	2,803		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/25/2022	02/13/2023	0	469,699	.6757	0	0	0	(2,414)		(2,414)	0	(2,414)	0	0	808		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/25/2022	02/13/2023	0	256,080	.6757	0	0	0	(1,316)		(1,316)	0	(1,316)	0	0	440		FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Real	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/24/2022	06/27/2023	0	39,201,338	.174228	0	0	0	(1,979,814)		(1,979,814)	0	(1,979,814)	0	0	137,099		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	16,147,353	1.1175	0	0	0	(1,234,823)		(1,234,823)	0	(1,234,823)	0	0	14,501		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	9,476,292	1.1175	0	0	0	(724,673)		(724,673)	0	(724,673)	0	0	8,510		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	151,990	1.1175	0	0	0	(11,623)		(11,623)	0	(11,623)	0	0	136		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	1,519,899	1.1175	0	0	0	(116,230)		(116,230)	0	(116,230)	0	0	1,365		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	151,990	1.1175	0	0	0	(11,623)		(11,623)	0	(11,623)	0	0	136		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	455,970	1.1175	0	0	0	(34,869)		(34,869)	0	(34,869)	0	0	409		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	3,153,732	1.1175	0	0	0	(241,173)		(241,173)	0	(241,173)	0	0	2,832		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/24/2023	0	1,007,803	1.12949	0	0	0	(65,795)		(65,795)	0	(65,795)	0	0	1,280		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/24/2023	0	5,319,725	1.12949	0	0	0	(347,304)		(347,304)	0	(347,304)	0	0	6,756		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/24/2023	0	10,926,683	1.12949	0	0	0	(713,360)		(713,360)	0	(713,360)	0	0	13,877		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/24/2023	0	1,187,865	1.12949	0	0	0	(77,551)		(77,551)	0	(77,551)	0	0	1,509		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/24/2023	0	1,079,468	1.12949	0	0	0	(70,474)		(70,474)	0	(70,474)	0	0	1,371		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/24/2023	0	3,225,796	1.12949	0	0	0	(210,600)		(210,600)	0	(210,600)	0	0	4,097		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	01/31/2023	0	1,251,320	1.15957	0	0	0	(47,400)		(47,400)	0	(47,400)	0	0	1,806		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	01/31/2023	0	1,440,144	1.15957	0	0	0	(54,553)		(54,553)	0	(54,553)	0	0	2,079		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	01/31/2023	0	2,400,239	1.15957	0	0	0	(90,921)		(90,921)	0	(90,921)	0	0	3,464		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	01/31/2023	0	8,440,858	1.15957	0	0	0	(319,741)		(319,741)	0	(319,741)	0	0	12,183		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/15/2023	0	499,302	1.16705	0	0	0	(15,748)		(15,748)	0	(15,748)	0	0	878		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/15/2023	0	3,236,217	1.16705	0	0	0	(102,067)		(102,067)	0	(102,067)	0	0	5,690		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/15/2023	0	4,031,401	1.16705	0	0	0	(127,147)		(127,147)	0	(127,147)	0	0	7,088		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/15/2023	0	8,517,321	1.16705	0	0	0	(268,629)		(268,629)	0	(268,629)	0	0	14,975		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	02/15/2023	0	14,209,187	1.16705	0	0	0	(448,145)		(448,145)	0	(448,145)	0	0	24,983		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	02/28/2023	0	2,549,149	1.20391	0	0	0	(1,267)		(1,267)	0	(1,267)	0	0	5,203		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	02/28/2023	0	20,717,649	1.20391	0	0	0	(10,295)		(10,295)	0	(10,295)	0	0	42,290		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	02/28/2023	0	3,422,108	1.20391	0	0	0	(1,700)		(1,700)	0	(1,700)	0	0	6,985		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	02/28/2023	0	4,755,085	1.20391	0	0	0	(2,363)		(2,363)	0	(2,363)	0	0	9,706		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	02/28/2023	0	6,947,844	1.20391	0	0	0	(3,452)		(3,452)	0	(3,452)	0	0	14,182		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	912,653	1.2405	0	0	0	25,886		25,886	0	25,886	0	0	2,076		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	376,939	1.2405	0	0	0	10,691		10,691	0	10,691	0	0	857		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	228,499	1.2405	0	0	0	6,481		6,481	0	6,481	0	0	520		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	485,787	1.2405	0	0	0	13,779		13,779	0	13,779	0	0	1,105		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	01/31/2023	0	488,035	1.21932	0	0	0	6,241		6,241	0	6,241	0	0	704		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	01/31/2023	0	4,576,820	1.21932	0	0	0	58,527		58,527	0	58,527	0	0	6,606		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	01/31/2023	0	3,374,586	1.21932	0	0	0	43,153		43,153	0	43,153	0	0	4,871		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	01/31/2023	0	553,504	1.21932	0	0	0	7,078		7,078	0	7,078	0	0	799		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	01/31/2023	0	3,630,507	1.21932	0	0	0	46,426		46,426	0	46,426	0	0	5,240		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	01/31/2023	0	2,380,660	1.21932	0	0	0	30,443		30,443	0	30,443	0	0	3,436		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/20/2023	0	5,306,470	1.22072	0	0	0	67,107		67,107	0	67,107	0	0	12,457		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	02/15/2023	0	2,532,730	1.20436	0	0	0	597		597	0	597	0	0	4,453		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	02/15/2023	0	313,687	1.20436	0	0	0	74		74	0	74	0	0	552		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	02/15/2023	0	2,033,155	1.20436	0	0	0	479		479	0	479	0	0	3,575		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	2,471,246	1.11098	0	0	0	(205,116)		(205,116)	0	(205,116)	0	0	3,203		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	3,953,994	1.11098	0	0	0	(328,185)		(328,185)	0	(328,185)	0	0	5,125		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	11,609,187	1.11098	0	0	0	(963,573)		(963,573)	0	(963,573)	0	0	15,048		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	12,985,655	1.11098	0	0	0	(1,077,821)		(1,077,821)	0	(1,077,821)	0	0	16,832		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	6,802,010	1.11098	0	0	0	(564,573)		(564,573)	0	(564,573)	0	0	8,817		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	24,107,437	1.11098	0	0	0	(2,000,939)		(2,000,939)	0	(2,000,939)	0	0	31,248		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	18,357,965	1.11098	0	0	0	(1,523,727)		(1,523,727)	0	(1,523,727)	0	0	23,795		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	5,850,340	1.11098	0	0	0	(485,583)		(485,583)	0	(485,583)	0	0	7,583		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	3,227,774	1.11098	0	0	0	(267,908)		(267,908)	0	(267,908)	0	0	4,184		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	02/01/2023	0	8,320,334	1.15795	0	0	0	(327,387)		(327,387)	0	(327,387)	0	0	12,202		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	02/01/2023	0	7,072,284	1.15795	0	0	0	(278,279)		(278,279)	0	(278,279)	0	0	10,371		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	02/01/2023	0	3,328,134	1.15795	0	0	0	(130,955)		(130,955)	0	(130,955)	0	0	4,881		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	02/01/2023	0	3,328,134	1.15795	0	0	0	(130,955)		(130,955)	0	(130,955)	0	0	4,881		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/06/2022	01/09/2023	0	3,221,014	1.1252	0	0	0	(222,471)		(222,471)	0	(222,471)	0	0	2,505		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	02/01/2023	0	1,032,281	1.16329	0	0	0	(35,712)		(35,712)	0	(35,712)	0	0	1,514		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	02/28/2023	0	6,069,138	1.20391	0	0	0	(3,016)		(3,016)	0	(3,016)	0	0	12,389		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	02/28/2023	0	13,672,884	1.20391	0	0	0	(6,794)		(6,794)	0	(6,794)	0	0	27,910		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	02/28/2023	0	11,424,090	1.20391	0	0	0	(5,677)		(5,677)	0	(5,677)	0	0	23,319		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2022	01/09/2023	0	1,347,900	1.1993	0	0	0	(4,166)		(4,166)	0	(4,166)	0	0	1,048		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	01/09/2023	0	4,434,154	1.21485	0	0	0	43,157		43,157	0	43,157	0	0	3,449		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	03/21/2023	0	24,326,272	1.21685	0	0	0	231,423		231,423	0	231,423	0	0	57,453		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	03/21/2023	0	9,344,732	1.21685	0	0	0	88,899		88,899	0	88,899	0	0	22,070		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	03/31/2023	0	23,413,874	1.21721	0	0	0	223,502		223,502	0	223,502	0	0	58,535		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/30/2023	0	30,583,678	1.20557	0	0	0	3,723		3,723	0	3,723	0	0	76,047		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/30/2023	0	10,552,833	1.20557	0	0	0	1,285		1,285	0	1,285	0	0	26,240		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/30/2023	0	25,946,643	1.20557	0	0	0	3,159		3,159	0	3,159	0	0	64,517		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/30/2023	0	8,133,641	1.20557	0	0	0	990		990	0	990	0	0	20,224		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	10,254,589	1.20558	0	0	0	1,080		1,080	0	1,080	0	0	25,636		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	3,634,538	1.20558	0	0	0	383		383	0	383	0	0	9,086		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	14,965,742	1.20558	0	0	0	1,576		1,576	0	1,576	0	0	37,414		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	5,869,749	1.20558	0	0	0	618		618	0	618	0	0	14,674		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	7,832,494	1.20558	0	0	0	825		825	0	825	0	0	19,581		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	106,805	1.06805	0	0	0	(13,476)		(13,476)	0	(13,476)	0	0	48		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	106,805	1.06805	0	0	0	(13,476)		(13,476)	0	(13,476)	0	0	48		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	106,805	1.06805	0	0	0	(13,476)		(13,476)	0	(13,476)	0	0	48		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	7,583,155	1.06805	0	0	0	(956,798)		(956,798)	0	(956,798)	0	0	3,405		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	534,025	1.06805	0	0	0	(67,380)		(67,380)	0	(67,380)	0	0	240		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	213,610	1.06805	0	0	0	(26,952)		(26,952)	0	(26,952)	0	0	96		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	1,495,270	1.06805	0	0	0	(188,664)		(188,664)	0	(188,664)	0	0	671		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	427,220	1.06805	0	0	0	(53,904)		(53,904)	0	(53,904)	0	0	192		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	2,883,735	1.06805	0	0	0	(363,853)		(363,853)	0	(363,853)	0	0	1,295		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	01/03/2023	0	1,602,075	1.06805	0	0	0	(202,140)		(202,140)	0	(202,140)	0	0	719		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	120,773	1.20773	0	0	0	216		216	0	216	0	0	307		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	120,773	1.20773	0	0	0	216		216	0	216	0	0	307		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	120,773	1.20773	0	0	0	216		216	0	216	0	0	307		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	9,178,748	1.20773	0	0	0	16,427		16,427	0	16,427	0	0	23,314		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	603,865	1.20773	0	0	0	1,081		1,081	0	1,081	0	0	1,534		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	120,773	1.20773	0	0	0	216		216	0	216	0	0	307		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	1,932,368	1.20773	0	0	0	3,458		3,458	0	3,458	0	0	4,908		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	603,865	1.20773	0	0	0	1,081		1,081	0	1,081	0	0	1,534		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	3,743,963	1.20773	0	0	0	6,700		6,700	0	6,700	0	0	9,510		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/22/2022	04/03/2023	0	1,932,368	1.20773	0	0	0	3,458		3,458	0	3,458	0	0	4,908		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	12,385,924	.729006	0	0	0	(153,684)		(153,684)	0	(153,684)	0	0	11,123		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	11,977,287	.729006	0	0	0	(148,614)		(148,614)	0	(148,614)	0	0	10,756		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	3,987,732	.729006	0	0	0	(49,480)		(49,480)	0	(49,480)	0	0	3,581		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	44,668,236	.729006	0	0	0	(554,243)		(554,243)	0	(554,243)	0	0	40,113		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	02/28/2023	0	4,286,997	.739377	0	0	0	6,035		6,035	0	6,035	0	0	8,751		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	02/28/2023	0	1,509,795	.739377	0	0	0	2,126		2,126	0	2,126	0	0	3,082		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	02/28/2023	0	2,457,637	.739377	0	0	0	3,460		3,460	0	3,460	0	0	5,017		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	02/28/2023	0	4,693,990	.739377	0	0	0	6,608		6,608	0	6,608	0	0	9,582		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	02/28/2023	0	3,407,891	.739377	0	0	0	4,798		4,798	0	4,798	0	0	6,956		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	02/28/2023	0	2,271,928	.739377	0	0	0	3,198		3,198	0	3,198	0	0	4,638		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	03/13/2023	0	2,059,505	.735537	0	0	0	(8,008)		(8,008)	0	(8,008)	0	0	4,624		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	03/13/2023	0	33,393,402	.735537	0	0	0	(129,843)		(129,843)	0	(129,843)	0	0	74,970		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	03/13/2023	0	5,884,300	.735537	0	0	0	(22,880)		(22,880)	0	(22,880)	0	0	13,211		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	03/13/2023	0	7,134,714	.735537	0	0	0	(27,742)		(27,742)	0	(27,742)	0	0	16,018		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	03/13/2023	0	1,323,967	.735537	0	0	0	(5,148)		(5,148)	0	(5,148)	0	0	2,972		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	03/13/2023	0	147,108	.735538	0	0	0	(572)		(572)	0	(572)	0	0	330		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	03/13/2023	0	73,554	.735538	0	0	0	(286)		(286)	0	(286)	0	0	165		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	06/26/2023	0	30,261	1.1544	0	0	0	1,925		1,925	0	2,033	0	0	106		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	06/26/2023	0	54,739	1.1544	0	0	0	3,481		3,481	0	3,677	0	0	191		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	12/27/2023	0	30,515	1.1641	0	0	0	1,890		1,890	0	1,972	0	0	152		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	12/27/2023	0	55,199	1.1641	0	0	0	3,419		3,419	0	3,567	0	0	275		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	06/26/2024	0	30,777	1.1741	0	0	0	1,940		1,940	0	1,998	0	0	188		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	06/26/2024	0	55,674	1.1741	0	0	0	3,510		3,510	0	3,615	0	0	339		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	12/27/2024	0	31,042	1.1842	0	0	0	2,036		2,036	0	2,086	0	0	219		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	12/27/2024	0	56,152	1.1842	0	0	0	3,683		3,683	0	3,773	0	0	396		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	06/26/2025	0	31,299	1.194	0	0	0	2,148		2,148	0	2,196	0	0	247		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	06/26/2025	0	56,617	1.194	0	0	0	3,886		3,886	0	3,972	0	0	446		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	01/09/2023	0	1,293,693	.99394	0	0	0	(95,892)		(95,892)	0	(95,892)	0	0	1,006		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	2,296,401	.9826	0	0	0	(199,105)		(199,105)	0	(199,105)	0	0	2,062		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	475,184	.9826	0	0	0	(41,200)		(41,200)	0	(41,200)	0	0	427		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	892,398	.9826	0	0	0	(77,374)		(77,374)	0	(77,374)	0	0	801		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	386,566	.9826	0	0	0	(33,516)		(33,516)	0	(33,516)	0	0	347		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	1,160,117	.9826	0	0	0	(100,586)		(100,586)	0	(100,586)	0	0	1,042		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	01/12/2023	0	3,466,074	.9826	0	0	0	(300,519)		(300,519)	0	(300,519)	0	0	3,113		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	01/19/2023	0	4,512,054	.992375	0	0	0	(345,078)		(345,078)	0	(345,078)	0	0	5,099		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	01/19/2023	0	3,523,803	.992375	0	0	0	(269,497)		(269,497)	0	(269,497)	0	0	3,982		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	01/19/2023	0	3,521,896	.992375	0	0	0	(269,351)		(269,351)	0	(269,351)	0	0	3,980		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	01/19/2023	0	4,512,054	.992375	0	0	0	(345,078)		(345,078)	0	(345,078)	0	0	5,099		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	01/20/2023	0	1,983,502	.99362	0	0	0	(149,159)		(149,159)	0	(149,159)	0	0	2,300		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	01/26/2023	0	3,304,620	.99303	0	0	0	(251,927)		(251,927)	0	(251,927)	0	0	4,368		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2022	01/26/2023	0	6,058,031	.9961	0	0	0	(441,800)		(441,800)	0	(441,800)	0	0	8,008		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2022	01/26/2023	0	6,059,982	.9961	0	0	0	(441,942)		(441,942)	0	(441,942)	0	0	8,010		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2022	01/27/2023	0	1,442,651	1.00149	0	0	0	(97,001)		(97,001)	0	(97,001)	0	0	1,943		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2022	01/27/2023	0	859,452	1.00149	0	0	0	(57,788)		(57,788)	0	(57,788)	0	0	1,158		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2022	01/27/2023	0	2,544,049	1.00149	0	0	0	(171,057)		(171,057)	0	(171,057)	0	0	3,427		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2022	01/26/2023	0	2,585,091	1.00071	0	0	0	(175,787)		(175,787)	0	(175,787)	0	0	3,417		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2022	01/26/2023	0	2,028,002	1.00071	0	0	0	(137,905)		(137,905)	0	(137,905)	0	0	2,681		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2022	01/26/2023	0	2,028,002	1.00071	0	0	0	(137,905)		(137,905)	0	(137,905)	0	0	2,681		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2022	01/26/2023	0	2,585,091	1.00071	0	0	0	(175,787)		(175,787)	0	(175,787)	0	0	3,417		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/21/2022	01/26/2023	0	69,849,872	1.02972	0	0	0	(2,654,631)		(2,654,631)	0	(2,654,631)	0	0	92,332		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/21/2022	01/26/2023	0	65,524,327	1.02972	0	0	0	(2,490,239)		(2,490,239)	0	(2,490,239)	0	0	86,614		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	01/26/2023	0	14,290,135	1.03718	0	0	0	(436,743)		(436,743)	0	(436,743)	0	0	18,890		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	01/26/2023	0	14,084,637	1.03736	0	0	0	(427,952)		(427,952)	0	(427,952)	0	0	18,618		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/02/2022	01/26/2023	0	12,215,072	1.05661	0	0	0	(142,576)		(142,576)	0	(142,576)	0	0	16,147		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	06/12/2023	0	2,648,535	1.06082	0	0	0	(42,718)		(42,718)	0	(42,718)	0	0	8,873		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	06/12/2023	0	119,843	1.06082	0	0	0	(1,933)		(1,933)	0	(1,933)	0	0	401		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	06/12/2023	0	1,545,977	1.06082	0	0	0	(24,935)		(24,935)	0	(24,935)	0	0	5,179		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	06/12/2023	0	551,279	1.06082	0	0	0	(8,892)		(8,892)	0	(8,892)	0	0	1,847		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	06/12/2023	0	1,126,526	1.06082	0	0	0	(18,170)		(18,170)	0	(18,170)	0	0	3,774		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	259,461	1.0695	0	0	0	(729)		(729)	0	(729)	0	0	590		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	551,504	1.0695	0	0	0	(1,549)		(1,549)	0	(1,549)	0	0	1,255		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	1,036,318	1.0695	0	0	0	(2,911)		(2,911)	0	(2,911)	0	0	2,357		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	03/15/2023	0	427,931	1.0695	0	0	0	(1,202)		(1,202)	0	(1,202)	0	0	973		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2022	01/26/2023	0	16,038,450	1.06923	0	0	0	3,683		3,683	0	3,683	0	0	21,201		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	03/20/2023	0	2,704,505	1.07792	0	0	0	12,444		12,444	0	12,444	0	0	6,349		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	03/20/2023	0	5,806,731	1.07792	0	0	0	26,717		26,717	0	26,717	0	0	13,631		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2022	01/26/2023	0	3,636,248	1.0639	0	0	0	(17,318)		(17,318)	0	(17,318)	0	0	4,807		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2022	01/26/2023	0	6,114,551	1.0639	0	0	0	(29,121)		(29,121)	0	(29,121)	0	0	8,083		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2022	03/29/2023	0	1,521,330	1.07227	0	0	0	(1,843)		(1,843)	0	(1,843)	0	0	3,762		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2022	03/30/2023	0	7,295,173	1.07237	0	0	0	(8,669)		(8,669)	0	(8,669)	0	0	18,140		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2022	03/30/2023	0	11,239,893	1.07237	0	0	0	(13,357)		(13,357)	0	(13,357)	0	0	27,948		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2022	03/30/2023	0	1,349,198	1.07237	0	0	0	(1,603)		(1,603)	0	(1,603)	0	0	3,355		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	12,833,870	.99207	0	0	0	(990,862)		(990,862)	0	(990,862)	0	0	16,635		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	2,585,391	.99207	0	0	0	(199,610)		(199,610)	0	(199,610)	0	0	3,351		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2022	01/25/2023	0	2,413,032	.99207	0	0	0	(186,303)		(186,303)	0	(186,303)	0	0	3,128		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	01/09/2023	0	24,560,456	.99394	0	0	0	(1,820,489)		(1,820,489)	0	(1,820,489)	0	0	19,101		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	01/09/2023	0	1,656,835	.99394	0	0	0	(122,809)		(122,809)	0	(122,809)	0	0	1,289		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	01/09/2023	0	709,387	.99394	0	0	0	(52,582)		(52,582)	0	(52,582)	0	0	552		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	05/17/2023	0	10,432,596	1.04752	0	0	0	(285,215)		(285,215)	0	(285,215)	0	0	32,114		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	06/09/2023	0	11,002,251	1.06614	0	0	0	(121,036)		(121,036)	0	(121,036)	0	0	36,526		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	06/09/2023	0	4,379,882	1.06614	0	0	0	(48,183)		(48,183)	0	(48,183)	0	0	14,541		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	11,937,931	1.06886	0	0	0	(53,798)		(53,798)	0	(53,798)	0	0	29,845		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	201,240	1.0062	0	0	0	(12,245)		(12,245)	0	(12,245)	0	0	128		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	2,716,740	1.0062	0	0	0	(165,305)		(165,305)	0	(165,305)	0	0	1,725		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	7,244,640	1.0062	0	0	0	(440,814)		(440,814)	0	(440,814)	0	0	4,600		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	102,229,920	1.0062	0	0	0	(6,220,371)		(6,220,371)	0	(6,220,371)	0	0	64,916		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	100,620	1.0062	0	0	0	(6,122)		(6,122)	0	(6,122)	0	0	64		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	100,620	1.0062	0	0	0	(6,122)		(6,122)	0	(6,122)	0	0	64		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	1,710,540	1.0062	0	0	0	(104,081)		(104,081)	0	(104,081)	0	0	1,086		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	100,620	1.0062	0	0	0	(6,122)		(6,122)	0	(6,122)	0	0	64		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	11,068,200	1.0062	0	0	0	(673,465)		(673,465)	0	(673,465)	0	0	7,028		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	1,408,680	1.0062	0	0	0	(85,714)		(85,714)	0	(85,714)	0	0	895		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	13,885,560	1.0062	0	0	0	(844,893)		(844,893)	0	(844,893)	0	0	8,817		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	14,589,900	1.0062	0	0	0	(887,750)		(887,750)	0	(887,750)	0	0	9,265		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	1,911,780	1.0062	0	0	0	(116,326)		(116,326)	0	(116,326)	0	0	1,214		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	8,552,700	1.0062	0	0	0	(520,405)		(520,405)	0	(520,405)	0	0	5,431		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	8,150,220	1.0062	0	0	0	(495,915)		(495,915)	0	(495,915)	0	0	5,175		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	222,168,960	1.0062	0	0	0	(13,518,286)		(13,518,286)	0	(13,518,286)	0	0	141,077		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	3,018,600	1.0062	0	0	0	(183,672)		(183,672)	0	(183,672)	0	0	1,917		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	2,817,360	1.0062	0	0	0	(171,428)		(171,428)	0	(171,428)	0	0	1,789		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	8,955,180	1.0062	0	0	0	(544,895)		(544,895)	0	(544,895)	0	0	5,687		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	201,240	1.0062	0	0	0	(12,245)		(12,245)	0	(12,245)	0	0	128		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	68,824,080	1.0062	0	0	0	(4,187,730)		(4,187,730)	0	(4,187,730)	0	0	43,703		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	13,483,080	1.0062	0	0	0	(820,403)		(820,403)	0	(820,403)	0	0	8,562		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	14,589,900	1.0062	0	0	0	(887,750)		(887,750)	0	(887,750)	0	0	9,265		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	67,616,640	1.0062	0	0	0	(4,114,261)		(4,114,261)	0	(4,114,261)	0	0	42,937		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	01/06/2023	0	17,507,880	1.0062	0	0	0	(1,065,300)		(1,065,300)	0	(1,065,300)	0	0	11,118		FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	03/31/2023	0	13,156,550	.050661	0	0	0	40,128		40,128	0	40,128	0	0	32,891		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	01/09/2023	0	1,705,047	.63748	0	0	0	13,343		13,343	0	13,343	0	0	1,326		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	01/09/2023	0	975,769	.63748	0	0	0	7,636		7,636	0	7,636	0	0	759		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	01/09/2023	0	1,274,960	.63748	0	0	0	9,977		9,977	0	9,977	0	0	992		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	03/31/2023	0	9,024,754	.6379	0	0	0	70,415		70,415	0	70,415	0	0	22,562		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	03/31/2023	0	5,164,715	.6379	0	0	0	40,297		40,297	0	40,297	0	0	12,912		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	03/31/2023	0	6,748,321	.6379	0	0	0	52,653		52,653	0	226,764	0	0	16,871		FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(69,315,849)	XXX	(69,315,849)	0	(69,140,766)	0	0	2,757,480	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(240,628,158)	XXX	(268,268,250)	0	(242,430,899)	(3,020,747)	0	71,184,256	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										396,566,887	29,657,207	182,394,146	945,406,815	XXX	923,279,442	(84,974,651)	576,129,136	(2,899,949)	0	299,832,715	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										722,060,842	44,900,181	146,995,610	461,904,679	XXX	461,904,679	(1,028,055,576)	126,351,579	(20,031,417)	0	848,763,912	XXX	XXX
1719999999. Subtotal - Replication										(1,881,699)	(73,944,797)	17,483,487	(74,547,522)	XXX	(47,663,917)	0	0	931,693	0	4,873,467,177	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										1,116,746,030	612,590	346,873,243	1,332,763,972	XXX	1,337,520,204	(1,113,030,227)	702,480,715	(21,999,673)	0	6,022,063,804	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	AN (Anticipatory) - Hedges to capture market value change netted cumulative gain of $0.17 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value loss of $17.373 million.
0004	FX (Foreign Exchange) - Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value gain of $242.463 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.14 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0 years to general account portfolio duration.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0 years to general account portfolio duration.
0007	RC (Credit Replications) - Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value loss of $47.664 million.
0008	SD (Asset Cashflow) - Hedges against impact of changes in interest rates on value of specific assets contributed approximately 0.04 years to general account portfolio duration.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Harbour Energy plc None	07/28/2017	05/31/2022	05/31/2022	Expiration-Purchased Option	89,214	89,214	.446667	39,849	0	0	0	0		41,153	(1,352)	0	(39,849)	0	0	AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Harbour Energy plc None	07/28/2017	05/31/2022	05/31/2022	Expiration-Purchased Option	32,517	32,517	.446667	14,524	0	0	0	0		15,000	(493)	0	(14,524)	0	0	AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Harbour Energy plc None	07/28/2017	05/31/2022	05/31/2022	Expiration-Purchased Option	59,034	59,034	.446667	26,369	0	0	0	0		27,231	(895)	0	(26,369)	0	0	AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Harbour Energy plc None	07/28/2017	05/31/2022	05/31/2022	Expiration-Purchased Option	686,665	686,665	.446667	306,710	0	0	0	0		316,745	(10,407)	0	(306,710)	0	0	AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Harbour Energy plc None	07/28/2017	05/31/2022	05/31/2022	Expiration-Purchased Option	32,517	32,517	.446667	14,524	0	0	0	0		15,000	(493)	0	(14,524)	0	0	AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Harbour Energy plc None	07/28/2017	05/31/2022	05/31/2022	Expiration-Purchased Option	358,080	358,080	.446667	159,942	0	0	0	0		165,175	(5,427)	0	(159,942)	0	0	AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Harbour Energy plc None	07/28/2017	05/31/2022	05/31/2022	Expiration-Purchased Option	58,091	58,091	.446667	25,947	0	0	0	0		26,796	(880)	0	(25,947)	0	0	AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Harbour Energy plc None	07/28/2017	05/31/2022	05/31/2022	Expiration-Purchased Option	426,230	426,230	.446667	190,383	0	0	0	0		196,612	(6,460)	0	(190,383)	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/04/2021	01/03/2022	01/05/2022	Option Closing Sale	2,918	10,800,000	3700.6500000000 01	522,720	0	3,198,311	0	0		(2,586,003)	0	0	2,675,591	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	01/20/2022	Option Closing Sale	53	200,000	3768.25	15,980	0	42,930	0	0		(36,945)	0	0	26,950	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	01/20/2022	Option Closing Sale	2,282	8,600,000	3768.25	355,180	0	1,846,002	0	0		(1,920,598)	0	0	1,490,822	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	01/20/2022	Option Closing Sale	2,017	7,600,000	3768.25	326,040	0	1,631,350	0	0		(1,685,112)	0	0	1,305,310	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/03/2021	02/03/2022	02/07/2022	Option Closing Sale	1,984	7,600,000	3830.1700000000 01	362,520	0	1,284,343	0	0		(1,496,730)	0	0	921,823	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	02/17/2022	Option Closing Sale	45	175,000	3932.5900000000 01	14,490	0	23,962	0	0		(22,861)	0	0	9,472	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	02/17/2022	Option Closing Sale	1,271	5,000,000	3932.5900000000 01	202,500	0	684,638	0	0		(864,665)	0	0	482,138	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	02/17/2022	Option Closing Sale	1,449	5,700,000	3932.5900000000 01	242,250	0	780,487	0	0		(974,318)	0	0	538,237	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2021	03/03/2022	03/07/2022	Option Closing Sale	2,330	8,900,000	3819.7199999999 98	427,200	0	1,266,992	0	0		(1,797,544)	0	0	839,792	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	03/17/2022	Option Closing Sale	38	150,000	3968.9400000000 01	11,835	0	11,093	0	0		(18,900)	0	0	(742)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	03/17/2022	Option Closing Sale	2,268	9,000,000	3968.9400000000 01	710,100	0	665,566	0	0		(1,134,021)	0	0	(44,534)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	03/17/2022	Option Closing Sale	957	3,800,000	3968.9400000000 01	299,820	0	281,017	0	0		(478,809)	0	0	(18,803)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2021	04/04/2022	04/06/2022	Option Closing Sale	1,864	7,600,000	4077.9099999999 99	329,080	0	940,665	0	0		(1,007,512)	0	0	611,585	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	04/20/2022	Option Closing Sale	42	175,000	4170.4200000000 01	12,075	0	9,285	0	0		(14,815)	0	0	(2,790)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	04/20/2022	Option Closing Sale	1,726	7,200,000	4170.4200000001	496,800	0	382,010	0	0		(609,519)	0	0	(114,790)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	04/20/2022	Option Closing Sale	911	3,800,000	4170.4200000001	262,200	0	201,617	0	0		(321,691)	0	0	(60,583)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/03/2021	05/03/2022	05/03/2022	Expiration-Purchased Option	1,598	6,700,000	4192.6599999999	300,830	0	0	0	0		(706,396)	0	0	(300,830)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	05/16/2022	Expiration-Purchased Option	156	650,000	4163.29	45,630	0	0	0	0		(58,065)	0	0	(45,630)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	05/16/2022	Expiration-Purchased Option	1,633	6,800,000	4163.29	477,360	0	0	0	0		(607,453)	0	0	(477,360)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	05/16/2022	Expiration-Purchased Option	1,153	4,800,000	4163.29	336,960	0	0	0	0		(428,790)	0	0	(336,960)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2021	06/03/2022	06/03/2022	Expiration-Purchased Option	1,073	4,500,000	4192.8500000004	204,750	0	0	0	0		(491,789)	0	0	(204,750)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	06/15/2022	Expiration-Purchased Option	153	650,000	4246.5900000001	43,680	0	0	0	0		(49,740)	0	0	(43,680)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	06/15/2022	Expiration-Purchased Option	1,884	8,000,000	4246.5900000001	537,600	0	0	0	0		(612,180)	0	0	(537,600)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	06/15/2022	Expiration-Purchased Option	1,295	5,500,000	4246.5900000001	369,600	0	0	0	0		(420,874)	0	0	(369,600)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2021	07/05/2022	07/08/2022	Option Closing Sale	944	4,100,000	4343.54	193,930	0	0	0	0		(318,192)	0	0	(193,930)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	07/15/2022	Expiration-Purchased Option	229	1,000,000	4360.0299999997	68,600	0	0	0	0		(54,284)	0	0	(68,600)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	07/15/2022	Expiration-Purchased Option	1,651	7,200,000	4360.0299999997	493,920	0	0	0	0		(390,847)	0	0	(493,920)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	07/15/2022	Expiration-Purchased Option	1,537	6,700,000	4360.0299999997	459,620	0	0	0	0		(363,705)	0	0	(459,620)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/03/2021	08/03/2022	08/03/2022	Expiration-Purchased Option	565	2,500,000	4423.1499999996	121,500	0	0	0	0		(160,217)	0	0	(121,500)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	08/15/2022	Expiration-Purchased Option	28	125,000	4479.71	8,500	0	0	0	0		(4,423)	0	0	(8,500)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	08/15/2022	Expiration-Purchased Option	1,228	5,500,000	4479.71	374,000	0	0	0	0		(194,626)	0	0	(374,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	08/15/2022	Expiration-Purchased Option	4,174	18,700,000	4479.71	1,271,600	0	0	0	0		(661,729)	0	0	(1,271,600)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/03/2021	09/06/2022	09/06/2022	Option Closing Sale	948	4,300,000	4535.4300000003	297,560	0	0	0	0		(116,536)	0	0	(297,560)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	09/15/2022	Expiration-Purchased Option	45	200,000	4480.6999999998	14,500	0	0	0	0		(7,055)	0	0	(14,500)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	09/15/2022	Expiration-Purchased Option	1,518	6,800,000	4480.6999999998	493,000	0	0	0	0		(239,885)	0	0	(493,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	09/15/2022	Expiration-Purchased Option	1,294	5,800,000	4480.6999999998	420,500	0	0	0	0		(204,608)	0	0	(420,500)	0	0	EL (Equity Risk Liability)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2021	10/03/2022	10/03/2022	Expiration-Purchased Option	884	3,800,000	4300.46	198,360	0	0	0	0		(359,905)	0	0	(198,360)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	10/17/2022	Expiration-Purchased Option	50	225,000	4471.3699999999 99	16,200	0	0	0	0		(9,451)	0	0	(16,200)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	10/17/2022	Expiration-Purchased Option	895	4,000,000	4471.3699999999 99	288,000	0	0	0	0		(168,022)	0	0	(288,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	10/17/2022	Expiration-Purchased Option	1,118	5,000,000	4471.3699999999 99	360,000	0	0	0	0		(210,027)	0	0	(360,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2021	11/03/2022	11/03/2022	Expiration-Purchased Option	622	2,900,000	4660.5699999999 97	203,000	0	0	0	0		(38,268)	0	0	(203,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	11/15/2022	Expiration-Purchased Option	27	125,000	4682.8000000000 02	9,050	0	0	0	0		(1,110)	0	0	(9,050)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	11/15/2022	Expiration-Purchased Option	854	4,000,000	4682.8000000000 02	289,600	0	0	0	0		(35,513)	0	0	(289,600)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	11/15/2022	Expiration-Purchased Option	1,431	6,700,000	4682.8000000000 02	485,080	0	0	0	0		(59,485)	0	0	(485,080)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/03/2021	12/05/2022	12/05/2022	Expiration-Purchased Option	881	4,000,000	4538.4300000000 03	324,000	0	0	0	0		(108,177)	0	0	(324,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	12/15/2022	Expiration-Purchased Option	48	225,000	4709.8500000000 04	17,618	0	0	0	0		(613)	0	0	(17,618)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	12/15/2022	Expiration-Purchased Option	1,210	5,700,000	4709.8500000000 04	446,310	0	0	0	0		(15,525)	0	0	(446,310)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	12/15/2022	Expiration-Purchased Option	2,038	9,600,000	4709.8500000000 04	751,680	0	0	0	0		(26,147)	0	0	(751,680)	0	0	EL (Equity Risk Liability)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	06/01/2022	Option Closing Sale	17	17	.000588	0	0	222,201	0	0		(138,642)	0	0	222,201	0	0	AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	06/01/2022	Option Closing Sale	118	118	.000085	0	0	1,132,833	0	0		(962,335)	0	0	1,132,833	0	0	AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	06/01/2022	Option Closing Sale	118	118	.000085	0	0	1,132,833	0	0		(962,335)	0	0	1,132,833	0	0	AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	06/01/2022	Option Closing Sale	482	482	.000021	0	0	4,627,336	0	0		(3,930,895)	0	0	4,627,336	0	0	AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	09/01/2021	08/29/2024	06/01/2022	Option Closing Sale	21	21	.000476	0	0	201,606	0	0		(171,263)	0	0	201,606	0	0	AN (Anticipatory)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												15,291,577	0	20,567,078	0	0	XXX	(27,455,437)	(26,407)	0	5,275,501	0	0	XXX
Interest Rate Swaption - 119885CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2017	10/13/2032	10/13/2022	Swap Close Contract	250,000,000	250,000,000	2.42 / 3.9407	12,500,000	0	0	0	0		(5,986,521)	0	0	(12,500,000)	0	0	LD (Liability Cashflow)
Interest Rate Swaption - 129670CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/05/2019	09/08/2052	09/08/2022	Swap Close Contract	95,000,000	95,000,000	1.678 / 3.1679	10,155,500	0	0	0	0		5,473,382	0	0	(10,155,500)	0	0	LD (Liability Cashflow)
Interest Rate Swaption - 129737CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/12/2019	03/16/2052	03/16/2022	Swap Close Contract	115,000,000	115,000,000	1.595 / .8847	7,693,500	0	0	0	0		5,518,561	0	0	(7,693,500)	0	0	LD (Liability Cashflow)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												30,349,000	0	0	0	0	XXX	5,005,422	0	0	(30,349,000)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												45,640,577	0	20,567,078	0	0	XXX	(22,450,015)	(26,407)	0	(25,073,499)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												15,291,577	0	20,567,078	0	0	XXX	(27,455,437)	(26,407)	0	5,275,501	0	0	XXX

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0449999999. Total Purchased Options - Put Options												30,349,000	0	0	0	0	XXX	5,005,422	0	0	(30,349,000)	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												45,640,577	0	20,567,078	0	0	XXX	(22,450,015)	(26,407)	0	(25,073,499)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/04/2021	01/03/2022	01/05/2022	Option Closing Purchase	2,665	10,800,000	4052.21	0	0	(2,172,316)	0	0		2,082,760	0	0	(2,172,316)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	01/20/2022	Option Closing Purchase	2,118	8,600,000	4060.29	0	0	(1,179,500)	0	0		1,612,094	0	0	(1,179,500)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	01/20/2022	Option Closing Purchase	1,863	7,600,000	4079.13000000001	0	0	(1,004,352)	0	0		1,386,844	0	0	(1,004,352)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/03/2021	02/03/2022	02/07/2022	Option Closing Purchase	1,812	7,600,000	4194.04	0	0	(562,335)	0	0		1,146,740	0	0	(562,335)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	02/17/2022	Option Closing Purchase	1,180	5,000,000	4237.36999999999	0	0	(297,132)	0	0		689,953	0	0	(297,132)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	02/17/2022	Option Closing Purchase	1,339	5,700,000	4257.02999999997	0	0	(310,235)	0	0		759,248	0	0	(310,235)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2021	03/03/2022	03/07/2022	Option Closing Purchase	2,128	8,900,000	4182.59000000001	0	0	(421,499)	0	0		1,407,847	0	0	(421,499)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	03/15/2022	Option Expiration-Written	2,105	9,000,000	4276.52999999997	(350,100)	0	0	0	0		837,479	0	0	350,100	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	03/15/2022	Option Expiration-Written	884	3,800,000	4296.38000000001	(140,220)	0	0	0	0		343,832	0	0	140,220	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2021	04/04/2022	04/06/2022	Option Closing Purchase	1,702	7,600,000	4465.31000000004	0	0	(218,668)	0	0		695,276	0	0	(218,668)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	04/18/2022	Option Expiration-Written	1,602	7,200,000	4493.63000000001	(219,600)	0	0	0	0		404,993	0	0	219,600	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	04/18/2022	Option Expiration-Written	842	3,800,000	4514.47999999996	(111,340)	0	0	0	0		202,975	0	0	111,340	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/03/2021	05/03/2022	05/03/2022	Option Expiration-Written	1,459	6,700,000	4590.96	0	0	0	0	0		476,768	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	05/16/2022	Option Expiration-Written	1,516	6,800,000	4485.93999999996	(208,760)	0	0	0	0		430,234	0	0	208,760	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	05/16/2022	Option Expiration-Written	1,065	4,800,000	4506.76000000002	(137,760)	0	0	0	0		294,261	0	0	137,760	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2021	06/03/2022	06/03/2022	Option Expiration-Written	980	4,500,000	4591.17000000001	0	0	0	0	0		348,961	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	06/15/2022	Option Expiration-Written	1,748	8,000,000	4575.69999999998	(220,000)	0	0	0	0		433,107	0	0	220,000	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	06/15/2022	Option Expiration-Written	1,196	5,500,000	4596.93000000003	(141,350)	0	0	0	0		287,456	0	0	141,350	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2021	07/05/2022	07/08/2022	Option Closing Purchase	854	4,100,000	4799.60999999997	0	0	0	0	0		200,937	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	07/15/2022	Option Expiration-Written	1,533	7,200,000	4697.93000000003	(205,200)	0	0	0	0		265,306	0	0	205,200	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	07/15/2022	Option Expiration-Written	1,420	6,700,000	4719.72999999996	(178,890)	0	0	0	0		236,834	0	0	178,890	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2021	08/03/2022	08/03/2022	Option Expiration-Written	512	2,500,000	4887.57999999999	0	0	0	0	0		104,392	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	08/15/2022	Option Expiration-Written	1,139	5,500,000	4826.89000000003	(154,000)	0	0	0	0		125,559	0	0	154,000	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	08/15/2022	Option Expiration-Written	3,856	18,700,000	4849.29	(489,940)	0	0	0	0		406,609	0	0	489,940	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2021	09/06/2022	09/06/2022	Option Closing Purchase	858	4,300,000	5011.64999999996	(85,570)	0	0	0	0		53,017	0	0	85,570	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	09/15/2022	Option Expiration-Written	1,408	6,800,000	4827.94999999998	(217,600)	0	0	0	0		161,440	0	0	217,600	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	09/15/2022	Option Expiration-Written	1,196	5,800,000	4850.35999999997	(172,260)	0	0	0	0		134,179	0	0	172,260	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	10/03/2022	10/03/2022	Option Expiration-Written	800	3,800,000	4752.01000000002	0	0	0	0	0		272,856	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	10/17/2022	Option Expiration-Written	828	4,000,000	4829.07999999999	(120,400)	0	0	0	0		122,053	0	0	120,400	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	10/17/2022	Option Expiration-Written	1,033	5,000,000	4840.26000000002	(146,000)	0	0	0	0		149,732	0	0	146,000	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	11/03/2022	11/03/2022	Option Expiration-Written	563	2,900,000	5149.93000000003	(58,000)	0	0	0	0		20,028	0	0	58,000	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	11/15/2022	Option Expiration-Written	791	4,000,000	5057.42000000001	(123,200)	0	0	0	0		21,870	0	0	123,200	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	11/15/2022	Option Expiration-Written	1,322	6,700,000	5069.13000000001	(200,330)	0	0	0	0		35,392	0	0	200,330	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2021	12/05/2022	12/05/2022	Option Expiration-Written	798	4,000,000	5014.97000000003	(120,800)	0	0	0	0		56,398	0	0	120,800	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	12/15/2022	Option Expiration-Written	1,121	5,700,000	5086.64000000003	(201,210)	0	0	0	0		10,039	0	0	201,210	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	12/15/2022	Option Expiration-Written	1,883	9,600,000	5098.40999999999	(328,320)	0	0	0	0		17,109	0	0	328,320	0	0	EL (Equity Risk Liability)
S&P 500 INDEX OPTION#4775.0	Liability Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/31/2022	02/18/2022	02/18/2022	Option Expiration-Written	200	95,500,000	4775	0	(105,482)	0	0	0		0	0	0	105,482	0	0	EL (Equity Risk Liability)
Interest Rate Swaption - 150825CM - Receive: Floating SOFR 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2022	05/25/2032	05/23/2022	Swap Close Contract	150,000,000	150,000,000	.78 / 2.11	0	(1,125,000)	0	0	0		0	0	0	1,125,000	0	0	PD (Duration) ...
Interest Rate Swaption - 151165CM - Receive: Floating SOFR 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2022	06/13/2032	06/09/2022	Swap Close Contract	150,000,000	150,000,000	.73 / 2.054	0	(1,350,000)	(1,350,000)	0	0		0	0	0	0	0	0	PD (Duration) ...
Interest Rate Swaption - 151248CM - Receive: Floating SOFR 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2022	06/15/2052	06/15/2022	Swap Close Contract	110,000,000	110,000,000	.7 / 2.09	0	0	0	0	0		0	0	0	0	0	0	PD (Duration) ...
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(4,330,850)	(2,580,482)	(7,516,038)	0	0	XXX	16,234,575	0	0	(604,706)	0	0	XXX
Interest Rate Swaption - 150826CM - Receive: Fixed Pay: Floating SOFR 0 BPS ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2022	05/25/2027	05/23/2022	Swap Close Contract	300,000,000	300,000,000	1.5 / .78	0	(1,025,000)	0	0	0		0	0	0	1,025,000	0	0	PD (Duration) ...
Interest Rate Swaption - 151164CM - Receive: Fixed Pay: Floating SOFR 0 BPS ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2022	06/13/2027	06/09/2022	Swap Close Contract	300,000,000	300,000,000	1.452 / .73	0	(1,350,000)	0	0	0		0	0	0	1,350,000	0	0	PD (Duration) ...

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Interest Rate Swaption - 151246CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/11/2022	06/15/2029	06/15/2022	Swap Close Contract	390,000,000	390,000,000	1.595 / .7	0	(4,240,000)	0	0	0		0	0	0	4,240,000	0	0	PD (Duration)
0659999999. Subtotal - Written Options - Hedging Other - Put Options												0	(6,615,000)	0	0	0	XXX	0	0	0	6,615,000	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(4,330,850)	(9,195,482)	(7,516,038)	0	0	XXX	16,234,575	0	0	6,010,294	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(4,330,850)	(2,580,482)	(7,516,038)	0	0	XXX	16,234,575	0	0	(604,706)	0	0	XXX
0939999999. Total Written Options - Put Options												0	(6,615,000)	0	0	0	XXX	0	0	0	6,615,000	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(4,330,850)	(9,195,482)	(7,516,038)	0	0	XXX	16,234,575	0	0	6,010,294	0	0	XXX
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	01/03/2022	Maturity	0	1,452	.0993 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	02/01/2022	Maturity	0	1,460	.1019 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	03/01/2022	Maturity	0	2,248	.1063 / 2.795	0	0	0	(10)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	04/01/2022	Maturity	0	1,480	.2306 / 2.795	0	0	0	(10)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	05/02/2022	Maturity	0	1,747	.4551 / 2.795	0	0	0	(15)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	06/01/2022	Maturity	0	1,497	.8 / 2.795	0	0	0	(15)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	07/01/2022	Maturity	0	1,764	1.0616 / 2.795	0	0	0	(21)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	08/01/2022	Maturity	0	1,515	1.7131 / 2.795	0	0	0	(19)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	09/01/2022	Maturity	0	1,523	2.3731 / 2.795	0	0	0	(19)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	09/23/2022	Sale	0	1,487,312	2.3731 / 2.795	0	0	36,479	(19,280)	0		0	0	0	36,479	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	01/03/2022	Maturity	0	887	.0993 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	02/01/2022	Maturity	0	892	.1019 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	03/01/2022	Maturity	0	1,373	.1063 / 2.795	0	0	0	(6)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	04/01/2022	Maturity	0	904	.2306 / 2.795	0	0	0	(6)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	05/02/2022	Maturity	0	1,067	.4551 / 2.795	0	0	0	(9)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	06/01/2022	Maturity	0	914	.8 / 2.795	0	0	0	(9)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	07/01/2022	Maturity	0	1,078	1.0616 / 2.795	0	0	0	(13)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	08/01/2022	Maturity	0	925	1.7131 / 2.795	0	0	0	(12)	0		0	0	0	0	0	0	100.00% \ 100.00%

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Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2022	Maturity	0	930	2.3731 / 2.795	0	0	0	(12)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/23/2022	Sale	0	908,517	2.3731 / 2.795	0	0	22,283	(11,777)	0		0	0	0	22,283	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	01/03/2022	Maturity	0	12,043	.0993 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	02/01/2022	Maturity	0	12,108	.1019 / 2.795	0	0	0	(27)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	03/01/2022	Maturity	0	18,650	.1063 / 2.795	0	0	0	(84)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	04/01/2022	Maturity	0	12,274	.2306 / 2.795	0	0	0	(81)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/02/2022	Maturity	0	14,493	.4551 / 2.795	0	0	0	(125)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/01/2022	Maturity	0	12,418	.8 / 2.795	0	0	0	(127)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2022	Maturity	0	14,634	1.0616 / 2.795	0	0	0	(171)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/01/2022	Maturity	0	12,563	1.7131 / 2.795	0	0	0	(157)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2022	Maturity	0	12,631	2.3731 / 2.795	0	0	0	(162)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/23/2022	Sale	0	12,337,332	2.3731 / 2.795	0	0	302,597	(159,929)	0		0	0	0	302,597	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	01/03/2022	Maturity	0	7,577	.0993 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	02/01/2022	Maturity	0	7,617	.1019 / 2.795	0	0	0	(17)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	03/01/2022	Maturity	0	11,733	.1063 / 2.795	0	0	0	(53)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	04/01/2022	Maturity	0	7,722	.2306 / 2.795	0	0	0	(51)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/02/2022	Maturity	0	9,118	.4551 / 2.795	0	0	0	(79)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/01/2022	Maturity	0	7,812	.8 / 2.795	0	0	0	(80)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2022	Maturity	0	9,206	1.0616 / 2.795	0	0	0	(107)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/01/2022	Maturity	0	7,904	1.7131 / 2.795	0	0	0	(99)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2022	Maturity	0	7,946	2.3731 / 2.795	0	0	0	(102)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/23/2022	Sale	0	7,761,537	2.3731 / 2.795	0	0	190,367	(100,613)	0		0	0	0	190,367	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	01/03/2022	Maturity	0	1,197	.0993 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	02/01/2022	Maturity	0	1,204	.1019 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	03/01/2022	Maturity	0	1,854	...1063 / 2.795	0	0	0	(8)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	04/01/2022	Maturity	0	1,220	...2306 / 2.795	0	0	0	(8)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/02/2022	Maturity	0	1,441	...4551 / 2.795	0	0	0	(12)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/01/2022	Maturity	0	1,234	.8 / 2.795	0	0	0	(13)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2022	Maturity	0	1,455	..1.0616 / 2.795	0	0	0	(17)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/01/2022	Maturity	0	1,249	..1.7131 / 2.795	0	0	0	(16)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2022	Maturity	0	1,256	..2.3731 / 2.795	0	0	0	(16)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ..	Real Estate	A	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/23/2022	Sale	0	1,226,380	..2.3731 / 2.795	0	0	30,079	(15,898)	0		0	0	0	30,079	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured ...	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	03/31/2022	Maturity	0	281,096	...3.17 / 6.3439	0	0	0	943	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured ...	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	06/30/2022	Maturity	0	287,320	...3.17 / 6.3439	0	0	0	1,355	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured ...	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	09/30/2022	Maturity	0	317,025	...3.17 / 6.3439	0	0	0	896	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured ...	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	03/31/2022	Maturity	0	57,936	...3.17 / 6.3439	0	0	0	194	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured ...	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	06/30/2022	Maturity	0	59,219	...3.17 / 6.3439	0	0	0	279	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured ...	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	09/30/2022	Maturity	0	65,341	...3.17 / 6.3439	0	0	0	185	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured .	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	03/31/2022	Maturity	0	206,320	..3.185 / 6.3439	0	0	0	699	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured .	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	06/30/2022	Maturity	0	214,280	..3.185 / 6.3439	0	0	0	1,026	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured .	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	09/30/2022	Maturity	0	220,929	..3.185 / 6.3439	0	0	0	649	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured .	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	03/31/2022	Maturity	0	21,367	..3.185 / 6.3439	0	0	0	72	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured .	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	06/30/2022	Maturity	0	22,192	..3.185 / 6.3439	0	0	0	106	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured .	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	09/30/2022	Maturity	0	22,880	..3.185 / 6.3439	0	0	0	67	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 147378CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	01/14/2022	Sale	0	7,288,000	4.4321 / .1801	3,070,568	0	3,029,806	11,190	0		0	0	(5,236)	0	0	0	99.92% \ 99.84%
Interest Rate Swap - 147379CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	01/14/2022	Sale	0	18,948,800	4.4321 / .1801	7,983,477	0	7,877,495	29,095	0		0	0	(13,614)	0	0	0	99.90% \ 99.77%
Interest Rate Swap - 147380CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	01/14/2022	Sale	0	18,948,800	4.4321 / .1801	7,983,477	0	7,877,495	29,095	0		0	0	(13,614)	0	0	0	99.84% \ 99.55%
Interest Rate Swap - 147381CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	01/14/2022	Sale	0	9,838,800	4.4321 / .1801	4,145,267	0	4,090,238	15,107	0		0	0	(7,069)	0	0	0	99.90% \ 99.75%
Interest Rate Swap - 147382CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	01/14/2022	Sale	0	9,838,800	4.4321 / .1801	4,145,267	0	4,090,238	15,107	0		0	0	(7,069)	0	0	0	99.85% \ 99.58%
Interest Rate Swap - 147383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	01/14/2022	Sale	0	8,016,800	4.4321 / .1801	3,377,625	0	3,332,786	12,309	0		0	0	(5,760)	0	0	0	99.94% \ 99.90%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/15/2022	Maturity	0	0	.4172 / 5.58	0	0	0	(75)	0		0	0	0	0	0	0	100.00% \ 98.00%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/18/2022	Maturity	0	34,471	.4172 / 5.58	0	0	0	7	0		0	0	0	0	0	0	100.00% \ 98.00%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/21/2022	Sale	0	9,798,565	.4172 / 5.58	0	0	(32,249)	(32,327)	0		0	0	0	(32,249)	0	0	100.00% \ 98.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	10/15/2027	01/15/2022	Maturity	0	0	.556 / 6.03	0	0	0	(178)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	10/15/2027	01/18/2022	Maturity	0	75,846	.556 / 6.03	0	0	0	20	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	10/15/2027	02/15/2022	Maturity	0	76,227	.5525 / 6.03	0	0	0	(509)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	10/15/2027	02/17/2022	Sale	0	6,191,858	.5525 / 6.03	0	0	(696,717)	(44,145)	0		0	0	0	(696,717)	0	0	100.00% \ 100.00%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	06/30/2022	Maturity	0	447,436	1.887 / 6.01	0	0	0	(10,014)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	07/22/2022	Sale	0	5,816,667	3.1314 / 6.01	0	0	(404,072)	(141,816)	0		0	0	0	(404,072)	0	0	100.00% \ 100.00%
Interest Rate Swap - 87556CMD - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	10/03/2022	Sale	0	63,000,000	3.549 / 2.9766	4,835,989	0	(902,366)	1,135,353	0		(1,937,930)	0	0	(2,103,637)	0	0	100.00% \ 100.00%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												35,541,669	0	28,844,459	715,395	0	XXX	(1,937,930)	0	(52,362)	(2,654,871)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 104261PR - Receive: Fixed USD Pay: Fixed DKK	K37528#A8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/23/2014	12/30/2022	03/17/2022	Sale	0	7,500,000	5.23 / 4.21	0	0	2,599,117	28,559	0		0	(1,235,561)	0	2,599,117	0	0	99.98% \ 100.00%
Currency Swap - 104262PR - Receive: Fixed USD Pay: Fixed DKK	K37528#A8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/23/2014	12/30/2022	12/30/2022	Maturity	0	7,550,000	5.23 / 4.21	0	0	1,630,794	139,709	0		0	(1,243,798)	0	1,630,794	0	0	100.00% \ 100.00%
Currency Swap - 104440PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/21/2014	04/02/2024	02/15/2022	Sale	0	7,009,013	5.27 / 4.05	0	0	1,254,260	15,832	0		0	(1,201,618)	0	1,254,260	0	0	100.00% \ 100.00%
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/24/2013	09/26/2028	09/26/2022	Maturity	0	224,654	3.935 / 2.875	0	0	63,855	2,551	0		0	(35,131)	0	63,855	0	0	100.00% \ 100.00%
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/24/2013	09/26/2028	09/26/2022	Maturity	0	293,666	3.935 / 2.875	0	0	83,470	3,334	0		0	(45,923)	0	83,470	0	0	100.00% \ 100.00%
Currency Swap - 107354PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/15/2011	07/28/2023	05/23/2022	Sale	0	57,919,649	5.352 / 5.1045	0	0	13,454,386	292,718	0		0	(11,272,181)	0	13,454,386	0	0	100.00% \ 100.00%
Currency Swap - 107355PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/15/2011	07/28/2023	05/23/2022	Sale	0	9,534,099	5.352 / 5.1045	0	0	2,214,714	48,184	0		0	(1,855,503)	0	2,214,714	0	0	100.00% \ 100.00%
Currency Swap - 107356PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/15/2011	07/28/2023	05/23/2022	Sale	0	29,746,388	5.352 / 5.1045	0	0	(759,508)	150,334	0		0	(5,789,169)	0	(759,508)	0	0	100.00% \ 100.00%
Currency Swap - 107357PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/15/2011	07/28/2023	05/23/2022	Sale	0	21,022,687	5.352 / 5.1045	0	0	(536,768)	106,246	0		0	(4,091,384)	0	(536,768)	0	0	100.00% \ 100.00%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/15/2011	11/17/2023	11/17/2022	Maturity	0	1,643,406	4.224 / 4.01	0	0	391,059	14,554	0		0	(264,667)	0	391,059	0	0	100.00% \ 100.00%
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/11/2012	11/17/2023	11/17/2022	Maturity	0	865,974	4.378 / 4.0275	0	0	183,144	7,880	0		0	(114,229)	0	183,144	0	0	100.00% \ 100.00%
Currency Swap - 107540PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	7,789,142	4.01 / 3.68	0	0	1,338,037	27,788	0		0	(596,440)	0	1,338,037	0	0	100.00% \ 100.00%
Currency Swap - 107541PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	1,800,689	4.01 / 3.68	0	0	298,579	6,424	0		0	(137,885)	0	298,579	0	0	100.00% \ 100.00%
Currency Swap - 107542PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	2,019,479	4.01 / 3.68	0	0	346,911	7,204	0		0	(154,638)	0	346,911	0	0	100.00% \ 100.00%
Currency Swap - 107543PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	2,019,479	4.01 / 3.68	0	0	346,911	7,204	0		0	(154,638)	0	346,911	0	0	100.00% \ 100.00%
Currency Swap - 107544PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	2,030,787	4.01 / 3.68	0	0	348,853	7,245	0		0	(155,504)	0	348,853	0	0	100.00% \ 100.00%
Currency Swap - 107564PR - Receive: Fixed USD Pay: Fixed EUR	N53758#AF6 - Messer Finance B.V. Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	7,789,142	4.01 / 3.68	0	0	1,338,037	27,788	0		0	(596,440)	0	1,338,037	0	0	100.00% \ 100.00%
Currency Swap - 107565PR - Receive: Fixed USD Pay: Fixed EUR	N53758#AF6 - Messer Finance B.V. Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	2,030,787	4.01 / 3.68	0	0	348,853	7,245	0		0	(155,504)	0	348,853	0	0	100.00% \ 100.00%
Currency Swap - 107566PR - Receive: Fixed USD Pay: Fixed EUR	N53758#AF6 - Messer Finance B.V. Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	2,019,479	4.01 / 3.68	0	0	346,911	7,204	0		0	(154,638)	0	346,911	0	0	100.00% \ 100.00%
Currency Swap - 107567PR - Receive: Fixed USD Pay: Fixed EUR	N53758#AF6 - Messer Finance B.V. Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	2,019,479	4.01 / 3.68	0	0	346,911	7,204	0		0	(154,638)	0	346,911	0	0	100.00% \ 100.00%
Currency Swap - 107568PR - Receive: Fixed USD Pay: Fixed EUR	N53758#AF6 - Messer Finance B.V. Senior Secured Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/31/2012	08/02/2022	08/02/2022	Maturity	0	1,800,689	4.01 / 3.68	0	0	298,579	6,424	0		0	(137,885)	0	298,579	0	0	100.00% \ 100.00%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note ...	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/26/2014	10/09/2024	10/09/2022	Maturity	0	457,120	6.62 / 4.65	0	0	104,904	8,996	0		0	(47,800)	0	104,904	0	0	100.00% \ 100.00%
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T49688#AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/29/2015	03/12/2027	03/12/2022	Maturity	0	1,224,111	3.52 / 1.96	0	0	40,318	3,560	0		0	3,454	0	40,318	0	0	99.76% \ 99.98%
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/06/2015	03/20/2025	03/21/2022	Maturity	0	614,286	3.54 / 1.82	0	0	16,264	2,266	0		0	1,191	0	16,264	0	0	99.59% \ 99.99%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/06/2015	03/20/2025	03/21/2022	Maturity	0	2,628,571	3.54 / 1.82	0	0	69,593	9,696	0		0	5,095	0	69,593	0	0	99.59% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	01/28/2022	Maturity	0	1,353,939	3.25 / 1.47	0	0	(68,206)	1,661	0		0	94,508	0	(68,206)	0	0	99.79% \ 100.00%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	04/28/2022	Maturity	0	1,353,939	3.25 / 1.47	0	0	14,456	7,435	0		0	94,508	0	14,456	0	0	99.79% \ 100.00%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	07/28/2022	Maturity	0	1,353,939	3.25 / 1.47	0	0	60,437	13,513	0		0	94,508	0	60,437	0	0	99.79% \ 100.00%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	10/28/2022	Maturity	0	1,353,939	3.25 / 1.47	0	0	86,675	19,760	0		0	94,508	0	86,675	0	0	99.79% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	01/20/2022	Maturity	0	46,064	4.42 / 3.9	0	0	6,062	23	0		0	(6,387)	0	6,062	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	04/20/2022	Maturity	0	46,064	4.42 / 3.9	0	0	7,843	147	0		0	(6,387)	0	7,843	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	07/20/2022	Maturity	0	46,064	4.42 / 3.9	0	0	10,922	284	0		0	(6,387)	0	10,922	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	10/20/2022	Maturity	0	46,064	4.42 / 3.9	0	0	12,898	448	0		0	(6,387)	0	12,898	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	01/20/2022	Maturity	0	113,630	4.42 / 3.9	0	0	14,954	56	0		0	(15,757)	0	14,954	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	04/20/2022	Maturity	0	113,630	4.42 / 3.9	0	0	19,348	363	0		0	(15,757)	0	19,348	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	07/20/2022	Maturity	0	113,630	4.42 / 3.9	0	0	26,943	702	0		0	(15,757)	0	26,942	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	10/20/2022	Maturity	0	113,630	4.42 / 3.9	0	0	31,817	1,105	0		0	(15,757)	0	31,817	0	0	100.00% \ 100.00%
Currency Swap - 110648PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	08/26/2022	Sale	0	9,434,405	3.45 / 3.07	0	0	2,155,134	51,848	0		0	(1,024,777)	0	2,155,134	0	0	100.00% \ 100.00%
Currency Swap - 110649PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	08/26/2022	Sale	0	10,100,946	3.45 / 3.07	0	0	2,307,395	55,511	0		0	(1,097,177)	0	2,307,395	0	0	100.00% \ 100.00%
Currency Swap - 110650PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	08/26/2022	Sale	0	6,745,600	3.45 / 3.07	0	0	1,540,921	37,072	0		0	(732,716)	0	1,540,921	0	0	100.00% \ 100.00%
Currency Swap - 110651PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	08/26/2022	Sale	0	2,289,730	3.45 / 3.07	0	0	523,051	12,584	0		0	(248,713)	0	523,051	0	0	100.00% \ 100.00%
Currency Swap - 110652PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	08/26/2022	Sale	0	1,226,473	3.45 / 3.07	0	0	280,167	6,740	0		0	(133,221)	0	280,167	0	0	100.00% \ 100.00%
Currency Swap - 110653PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	08/26/2022	Sale	0	2,358,602	3.45 / 3.07	0	0	538,784	12,962	0		0	(256,194)	0	538,784	0	0	100.00% \ 100.00%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/07/2022	10/07/2022	Maturity	0	3,098,816	3.67 / 3.44	0	0	828,737	15,886	0		0	(337,143)	0	828,737	0	0	100.00% \ 100.00%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	03/04/2026	03/04/2022	Maturity	0	934,571	3.51 / 1.78	0	0	11,037	(26,034)	0		0	27,234	0	11,037	0	0	99.99% \ 100.00%
Currency Swap - 112131PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/04/2016	03/17/2023	03/17/2022	Sale	0	1,000,000	6.09 / 5.75	0	0	3,226	2,150	0		0	(72,295)	0	3,228	0	0	100.00% \ 100.00%
Currency Swap - 112132PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/04/2016	03/17/2023	03/17/2022	Sale	0	3,950,000	6.09 / 5.75	0	0	12,752	8,492	0		0	(285,563)	0	12,752	0	0	100.00% \ 100.00%
Currency Swap - 113508PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AY9 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/03/2016	06/16/2023	03/09/2022	Sale	0	5,912,414	3.66 / 3.5	0	0	(32,374)	1,211	0		0	151,888	0	(32,374)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/10/2016	07/19/2028	07/19/2022	Maturity	0	416,667	4.04 / 2.23	0	0	38,809	4,109	0		0	2,655	0	38,809	0	0	100.00% \ 100.00%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/10/2016	07/19/2028	07/19/2022	Maturity	0	937,500	4.04 / 2.23	0	0	87,320	9,244	0		0	5,973	0	87,320	0	0	100.00% \ 100.00%
Currency Swap - 113793PR - Receive: Fixed USD Pay: Fixed EUR	D36888AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/21/2016	09/02/2026	09/02/2022	Maturity	0	9,643,956	4.48 / 2.57	0	0	1,044,154	122,943	0		0	108,918	0	1,044,154	0	0	100.00% \ 100.00%
Currency Swap - 113794PR - Receive: Fixed USD Pay: Fixed EUR	D36888AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/21/2016	09/02/2026	09/02/2022	Maturity	0	310,476	4.48 / 2.57	0	0	33,615	3,958	0		0	3,506	0	33,615	0	0	100.00% \ 100.00%
Currency Swap - 114722PR - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/14/2016	09/25/2028	07/26/2022	Sale	0	6,075,100	3.14 / 1.31	0	0	(641,602)	63,698	0		0	70,251	0	(641,602)	0	0	100.00% \ 100.00%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	01/30/2022	Maturity	0	183,450	3.59 / 2.85	183,450	0	183,450	531	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	01/31/2022	Maturity	0	0	3.59 / 2.85	(183,450)	0	(201,248)	(512)	0		0	19,718	0	(17,799)	0	0	100.00% \ 100.00%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	04/29/2022	Maturity	0	183,450	3.59 / 2.85	0	0	(4,875)	(1,364)	0		0	19,718	0	(4,875)	0	0	100.00% \ 100.00%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	07/29/2022	Maturity	0	183,450	3.59 / 2.85	0	0	915	(1,056)	0		0	19,718	0	915	0	0	100.00% \ 100.00%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	10/30/2022	Maturity	0	183,450	3.59 / 2.85	183,450	0	183,450	5,470	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	10/31/2022	Maturity	0	0	3.59 / 2.85	(183,450)	0	(172,703)	(4,572)	0		0	19,718	0	10,748	0	0	100.00% \ 100.00%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	01/30/2022	Maturity	0	29,352	3.59 / 2.85	29,352	0	29,352	85	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	01/31/2022	Maturity	0	0	3.59 / 2.85	(29,352)	0	(32,200)	(82)	0		0	3,155	0	(2,848)	0	0	100.00% \ 100.00%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	04/29/2022	Maturity	0	29,352	3.59 / 2.85	0	0	(780)	(218)	0		0	3,155	0	(780)	0	0	100.00% \ 100.00%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	07/29/2022	Maturity	0	29,352	3.59 / 2.85	0	0	146	(169)	0		0	3,155	0	146	0	0	100.00% \ 100.00%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	10/30/2022	Maturity	0	29,352	3.59 / 2.85	29,352	0	29,352	875	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2026	10/31/2022	Maturity	0	0	3.59 / 2.85	(29,352)	0	(27,632)	(732)	0		0	3,155	0	1,720	0	0	100.00% \ 100.00%
Currency Swap - 115736PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/08/2016	12/20/2024	12/20/2022	Maturity	0	472,582	5.95 / 3.5	0	0	(1,448)	11,085	0		0	34,084	0	(1,448)	0	0	99.98% \ 100.00%
Currency Swap - 115737PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/08/2016	12/20/2024	12/20/2022	Maturity	0	315,055	5.95 / 3.5	0	0	(965)	7,390	0		0	22,722	0	(965)	0	0	99.99% \ 100.00%
Currency Swap - 116024PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/13/2016	01/05/2022	01/05/2022	Maturity	0	43,761,223	3.96 / 3.46	0	0	(1,431,772)	1,394	0		0	1,675,062	0	(1,431,772)	0	0	100.00% \ 100.00%
Currency Swap - 116025PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/13/2016	01/05/2022	01/05/2022	Maturity	0	9,047,077	3.96 / 3.46	0	0	(296,001)	288	0		0	346,298	0	(296,001)	0	0	100.00% \ 100.00%
Currency Swap - 116026PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/13/2016	01/05/2022	01/05/2022	Maturity	0	10,481,121	3.96 / 3.46	0	0	(342,919)	334	0		0	401,189	0	(342,919)	0	0	100.00% \ 100.00%
Currency Swap - 116027PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/13/2016	01/05/2022	01/05/2022	Maturity	0	15,900,000	3.96 / 3.46	0	0	(520,213)	507	0		0	608,609	0	(520,213)	0	0	100.00% \ 100.00%
Currency Swap - 116028PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/13/2016	01/05/2022	01/05/2022	Maturity	0	25,986,071	3.96 / 3.46	0	0	(850,208)	828	0		0	994,677	0	(850,208)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 116796PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/28/2017	03/02/2027	02/07/2022	Sale	0	12,030,863	3.94 / 2.54	0	0	(474,139)	11,430	0		0	1,073,441	0	(474,139)	0	0	100.00% \ 100.00%
Currency Swap - 117266PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/03/2017	09/30/2024	08/26/2022	Sale	0	3,315,268	4.25 / 2.83	0	0	280,418	28,967	0		0	273,578	0	280,418	0	0	100.00% \ 100.00%
Currency Swap - 117267PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/03/2017	09/30/2024	08/26/2022	Sale	0	804,932	4.25 / 2.83	0	0	68,084	7,033	0		0	66,424	0	68,084	0	0	100.00% \ 100.00%
Currency Swap - 117268PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/03/2017	09/30/2024	08/26/2022	Sale	0	429,934	4.25 / 2.83	0	0	36,365	3,756	0		0	35,478	0	36,365	0	0	100.00% \ 100.00%
Currency Swap - 117269PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/03/2017	09/30/2024	08/26/2022	Sale	0	828,817	4.25 / 2.83	0	0	70,104	7,242	0		0	68,395	0	70,104	0	0	100.00% \ 100.00%
Currency Swap - 117910PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2022	Maturity	0	124,057	3.73 / 1.65	0	0	8,642	1,161	0		0	2,018	0	8,642	0	0	99.98% \ 100.00%
Currency Swap - 117911PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2022	Maturity	0	464,286	3.73 / 1.65	0	0	32,342	4,347	0		0	7,551	0	32,342	0	0	99.98% \ 100.00%
Currency Swap - 117912PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2022	Maturity	0	10,000,000	3.73 / 1.65	0	0	696,604	93,620	0		0	162,645	0	696,604	0	0	99.98% \ 100.00%
Currency Swap - 117913PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2022	Maturity	0	557,143	3.73 / 1.65	0	0	38,811	5,216	0		0	9,062	0	38,811	0	0	99.98% \ 100.00%
Currency Swap - 117915PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2022	Maturity	0	3,468,571	3.73 / 1.65	0	0	241,622	32,473	0		0	56,415	0	241,622	0	0	99.98% \ 100.00%
Currency Swap - 117916PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2022	Maturity	0	3,190,714	3.73 / 1.65	0	0	222,266	29,872	0		0	51,895	0	222,266	0	0	99.98% \ 100.00%
Currency Swap - 118113PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/07/2017	06/27/2027	03/21/2022	Sale	0	7,190,941	3.89 / 1.96	0	0	44,017	31,195	0		0	68,303	0	44,017	0	0	100.00% \ 100.00%
Currency Swap - 118650PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/05/2017	07/25/2024	07/25/2022	Maturity	0	2,299,791	5.28 / 3	0	0	225,818	29,709	0		0	8,525	0	225,818	0	0	99.89% \ 100.00%
Currency Swap - 118651PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/05/2017	07/25/2024	07/25/2022	Maturity	0	1,034,608	5.28 / 3	0	0	101,589	13,365	0		0	3,835	0	101,589	0	0	99.89% \ 100.00%
Currency Swap - 118652PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/05/2017	07/25/2024	07/25/2022	Maturity	0	2,423,030	5.28 / 3	0	0	237,919	31,301	0		0	8,982	0	237,919	0	0	99.89% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/05/2022	Maturity	0	55,087	3.28 / 3.3	0	0	822	2	0		0	(530)	0	822	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/05/2022	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	171	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/07/2022	Maturity	0	0	3.28 / 3.3	(55,087)	0	(54,344)	(180)	0		0	(530)	0	743	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/05/2022	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	321	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/07/2022	Maturity	0	0	3.28 / 3.3	(55,087)	0	(53,963)	(317)	0		0	(530)	0	1,124	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/05/2022	Maturity	0	55,087	3.28 / 3.3	0	0	(317)	13	0		0	(530)	0	(317)	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/05/2022	Maturity	0	55,087	3.28 / 3.3	0	0	1,322	13	0		0	(530)	0	1,322	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/05/2022	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	773	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/06/2022	Maturity	0	0	3.28 / 3.3	(55,087)	0	(54,924)	(765)	0		0	(530)	0	162	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/05/2022	Maturity	0	55,087	3.28 / 3.3	0	0	2,265	15	0		0	(530)	0	2,265	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	08/05/2022	Maturity	0	55,087	3.28 / 3.3	0	0	1,771	18	0		0	(530)	0	1,771	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/05/2022	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	1,225	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/06/2022	Maturity	0	0	3.28 / 3.3	(55,087)	0	(52,490)	(1,211)	0		0	(530)	0	2,597	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/05/2022	Maturity	0	55,087	3.28 / 3.3	0	0	4,744	27	0		0	(530)	0	4,744	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/05/2022	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	1,526	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/07/2022	Maturity	0	0	3.28 / 3.3	(55,087)	0	(51,079)	(1,499)	0		0	(530)	0	4,008	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/05/2022	Maturity	0	55,087	3.28 / 3.3	0	0	4,110	48	0		0	(530)	0	4,110	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/05/2022	Maturity	0	65,761	3.28 / 3.3	0	0	981	3	0		0	(633)	0	981	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/05/2022	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	204	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/07/2022	Maturity	0	0	3.28 / 3.3	(65,761)	0	(64,874)	(214)	0		0	(633)	0	887	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/05/2022	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	383	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/07/2022	Maturity	0	0	3.28 / 3.3	(65,761)	0	(64,420)	(379)	0		0	(633)	0	1,341	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/05/2022	Maturity	0	65,761	3.28 / 3.3	0	0	(378)	16	0		0	(633)	0	(378)	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/05/2022	Maturity	0	65,761	3.28 / 3.3	0	0	1,578	16	0		0	(633)	0	1,578	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/05/2022	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	923	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/06/2022	Maturity	0	0	3.28 / 3.3	(65,761)	0	(65,567)	(913)	0		0	(633)	0	194	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/05/2022	Maturity	0	65,761	3.28 / 3.3	0	0	2,704	18	0		0	(633)	0	2,704	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	08/05/2022	Maturity	0	65,761	3.28 / 3.3	0	0	2,114	21	0		0	(633)	0	2,114	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/05/2022	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	1,462	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/06/2022	Maturity	0	0	3.28 / 3.3	(65,761)	0	(62,661)	(1,445)	0		0	(633)	0	3,100	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/05/2022	Maturity	0	65,761	3.28 / 3.3	0	0	5,664	32	0		0	(633)	0	5,664	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/05/2022	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	1,821	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/07/2022	Maturity	0	0	3.28 / 3.3	(65,761)	0	(60,977)	(1,789)	0		0	(633)	0	4,784	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/05/2022	Maturity	0	65,761	3.28 / 3.3	0	0	4,906	58	0		0	(633)	0	4,906	0	0	100.00% \ 100.00%
Currency Swap - 119490PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/12/2017	09/14/2027	02/17/2022	Sale	0	13,131,612	4.29 / 2.34	0	0	873,195	34,179	0		0	(624,686)	0	873,195	0	0	99.97% \ 99.94%
Currency Swap - 120220PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/03/2017	11/21/2022	11/21/2022	Maturity	0	3,081,249	5.46 / 2.94	0	0	363,928	74,025	0		0	(63,684)	0	363,928	0	0	100.00% \ 100.00%
Currency Swap - 120221PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/03/2017	11/21/2022	11/21/2022	Maturity	0	10,408,619	5.46 / 2.94	0	0	1,229,368	250,059	0		0	(215,128)	0	1,229,368	0	0	100.00% \ 100.00%
Currency Swap - 120249PR - Receive: Fixed USD Pay: Fixed EUR	T38288AA9 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/08/2017	01/24/2028	02/14/2022	Sale	0	39,143,250	4.615 / 2.36	0	0	1,880,088	110,910	0		0	(762,750)	0	1,880,088	0	0	99.00% \ 100.00%
Currency Swap - 120250PR - Receive: Fixed USD Pay: Fixed EUR	T38288AA9 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/08/2017	01/24/2028	02/14/2022	Sale	0	18,846,750	4.615 / 2.36	0	0	905,228	53,401	0		0	(367,250)	0	905,228	0	0	99.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	03/31/2022	Maturity	0	421,233	3.79 / 3.67	0	0	(11,719)	62	0		0	6,886	0	(11,719)	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	06/30/2022	Maturity	0	1,304,210	3.79 / 3.67	0	0	6,218	252	0		0	21,321	0	6,218	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2022	Maturity	0	1,345,009	3.79 / 3.67	0	0	88,343	722	0		0	21,988	0	88,343	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	03/31/2022	Maturity	0	124,003	3.79 / 3.67	0	0	(3,450)	18	0		0	2,027	0	(3,450)	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	06/30/2022	Maturity	0	383,936	3.79 / 3.67	0	0	1,830	74	0		0	6,277	0	1,830	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2022	Maturity	0	395,946	3.79 / 3.67	0	0	26,006	213	0		0	6,473	0	26,006	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	03/31/2022	Maturity	0	100,039	3.79 / 3.67	0	0	(2,783)	15	0		0	1,635	0	(2,783)	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	06/30/2022	Maturity	0	309,739	3.79 / 3.67	0	0	1,477	60	0		0	5,064	0	1,477	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2022	Maturity	0	319,429	3.79 / 3.67	0	0	20,981	171	0		0	5,222	0	20,981	0	0	100.00% \ 100.00%
Currency Swap - 121272PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/27/2017	12/20/2024	02/17/2022	Sale	0	34,922,123	4.1975 / 1.84	0	0	2,231,654	107,424	0		0	(1,549,486)	0	2,231,654	0	0	100.00% \ 100.00%
Currency Swap - 121290PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/27/2017	12/20/2024	02/08/2022	Sale	0	12,280,635	3.79 / 2.47	0	0	307,637	15,612	0		0	123,173	0	307,637	0	0	100.00% \ 100.00%
Currency Swap - 121623PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/19/2018	01/19/2028	03/01/2022	Sale	0	24,030,000	3.625 / 4.23	0	0	2,591,740	(11,904)	0		0	(2,218,500)	0	2,591,740	0	0	100.00% \ 100.00%
Currency Swap - 122638PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/26/2018	03/28/2028	02/08/2022	Sale	0	20,455,200	4.48 / 3.14	0	0	2,257,233	(9,912)	0		0	(951,120)	0	2,257,233	0	0	100.00% \ 100.00%
Currency Swap - 123279PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/21/2018	05/25/2028	11/25/2022	Maturity	0	3,949,583	4.25 / 2.67	0	0	392,900	59,981	0		0	33,673	0	392,900	0	0	99.99% \ 100.00%
Currency Swap - 123733PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/02/2018	07/05/2028	02/16/2022	Sale	0	10,407,355	4.29 / 1.83	0	0	738,949	31,610	0		0	(202,799)	0	738,949	0	0	100.00% \ 100.00%
Currency Swap - 124002PR - Receive: Fixed USD Pay: Fixed EUR	750000248 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2018	09/14/2027	02/15/2022	Sale	0	4,400,282	4.95 / 2.33	0	0	389,621	14,306	0		0	(126,281)	0	389,621	0	0	100.00% \ 100.00%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2022	Maturity	0	798,407	6.89 / 3.9	0	0	110,628	17,812	0		0	(17,242)	0	110,628	0	0	99.99% \ 100.00%
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2022	Maturity	0	570,397	6.89 / 3.9	0	0	79,035	12,725	0		0	(12,318)	0	79,035	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/02/2018	09/19/2028	09/19/2022	Maturity	0	651,813	6.89 / 3.9	0	0	90,316	14,542	0		0	(14,076)	0	90,316	0	0	99.99% \ 100.00%
Currency Swap - 124157PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/07/2018	09/20/2028	09/20/2022	Maturity	0	1,695,522	6.68 / 3.7	0	0	233,409	37,656	0		0	(31,892)	0	233,409	0	0	99.99% \ 100.00%
Currency Swap - 124866PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/05/2018	10/14/2025	10/11/2022	Maturity	0	1,213,759	6.67 / 4.95	0	0	184,640	16,963	0		0	43,584	0	184,640	0	0	99.99% \ 100.00%
Currency Swap - 124867PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/05/2018	10/14/2025	10/11/2022	Maturity	0	393,352	6.67 / 4.95	0	0	59,838	5,497	0		0	14,125	0	59,838	0	0	99.99% \ 100.00%
Currency Swap - 124868PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/05/2018	10/14/2025	10/11/2022	Maturity	0	528,194	6.67 / 4.95	0	0	80,350	7,382	0		0	18,967	0	80,350	0	0	99.99% \ 100.00%
Currency Swap - 124906PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/05/2018	10/14/2025	10/11/2022	Maturity	0	1,543,033	6.67 / 4.95	0	0	234,730	21,565	0		0	55,408	0	234,730	0	0	99.99% \ 100.00%
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/06/2018	12/12/2028	12/12/2022	Maturity	0	2,797,614	5.93 / 3.1	0	0	214,002	79,567	0		0	(5,157)	0	214,002	0	0	100.00% \ 100.00%
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/06/2018	12/12/2028	12/12/2022	Maturity	0	126,589	5.93 / 3.1	0	0	9,683	3,600	0		0	(233)	0	9,683	0	0	100.00% \ 100.00%
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/06/2018	12/12/2028	12/12/2022	Maturity	0	582,309	5.93 / 3.1	0	0	44,543	16,561	0		0	(1,073)	0	44,543	0	0	100.00% \ 100.00%
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/06/2018	12/12/2028	12/12/2022	Maturity	0	1,189,936	5.93 / 3.1	0	0	91,023	33,843	0		0	(2,193)	0	91,023	0	0	100.00% \ 100.00%
Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/06/2018	12/12/2028	12/12/2022	Maturity	0	1,632,997	5.93 / 3.1	0	0	124,915	46,444	0		0	(3,010)	0	124,915	0	0	100.00% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2019	07/25/2024	01/31/2022	Maturity	0	348,067	6.36 / 5.4	0	0	(19,290)	151	0		0	22,795	0	(19,290)	0	0	99.99% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2019	07/25/2024	05/03/2022	Maturity	0	348,067	6.36 / 5.4	0	0	5,504	726	0		0	22,795	0	5,504	0	0	99.99% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2019	07/25/2024	08/01/2022	Maturity	0	348,067	6.36 / 5.4	0	0	11,774	1,620	0		0	22,795	0	11,774	0	0	99.99% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2019	07/25/2024	10/31/2022	Maturity	0	348,067	6.36 / 5.4	0	0	32,816	2,656	0		0	22,795	0	32,816	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2019	07/25/2024	01/31/2022	Maturity	0	287,533	6.36 / 5.4	0	0	(15,935)	124	0		0	18,830	0	(15,935)	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2019	07/25/2024	05/03/2022	Maturity	0	287,533	6.36 / 5.4	0	0	4,546	600	0		0	18,830	0	4,546	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2019	07/25/2024	08/01/2022	Maturity	0	287,533	6.36 / 5.4	0	0	9,726	1,338	0		0	18,830	0	9,726	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2019	07/25/2024	10/31/2022	Maturity	0	287,533	6.36 / 5.4	0	0	27,109	2,194	0		0	18,830	0	27,109	0	0	99.99% \ 100.00%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/10/2019	06/30/2042	06/30/2022	Maturity	0	56,791	3.3675 / 3.365	0	0	(962)	(28)	0		0	2,187	0	(962)	0	0	99.95% \ 99.99%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/10/2019	06/30/2042	06/30/2022	Maturity	0	236,959	3.3675 / 3.365	0	0	(4,014)	(116)	0		0	9,126	0	(4,014)	0	0	99.95% \ 99.99%
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/10/2019	06/30/2042	06/30/2022	Maturity	0	570,826	3.3675 / 3.365	0	0	(9,669)	(279)	0		0	21,985	0	(9,669)	0	0	99.95% \ 99.99%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/05/2018	06/30/2042	06/30/2022	Maturity	0	23,841	4.397 / 4.115	5	0	(265)	18	0		0	777	(5)	(265)	0	0	99.99% \ 100.00%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/05/2018	06/30/2042	12/30/2022	Maturity	0	14,822	4.397 / 4.115	3	0	554	28	0		0	483	(3)	554	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 130376PR - Receive: Fixed USD Pay: Fixed EUR	786455B#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/16/2019	10/29/2026	02/22/2022	Sale	0	1,580,040	3.345 / 1.26	0	0	(12,233)	4,534	0		0	46,043	0	(12,233)	0	0	100.00% \ 100.00%
Currency Swap - 130399PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/16/2019	08/15/2029	08/15/2022	Maturity	0	762,248	2.8705 / 2.547	0	0	(34,941)	949	0		0	61,218	0	(34,941)	0	0	99.94% \ 100.00%
Currency Swap - 130400PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/16/2019	08/15/2029	08/15/2022	Maturity	0	4,292,125	2.8705 / 2.547	0	0	(196,749)	5,345	0		0	344,709	0	(196,749)	0	0	99.94% \ 100.00%
Currency Swap - 130603PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/29/2019	07/31/2025	09/27/2021	Sale	0	2,879,455	6.365 / 6.39	0	0	(10,008)	388	0		0	(22,469)	0	(10,008)	0	0	99.95% \ 99.99%
Currency Swap - 130603PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/27/2021	07/31/2025	03/29/2022	Sale	0	2,879,455	6.365 / 6.39	0	0	(14,212)	0	0		0	19,830	0	(14,212)	0	0	99.95% \ 99.99%
Currency Swap - 130604PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/29/2019	07/31/2025	09/27/2021	Sale	0	2,879,455	6.365 / 6.39	0	0	(10,008)	388	0		0	(22,469)	0	(10,008)	0	0	99.95% \ 99.99%
Currency Swap - 130604PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/27/2021	07/31/2025	03/29/2022	Sale	0	2,879,455	6.365 / 6.39	0	0	(14,212)	0	0		0	19,830	0	(14,212)	0	0	99.95% \ 99.99%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIPG Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/19/2019	02/15/2042	02/15/2022	Maturity	0	7,411	3.912 / 4.166	0	0	(293)	(5)	0		0	372	0	(293)	0	0	100.00% \ 100.00%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIPG Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/19/2019	02/15/2042	05/15/2022	Maturity	0	5,549	3.912 / 4.166	0	0	(136)	(8)	0		0	278	0	(136)	0	0	100.00% \ 100.00%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIPG Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/19/2019	02/15/2042	08/15/2022	Maturity	0	6,505	3.912 / 4.166	0	0	(178)	(16)	0		0	326	0	(178)	0	0	100.00% \ 100.00%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIPG Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/19/2019	02/15/2042	11/15/2022	Maturity	0	5,758	3.912 / 4.166	0	0	13	(20)	0		0	289	0	13	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIPG Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/19/2019	02/15/2042	02/15/2022	Maturity	0	7,411	3.912 / 4.166	0	0	(293)	(5)	0		0	372	0	(293)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIPG Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/19/2019	02/15/2042	05/15/2022	Maturity	0	5,549	3.912 / 4.166	0	0	(136)	(8)	0		0	278	0	(136)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIPG Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/19/2019	02/15/2042	08/15/2022	Maturity	0	6,505	3.912 / 4.166	0	0	(178)	(16)	0		0	326	0	(178)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIPG Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/19/2019	02/15/2042	11/15/2022	Maturity	0	5,758	3.912 / 4.166	0	0	13	(20)	0		0	289	0	13	0	0	100.00% \ 100.00%
Currency Swap - 131563PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/19/2019	12/23/2029	07/21/2022	Sale	0	7,522,650	3.56 / 3.4	0	0	570,016	3,286	0		0	438,548	0	570,016	0	0	100.00% \ 100.00%
Currency Swap - 131564PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/19/2019	12/23/2029	07/21/2022	Sale	0	3,709,800	3.56 / 3.4	0	0	281,104	1,621	0		0	216,270	0	281,104	0	0	100.00% \ 100.00%
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/19/2020	12/31/2037	06/30/2022	Maturity	0	183,814	3.745 / 2.948	0	0	11,460	605	0		0	8,409	0	11,460	0	0	99.99% \ 100.00%
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/19/2020	12/31/2037	06/30/2022	Maturity	0	1,079,452	3.745 / 2.948	0	0	67,299	3,554	0		0	49,380	0	67,299	0	0	99.99% \ 100.00%
Currency Swap - 132625PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/03/2020	03/28/2028	02/01/2022	Sale	0	2,767,176	3.49 / 3	0	0	(121,655)	(5,150)	0		0	158,436	0	(121,655)	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/20/2017	03/22/2032	01/25/2022	Maturity	0	68,076	4.95 / 3.47	0	0	(6,139)	48	0		0	6,470	0	(6,139)	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/20/2017	03/22/2032	04/25/2022	Maturity	0	68,076	4.95 / 3.47	0	0	(1,896)	255	0		0	6,470	0	(1,896)	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/20/2017	03/22/2032	07/25/2022	Maturity	0	81,692	4.95 / 3.47	0	0	2,140	591	0		0	7,764	0	2,140	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/20/2017	03/22/2032	09/07/2022	Sale	0	7,656,335	4.95 / 3.47	0	0	1,233,907	68,997	0		0	727,627	0	1,233,907	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2022	Maturity	0	115,524	4.95 / 3.47	0	0	(10,419)	81	0		0	10,979	0	(10,419)	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2022	Maturity	0	115,524	4.95 / 3.47	0	0	(3,219)	433	0		0	10,979	0	(3,219)	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2022	Maturity	0	138,628	4.95 / 3.47	0	0	3,631	1,002	0		0	13,175	0	3,631	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	09/07/2022	Sale	0	12,992,568	4.95 / 3.47	0	0	2,093,903	117,086	0		0	1,234,761	0	2,093,903	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2022	Maturity	0	66,426	4.95 / 3.47	0	0	(5,991)	47	0		0	6,313	0	(5,991)	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2022	Maturity	0	66,426	4.95 / 3.47	0	0	(1,850)	249	0		0	6,313	0	(1,850)	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2022	Maturity	0	79,711	4.95 / 3.47	0	0	2,088	576	0		0	7,575	0	2,088	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	09/07/2022	Sale	0	7,470,727	4.95 / 3.47	0	0	1,203,994	67,325	0		0	709,988	0	1,203,994	0	0	100.00% \ 100.00%
Currency Swap - 137661PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AA7 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	12/11/2032	07/07/2022	Sale	0	1,000,472	3.555 / 2.15	0	0	5,343	7,967	0		0	(41,813)	0	5,343	0	0	100.00% \ 100.00%
Currency Swap - 137664PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AB5 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	12/11/2032	07/07/2022	Sale	0	19,219,039	3.555 / 2.15	0	0	102,637	153,042	0		0	(803,222)	0	102,637	0	0	100.00% \ 100.00%
Currency Swap - 137666PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AB5 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	12/11/2032	07/07/2022	Sale	0	8,008,526	3.555 / 2.15	0	0	42,768	63,772	0		0	(334,701)	0	42,768	0	0	100.00% \ 100.00%
Currency Swap - 141586PR - Receive: Fixed USD Pay: Fixed EUR	786455D*3 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2021	06/22/2028	02/16/2022	Sale	0	19,057,710	2.525 / .93	0	0	1,093,152	39,280	0		0	(1,027,404)	0	1,093,152	0	0	100.00% \ 100.00%
Currency Swap - 141631CM - Receive: Fixed USD Pay: Fixed EUR	BCC3053L3 - ARES CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/22/2021	10/15/2022	01/27/2022	Sale	0	16,388,190	2.815 / 1.95	0	0	1,168,104	12,905	0		0	(865,410)	0	1,168,104	0	0	100.00% \ 100.00%
Currency Swap - 141632CMD - Receive: Fixed USD Pay: Fixed EUR	BCC3053L3 - ARES CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/22/2021	10/15/2022	03/22/2022	Sale	0	4,022,010	2.815 / 1.95	0	0	0	(26,850)	0		0	(212,390)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 142184CMD - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/27/2021	12/22/2022	03/22/2022	Sale	0	4,880,000	2.425 / 1.65	0	0	0	1,972	0		0	(331,200)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 142185CMD - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/27/2021	12/22/2022	03/22/2022	Sale	0	3,050,000	2.425 / 1.65	0	0	0	1,233	0		0	(207,000)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 142186CMD - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/27/2021	12/22/2022	03/22/2022	Sale	0	2,135,000	2.854 / 2.1	0	0	0	864	0		0	(144,900)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 142187CMD - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/27/2021	12/22/2022	03/22/2022	Sale	0	1,220,000	2.854 / 2.1	0	0	0	494	0		0	(82,800)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 142236CMD - Receive: Fixed USD Pay: Fixed EUR	BCC30YM39 - BLACKROCK CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/02/2021	12/15/2022	03/22/2022	Sale	0	18,306,000	1.648 / .88	0	0	0	7,399	0		0	(1,248,000)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 142370PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/11/2021	06/15/2031	06/15/2022	Maturity	0	294,147	4.1875 / 2.75	0	0	41,530	2,191	0		0	(18,199)	0	41,530	0	0	99.99% \ 99.99%
Currency Swap - 142370PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/11/2021	06/15/2031	12/15/2022	Maturity	0	298,191	4.1875 / 2.75	0	0	36,198	4,943	0		0	(18,449)	0	36,198	0	0	99.99% \ 99.99%
Currency Swap - 142371PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/11/2021	06/15/2031	06/15/2022	Maturity	0	737,674	4.1875 / 2.75	0	0	104,152	5,494	0		0	(45,641)	0	104,152	0	0	99.99% \ 99.99%
Currency Swap - 142371PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/11/2021	06/15/2031	12/15/2022	Maturity	0	747,817	4.1875 / 2.75	0	0	90,778	12,397	0		0	(46,268)	0	90,778	0	0	99.99% \ 99.99%
Currency Swap - 142372PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/11/2021	06/15/2031	06/15/2022	Maturity	0	518,302	4.1875 / 2.75	0	0	73,179	3,860	0		0	(32,068)	0	73,179	0	0	99.99% \ 99.99%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 142372PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/11/2021	06/15/2031	12/15/2022	Maturity	0	525,428	4.1875 / 2.75	0	0	63,782	8,710	0		0	(32,509)	0	63,782	0	0	99.99% \ 99.99%
Currency Swap - 142373PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/11/2021	06/15/2031	06/15/2022	Maturity	0	1,896,370	4.1875 / 2.75	0	0	267,748	14,125	0		0	(117,330)	0	267,748	0	0	99.99% \ 99.99%
Currency Swap - 142373PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/11/2021	06/15/2031	12/15/2022	Maturity	0	1,922,445	4.1875 / 2.75	0	0	233,367	31,869	0		0	(118,944)	0	233,367	0	0	99.99% \ 99.99%
Currency Swap - 144668PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/04/2021	10/01/2031	07/27/2022	Sale	0	2,684,621	4.113 / 2.55	0	0	427,978	25,637	0		0	(106,115)	0	427,978	0	0	100.00% \ 99.58%
Currency Swap - 144683PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/04/2021	10/01/2031	07/27/2022	Sale	0	1,585,292	4.113 / 2.55	0	0	252,724	15,139	0		0	(62,662)	0	252,724	0	0	100.00% \ 99.56%
Currency Swap - 144691PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/04/2021	10/01/2031	07/27/2022	Sale	0	2,567,887	4.03 / 2.6	0	0	352,678	22,587	0		0	(101,501)	0	352,678	0	0	100.00% \ 99.52%
Currency Swap - 144692PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/04/2021	10/01/2031	07/27/2022	Sale	0	1,516,366	4.03 / 2.6	0	0	208,260	13,338	0		0	(59,937)	0	208,260	0	0	100.00% \ 99.52%
Currency Swap - 145578PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/19/2022	02/07/2022	Sale	0	4,285,343	3.542 / 3.45	0	0	714,128	3,008	0		0	(682,883)	0	714,128	0	0	100.00% \ 100.00%
Currency Swap - 146091PR - Receive: Fixed USD Pay: Fixed CAD	C41118#A1 - Great Lakes PllR LTD SUB BD SER 2	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	06/16/2023	03/09/2022	Sale	0	186	7.38 / 7.8	0	0	(16)	0	0		0	18	0	(16)	0	0	100.00% \ 100.00%
Currency Swap - 146807PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/03/2025	02/15/2022	Sale	0	431,608	5.19 / 3.93	0	0	75,127	1,018	0		0	(70,708)	0	75,127	0	0	100.00% \ 100.00%
Currency Swap - 146821PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/03/2025	02/15/2022	Sale	0	4,777,276	5.19 / 3.93	0	0	831,547	11,271	0		0	(782,630)	0	831,547	0	0	100.00% \ 100.00%
Currency Swap - 146875PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	09/02/2022	09/02/2022	Maturity	0	1,608,867	5.3275 / 4.7	0	0	338,559	11,922	0		0	(168,234)	0	338,559	0	0	100.00% \ 100.00%
Currency Swap - 146894PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	06/16/2023	06/16/2022	Maturity	0	819,940	3.49 / 3.77	0	0	0	703	0		0	(93,831)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 146894PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	06/16/2023	12/16/2022	Maturity	0	317,858	3.49 / 3.77	0	0	58,205	645	0		0	(36,374)	0	58,205	0	0	100.00% \ 100.00%
Currency Swap - 146918PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	12/23/2029	03/01/2022	Sale	0	24,113,700	3.56 / 3.4	0	0	224,454	6,399	0		0	1,405,755	0	224,454	0	0	100.00% \ 100.00%
Currency Swap - 146919PR - Receive: Fixed USD Pay: Fixed AUD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	12/23/2029	03/01/2022	Sale	0	12,262,950	3.56 / 3.4	0	0	114,146	3,254	0		0	714,893	0	114,146	0	0	100.00% \ 100.00%
Currency Swap - 146925PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	01/25/2022	Maturity	0	17,472	4.11 / 2.6	0	0	(256)	16	0		0	335	0	(256)	0	0	100.00% \ 100.00%
Currency Swap - 146925PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	02/07/2022	Sale	0	1,135,700	4.11 / 2.6	0	0	42,143	1,528	0		0	21,748	0	42,143	0	0	100.00% \ 100.00%
Currency Swap - 146927PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	01/25/2022	Maturity	0	34,529	4.11 / 2.6	0	0	(505)	32	0		0	661	0	(505)	0	0	100.00% \ 100.00%
Currency Swap - 146927PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	02/07/2022	Sale	0	2,244,360	4.11 / 2.6	0	0	83,283	3,019	0		0	42,979	0	83,283	0	0	100.00% \ 100.00%
Currency Swap - 146956PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	04/18/2028	02/03/2022	Sale	0	4,917,142	4.3155 / 2.77	0	0	(60,083)	5,985	0		0	227,719	0	(60,083)	0	0	100.00% \ 100.00%
Currency Swap - 146996PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	08/16/2024	02/03/2022	Sale	0	4,250,521	3.589 / 3.57	0	0	602,276	(159)	0		0	(578,655)	0	602,276	0	0	100.00% \ 100.00%
Currency Swap - 147001PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	02/16/2027	02/03/2022	Sale	0	14,359,943	5.29 / 4.03	0	0	(981,317)	16,083	0		0	1,434,945	0	(981,317)	0	0	100.00% \ 100.00%
Currency Swap - 147021PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/31/2010	09/02/2022	09/02/2022	Maturity	0	1,580,273	5.3275 / 4.7	0	0	332,542	11,711	0		0	(165,244)	0	332,542	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147039PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/27/2025	02/03/2022	Sale	0	3,110,506	4.195 / 2.67	0	0	37,788	3,882	0		0	104,316	0	37,788	0	0	100.00% \ 100.00%
Currency Swap - 147084PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	03/04/2026	03/04/2022	Maturity	0	594,914	3.51 / 1.78	0	0	7,026	1,668	0		0	17,336	0	7,026	0	0	99.99% \ 100.00%
Currency Swap - 147089PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	01/25/2022	Maturity	0	109,826	4.11 / 2.6	0	0	(1,607)	102	0		0	2,103	0	(1,607)	0	0	100.00% \ 100.00%
Currency Swap - 147089PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	02/07/2022	Sale	0	7,138,686	4.11 / 2.6	0	0	264,900	9,603	0		0	136,704	0	264,900	0	0	100.00% \ 100.00%
Currency Swap - 147099PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/07/2022	10/07/2022	Maturity	0	23,782,238	3.67 / 3.44	0	0	6,360,239	121,921	0		0	(2,587,441)	0	6,360,239	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	01/05/2022	Maturity	0	67,465	3.87 / 3.66	0	0	(3,349)	1	0		0	3,731	0	(3,349)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	02/05/2022	Maturity	0	67,465	3.87 / 3.66	67,465	0	67,465	247	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	02/07/2022	Maturity	0	0	3.87 / 3.66	(67,465)	0	(70,917)	(263)	0		0	3,731	0	(3,453)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	03/05/2022	Maturity	0	67,465	3.87 / 3.66	67,465	0	67,465	464	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	03/07/2022	Maturity	0	0	3.87 / 3.66	(67,465)	0	(70,420)	(462)	0		0	3,731	0	(2,956)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	04/05/2022	Maturity	0	67,465	3.87 / 3.66	0	0	(4,835)	15	0		0	3,731	0	(4,835)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	05/05/2022	Maturity	0	67,465	3.87 / 3.66	0	0	(2,698)	15	0		0	3,731	0	(2,698)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/05/2022	Maturity	0	67,465	3.87 / 3.66	67,465	0	67,465	1,117	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/06/2022	Maturity	0	0	3.87 / 3.66	(67,465)	0	(71,675)	(1,109)	0		0	3,731	0	(4,210)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/05/2022	Maturity	0	67,465	3.87 / 3.66	0	0	(1,466)	17	0		0	3,731	0	(1,466)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	08/05/2022	Maturity	0	67,465	3.87 / 3.66	0	0	(2,111)	20	0		0	3,731	0	(2,111)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/05/2022	Maturity	0	67,465	3.87 / 3.66	67,465	0	67,465	1,770	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/06/2022	Maturity	0	0	3.87 / 3.66	(67,465)	0	(68,498)	(1,755)	0		0	3,731	0	(1,033)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	10/05/2022	Maturity	0	67,465	3.87 / 3.66	0	0	1,769	33	0		0	3,731	0	1,769	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	11/05/2022	Maturity	0	67,465	3.87 / 3.66	67,465	0	67,465	2,205	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	11/07/2022	Maturity	0	0	3.87 / 3.66	(67,465)	0	(66,657)	(2,172)	0		0	3,731	0	808	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	12/05/2022	Maturity	0	67,465	3.87 / 3.66	0	0	941	64	0		0	3,731	0	941	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	01/05/2022	Maturity	0	9,625	3.87 / 3.66	0	0	(478)	0	0		0	532	0	(478)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	02/05/2022	Maturity	0	9,625	3.87 / 3.66	9,625	0	9,625	35	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	02/07/2022	Maturity	0	0	3.87 / 3.66	(9,625)	0	(10,117)	(37)	0		0	532	0	(493)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	03/05/2022	Maturity	0	9,625	3.87 / 3.66	9,625	0	9,625	66	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	03/07/2022	Maturity	0	0	3.87 / 3.66	(9,625)	0	(10,046)	(66)	0		0	532	0	(422)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	04/05/2022	Maturity	0	9,625	3.87 / 3.66	0	0	(690)	2	0		0	532	0	(690)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	05/05/2022	Maturity	0	9,625	3.87 / 3.66	0	0	(385)	2	0		0	532	0	(385)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	06/05/2022	Maturity	0	9,625	3.87 / 3.66	9,625	0	9,625	159	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	06/06/2022	Maturity	0	0	3.87 / 3.66	(9,625)	0	(10,225)	(158)	0		0	532	0	(601)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	07/05/2022	Maturity	0	9,625	3.87 / 3.66	0	0	(209)	2	0		0	532	0	(209)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	08/05/2022	Maturity	0	9,625	3.87 / 3.66	0	0	(301)	3	0		0	532	0	(301)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	09/05/2022	Maturity	0	9,625	3.87 / 3.66	9,625	0	9,625	252	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	09/06/2022	Maturity	0	0	3.87 / 3.66	(9,625)	0	(9,772)	(250)	0		0	532	0	(147)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	10/05/2022	Maturity	0	9,625	3.87 / 3.66	0	0	252	5	0		0	532	0	252	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	11/05/2022	Maturity	0	9,625	3.87 / 3.66	9,625	0	9,625	315	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	11/07/2022	Maturity	0	0	3.87 / 3.66	(9,625)	0	(9,509)	(310)	0		0	532	0	115	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	12/05/2022	Maturity	0	9,625	3.87 / 3.66	0	0	134	9	0		0	532	0	134	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	01/05/2022	Maturity	0	8,252	3.87 / 3.66	0	0	(410)	0	0		0	456	0	(410)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	02/05/2022	Maturity	0	8,252	3.87 / 3.66	8,252	0	8,252	30	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	02/07/2022	Maturity	0	0	3.87 / 3.66	(8,252)	0	(8,674)	(32)	0		0	456	0	(422)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	03/05/2022	Maturity	0	8,252	3.87 / 3.66	8,252	0	8,252	57	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	03/07/2022	Maturity	0	0	3.87 / 3.66	(8,252)	0	(8,614)	(56)	0		0	456	0	(362)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	04/05/2022	Maturity	0	8,252	3.87 / 3.66	0	0	(591)	2	0		0	456	0	(591)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	05/05/2022	Maturity	0	8,252	3.87 / 3.66	0	0	(330)	2	0		0	456	0	(330)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	06/05/2022	Maturity	0	8,252	3.87 / 3.66	8,252	0	8,252	137	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2015	12/05/2025	06/06/2022	Maturity	0	0	3.87 / 3.66	(8,252)	0	(8,767)	(136)	0		0	456	0	(515)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/05/2022	Maturity	0	8,252	3.87 / 3.66	0	0	(179)	2	0		0	456	0	(179)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	08/05/2022	Maturity	0	8,252	3.87 / 3.66	0	0	(258)	2	0		0	456	0	(258)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/05/2022	Maturity	0	8,252	3.87 / 3.66	8,252	0	8,252	216	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/06/2022	Maturity	0	0	3.87 / 3.66	(8,252)	0	(8,378)	(215)	0		0	456	0	(126)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	10/05/2022	Maturity	0	8,252	3.87 / 3.66	0	0	216	4	0		0	456	0	216	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	11/05/2022	Maturity	0	8,252	3.87 / 3.66	8,252	0	8,252	270	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	11/07/2022	Maturity	0	0	3.87 / 3.66	(8,252)	0	(8,153)	(266)	0		0	456	0	99	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	12/05/2022	Maturity	0	8,252	3.87 / 3.66	0	0	115	8	0		0	456	0	115	0	0	100.00% \ 100.00%
Currency Swap - 147135PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2022	Maturity	0	161,625	4.089 / 3.17	0	0	(6,931)	74	0		0	7,681	0	(6,931)	0	0	100.00% \ 100.00%
Currency Swap - 147135PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	02/01/2022	Sale	0	12,768,375	4.089 / 3.17	0	0	(142,694)	6,304	0		0	606,819	0	(142,694)	0	0	100.00% \ 100.00%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2022	Maturity	0	68,225	4.089 / 3.17	0	0	(2,926)	31	0		0	3,242	0	(2,926)	0	0	99.92% \ 99.99%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/25/2022	Maturity	0	68,225	4.089 / 3.17	0	0	1,142	172	0		0	3,242	0	1,142	0	0	99.92% \ 99.99%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/25/2022	Maturity	0	68,225	4.089 / 3.17	0	0	4,670	340	0		0	3,242	0	4,670	0	0	99.92% \ 99.99%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/25/2022	Maturity	0	68,225	4.089 / 3.17	0	0	7,751	529	0		0	3,242	0	7,751	0	0	99.92% \ 99.99%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2022	Maturity	0	178,435	4.089 / 3.17	0	0	(7,652)	81	0		0	8,480	0	(7,652)	0	0	99.92% \ 99.99%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/25/2022	Maturity	0	178,435	4.089 / 3.17	0	0	2,988	451	0		0	8,480	0	2,988	0	0	99.92% \ 99.99%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/25/2022	Maturity	0	178,435	4.089 / 3.17	0	0	12,213	888	0		0	8,480	0	12,213	0	0	99.92% \ 99.99%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/25/2022	Maturity	0	178,435	4.089 / 3.17	0	0	20,272	1,384	0		0	8,480	0	20,272	0	0	99.92% \ 99.99%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2022	Maturity	0	115,458	4.089 / 3.17	0	0	(4,951)	53	0		0	5,487	0	(4,951)	0	0	99.92% \ 99.99%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/25/2022	Maturity	0	115,458	4.089 / 3.17	0	0	1,933	292	0		0	5,487	0	1,933	0	0	99.92% \ 99.99%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/25/2022	Maturity	0	115,458	4.089 / 3.17	0	0	7,903	575	0		0	5,487	0	7,903	0	0	99.92% \ 99.99%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/25/2022	Maturity	0	115,458	4.089 / 3.17	0	0	13,117	896	0		0	5,487	0	13,117	0	0	99.92% \ 99.99%
Currency Swap - 147149PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/21/2021	06/22/2026	01/25/2022	Maturity	0	61,552	3.48 / 3.1	0	0	5,032	22	0		0	(4,780)	0	5,032	0	0	100.00% \ 100.00%
Currency Swap - 147149PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/21/2021	06/22/2026	02/07/2022	Sale	0	10,956,219	3.48 / 3.1	0	0	980,299	5,441	0		0	(850,907)	0	980,299	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147151PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	06/16/2023	03/09/2022	Sale	0	4,108,773	4.86 / 4.96	0	0	553,090	3,994	0		0	(470,192)	0	553,090	0	0	100.00% \ 100.00%
Currency Swap - 147166PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	09/20/2028	09/20/2022	Maturity	0	1,489,563	6.68 / 3.7	0	0	205,056	33,082	0		0	(28,018)	0	205,056	0	0	99.99% \ 100.00%
Currency Swap - 147169PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	09/19/2028	09/19/2022	Maturity	0	324,211	6.89 / 3.9	0	0	44,923	7,233	0		0	(7,001)	0	44,923	0	0	99.99% \ 100.00%
Currency Swap - 147183PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	03/17/2023	03/17/2022	Sale	0	1,834,814	6.09 / 5.75	0	0	5,924	3,728	0		0	(132,647)	0	5,924	0	0	100.00% \ 100.00%
Currency Swap - 147187PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	03/17/2023	03/17/2022	Sale	0	143,083	6.09 / 5.75	0	0	462	291	0		0	(10,344)	0	462	0	0	100.00% \ 100.00%
Currency Swap - 147191PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	02/27/2027	02/22/2022	Sale	0	1,794,543	4.049 / 1.86	0	0	(63,516)	5,565	0		0	105,955	0	(63,516)	0	0	100.00% \ 100.00%
Currency Swap - 147195PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	02/27/2027	02/22/2022	Sale	0	6,067,041	4.049 / 1.86	0	0	(214,736)	18,814	0		0	358,214	0	(214,736)	0	0	100.00% \ 100.00%
Currency Swap - 147197PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	07/20/2028	03/09/2022	Sale	0	2,423,958	3.84 / 3.932	0	0	88,841	(487)	0		0	(21,397)	0	88,841	0	0	100.00% \ 100.00%
Currency Swap - 147207PR - Receive: Fixed USD Pay: Fixed EUR	D36888#AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	09/02/2026	09/02/2022	Maturity	0	430,520	4.48 / 2.57	0	0	46,613	3,788	0		0	4,862	0	46,613	0	0	100.00% \ 100.00%
Currency Swap - 147216PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	09/18/2027	03/01/2022	Sale	0	2,291,565	3.612 / 4.73	0	0	20,552	(3,790)	0		0	(61,797)	0	20,552	0	0	100.00% \ 100.00%
Currency Swap - 147219PR - Receive: Fixed USD Pay: Fixed CAD	14042#AA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	09/13/2026	03/09/2022	Sale	0	5,619,143	3.92 / 3.85	0	0	(52,885)	(594)	0		0	200,850	0	(52,885)	0	0	100.00% \ 100.00%
Currency Swap - 147247PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	01/25/2022	Maturity	0	62,330	4.089 / 3.17	0	0	(2,673)	28	0		0	2,962	0	(2,673)	0	0	100.00% \ 100.00%
Currency Swap - 147247PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	02/01/2022	Sale	0	4,924,049	4.089 / 3.17	0	0	(55,029)	2,431	0		0	234,016	0	(55,029)	0	0	100.00% \ 100.00%
Currency Swap - 147248PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	01/25/2022	Maturity	0	36,831	4.089 / 3.17	0	0	(1,579)	17	0		0	1,750	0	(1,579)	0	0	100.00% \ 100.00%
Currency Swap - 147248PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	02/01/2022	Sale	0	2,909,665	4.089 / 3.17	0	0	(32,517)	1,437	0		0	138,282	0	(32,517)	0	0	100.00% \ 100.00%
Currency Swap - 147249PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	01/25/2022	Maturity	0	96,328	4.089 / 3.17	0	0	(4,131)	44	0		0	4,578	0	(4,131)	0	0	100.00% \ 100.00%
Currency Swap - 147249PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	02/01/2022	Sale	0	7,609,894	4.089 / 3.17	0	0	(85,045)	3,757	0		0	361,661	0	(85,045)	0	0	100.00% \ 100.00%
Currency Swap - 147323PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/06/2021	03/28/2028	02/01/2022	Sale	0	13,229,131	3.645 / 3.4	0	0	73,727	498	0		0	(19,992)	0	73,727	0	0	100.00% \ 100.00%
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/07/2021	11/15/2042	12/15/2022	Maturity	0	17,938	3.19 / 3.64	0	0	1,406	(56)	0		0	(116)	0	1,406	0	0	99.98% \ 99.98%
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/07/2021	11/15/2042	12/15/2022	Maturity	0	21,226	3.19 / 3.64	0	0	1,664	(67)	0		0	(137)	0	1,664	0	0	99.98% \ 99.98%
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/07/2021	11/15/2042	12/15/2022	Maturity	0	129,508	3.19 / 3.64	0	0	10,152	(407)	0		0	(836)	0	10,152	0	0	99.98% \ 99.98%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/20/2016	06/22/2026	01/25/2022	Maturity	0	40,863	3.48 / 3.1	0	0	3,341	177	0		0	(3,174)	0	3,341	0	0	100.00% \ 100.00%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/20/2016	06/22/2026	04/25/2022	Maturity	0	40,863	3.48 / 3.1	0	0	5,486	246	0		0	(3,174)	0	5,486	0	0	100.00% \ 100.00%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/20/2016	06/22/2026	07/25/2022	Maturity	0	40,863	3.48 / 3.1	0	0	7,346	328	0		0	(3,174)	0	7,346	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2022	Maturity	0	40,863	3.48 / 3.1	0	0	8,971	422	0		0	(3,174)	0	8,971	0	0	100.00% \ 100.00%
Currency Swap - 148046PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/25/2022	Maturity	0	50,331	3.48 / 3.1	0	0	4,115	(122)	0		0	(3,909)	0	4,115	0	0	100.00% \ 100.00%
Currency Swap - 148046PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	02/07/2022	Sale	0	8,958,839	3.48 / 3.1	0	0	801,585	(20,510)	0		0	(695,782)	0	801,585	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/26/2021	Maturity	0	7,972	3.48 / 3.1	7,972	0	7,972	(50)	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/26/2021	Maturity	0	0	3.48 / 3.1	(7,972)	0	(7,504)	42	0		0	(618)	0	469	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2021	Maturity	0	7,972	3.48 / 3.1	0	0	497	(30)	0		0	(618)	0	497	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/25/2022	Maturity	0	7,972	3.48 / 3.1	0	0	652	(19)	0		0	(618)	0	652	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/25/2022	Maturity	0	7,972	3.48 / 3.1	0	0	1,070	(6)	0		0	(618)	0	1,070	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/25/2022	Maturity	0	7,972	3.48 / 3.1	0	0	1,433	10	0		0	(618)	0	1,433	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2022	Maturity	0	7,972	3.48 / 3.1	0	0	1,750	28	0		0	(618)	0	1,750	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/25/2021	06/22/2026	08/30/2022	Maturity	0	7,972	3.48 / 3.1	(7,972)	0	(7,972)	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/26/2021	06/22/2026	08/30/2022	Maturity	0	0	0 / 3.1	7,972	0	7,504	0	0		0	469	0	(469)	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/25/2021	06/22/2026	08/30/2022	Maturity	0	7,972	3.48 / 3.1	0	0	(497)	0	0		0	497	0	(497)	0	0	100.00% \ 100.00%
Currency Swap - 148049PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2022	Maturity	0	205,995	4.11 / 2.6	0	0	(3,015)	191	0		0	3,945	0	(3,015)	0	0	100.00% \ 100.00%
Currency Swap - 148049PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	02/07/2022	Sale	0	13,389,675	4.11 / 2.6	0	0	496,859	18,012	0		0	256,409	0	496,859	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2022	Maturity	0	34,413	4.11 / 2.6	0	0	(504)	32	0		0	659	0	(504)	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2022	Maturity	0	34,413	4.11 / 2.6	0	0	1,493	162	0		0	659	0	1,493	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2022	Maturity	0	34,413	4.11 / 2.6	0	0	3,224	302	0		0	659	0	3,224	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2022	Maturity	0	34,413	4.11 / 2.6	0	0	4,736	451	0		0	659	0	4,736	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2022	Maturity	0	63,958	4.11 / 2.6	0	0	(936)	59	0		0	1,225	0	(936)	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2022	Maturity	0	63,958	4.11 / 2.6	0	0	2,774	300	0		0	1,225	0	2,774	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2022	Maturity	0	63,958	4.11 / 2.6	0	0	5,992	561	0		0	1,225	0	5,992	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2022	Maturity	0	63,958	4.11 / 2.6	0	0	8,802	838	0		0	1,225	0	8,802	0	0	100.00% \ 100.00%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2022	Maturity	0	17,414	4.11 / 2.6	0	0	(255)	16	0		0	333	0	(255)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2022	Maturity	0	17,414	4.11 / 2.6	0	0	755	82	0		0	333	0	755	0	0	100.00% \ 100.00%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2022	Maturity	0	17,414	4.11 / 2.6	0	0	1,631	153	0		0	333	0	1,631	0	0	100.00% \ 100.00%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2022	Maturity	0	17,414	4.11 / 2.6	0	0	2,397	228	0		0	333	0	2,397	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2022	Maturity	0	109,459	4.11 / 2.6	0	0	(1,602)	102	0		0	2,096	0	(1,602)	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2022	Maturity	0	109,459	4.11 / 2.6	0	0	4,748	514	0		0	2,096	0	4,748	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2022	Maturity	0	109,459	4.11 / 2.6	0	0	10,254	960	0		0	2,096	0	10,254	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2022	Maturity	0	109,459	4.11 / 2.6	0	0	15,064	1,435	0		0	2,096	0	15,064	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2022	Maturity	0	158,649	4.11 / 2.6	0	0	(2,322)	147	0		0	3,038	0	(2,322)	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2022	Maturity	0	158,649	4.11 / 2.6	0	0	6,882	745	0		0	3,038	0	6,882	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2022	Maturity	0	158,649	4.11 / 2.6	0	0	14,862	1,392	0		0	3,038	0	14,862	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2022	Maturity	0	158,649	4.11 / 2.6	0	0	21,834	2,079	0		0	3,038	0	21,834	0	0	100.00% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2022	Maturity	0	1,414	4.657 / 4.38	0	0	(61)	0	0		0	69	0	(61)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2022	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	6	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/07/2022	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,477)	(6)	0		0	69	0	(63)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2022	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	12	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/07/2022	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,467)	(11)	0		0	69	0	(53)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2022	Maturity	0	1,414	4.657 / 4.38	0	0	(92)	1	0		0	69	0	(92)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2022	Maturity	0	1,414	4.657 / 4.38	0	0	(47)	1	0		0	69	0	(47)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2022	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	28	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/06/2022	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,493)	(28)	0		0	69	0	(79)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2022	Maturity	0	1,414	4.657 / 4.38	0	0	(22)	1	0		0	69	0	(22)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2022	Maturity	0	1,414	4.657 / 4.38	0	0	(35)	1	0		0	69	0	(35)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2022	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	45	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/06/2022	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,427)	(44)	0		0	69	0	(13)	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2022	Maturity	0	1,414	4.657 / 4.38	0	0	46	1	0		0	69	0	46	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2022	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	56	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/07/2022	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,389)	(54)	0		0	69	0	26	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2022	Maturity	0	1,414	4.657 / 4.38	0	0	29	2	0		0	69	0	29	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2022	Maturity	0	5,374	4.657 / 4.38	0	0	(231)	0	0		0	261	0	(231)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2022	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	24	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/07/2022	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,614)	(25)	0		0	261	0	(239)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2022	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	45	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/07/2022	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,574)	(43)	0		0	261	0	(200)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2022	Maturity	0	5,374	4.657 / 4.38	0	0	(349)	2	0		0	261	0	(349)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2022	Maturity	0	5,374	4.657 / 4.38	0	0	(180)	3	0		0	261	0	(180)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2022	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	107	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/06/2022	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,674)	(105)	0		0	261	0	(299)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2022	Maturity	0	5,374	4.657 / 4.38	0	0	(82)	3	0		0	261	0	(82)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2022	Maturity	0	5,374	4.657 / 4.38	0	0	(133)	4	0		0	261	0	(133)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2022	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	170	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/06/2022	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,422)	(166)	0		0	261	0	(48)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2022	Maturity	0	5,374	4.657 / 4.38	0	0	174	6	0		0	261	0	174	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2022	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	211	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/07/2022	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,276)	(205)	0		0	261	0	98	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2022	Maturity	0	5,374	4.657 / 4.38	0	0	108	9	0		0	261	0	108	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2022	Maturity	0	5,657	4.657 / 4.38	0	0	(243)	0	0		0	275	0	(243)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2022	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	25	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/07/2022	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,909)	(26)	0		0	275	0	(252)	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2022	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	47	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/07/2022	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,868)	(46)	0		0	275	0	(211)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2022	Maturity	0	5,657	4.657 / 4.38	0	0	(367)	3	0		0	275	0	(367)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2022	Maturity	0	5,657	4.657 / 4.38	0	0	(189)	3	0		0	275	0	(189)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2022	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	113	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/06/2022	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,972)	(110)	0		0	275	0	(315)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2022	Maturity	0	5,657	4.657 / 4.38	0	0	(87)	4	0		0	275	0	(87)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2022	Maturity	0	5,657	4.657 / 4.38	0	0	(140)	4	0		0	275	0	(140)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2022	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	179	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/06/2022	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,707)	(175)	0		0	275	0	(50)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2022	Maturity	0	5,657	4.657 / 4.38	0	0	183	6	0		0	275	0	183	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2022	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	222	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/07/2022	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,554)	(216)	0		0	275	0	103	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2022	Maturity	0	5,657	4.657 / 4.38	0	0	114	9	0		0	275	0	114	0	0	99.99% \ 100.00%
Currency Swap - 150131CMD - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/02/2022	03/29/2024	03/22/2022	Sale	0	24,879,800	3.435 / 1.75	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 150818CMD - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/23/2022	09/22/2023	03/22/2022	Sale	0	30,475,060	3.6625 / 1.8	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/03/2012	07/08/2024	07/06/2022	Maturity	0	561,302	4.61 / 4.21	0	0	107,160	2,581	0		0	(54,705)	0	107,160	0	0	100.00% \ 100.00%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												7	0	71,005,353	3,796,793	0	XXX	0	(36,632,760)	(7)	71,005,353	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												35,541,677	0	99,849,812	4,512,188	0	XXX	(1,937,930)	(36,632,760)	(52,369)	68,350,483	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap - 1107100CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/29/2015	10/01/2022	10/01/2022	Maturity	0	300,000,000	2.2771 / 1.748	0	0	0	(1,286,474)	0		2,924,086	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1109222CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/15/2015	10/19/2022	03/14/2022	Sale	0	14,000,000	.248 / 1.68	0	0	(37,078)	(42,177)	0		135,207	0	0	(37,078)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1109222CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/15/2015	10/19/2022	03/30/2022	Sale	0	11,900,000	.248 / 1.68	0	0	(17,756)	(43,424)	0		114,926	0	0	(17,756)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1110080CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/27/2015	10/29/2022	03/02/2022	Sale	0	45,000,000	.299 / 1.6875	0	0	(242,288)	(116,107)	0		450,695	0	0	(242,288)	0	0	PD (Duration)
Interest Rate Swap - 1114920CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/16/2015	12/18/2022	03/02/2022	Sale	0	650,000,000	.2136 / 1.9325	0	0	(4,780,199)	(1,959,072)	0		8,817,120	0	0	(4,780,199)	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 111528CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	12/31/2022	12/31/2022	Sale	0	125,000,000	1.91 / 3.6741	(229,163)	0	0	114,041	0		(1,742,889)	0	32,642	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111756CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/12/2016	01/14/2046	03/11/2022	Sale	0	4,000,000	.2384 / 2.485	0	0	(227,196)	(18,410)	0		577,046	0	0	(227,196)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112043CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	02/03/2022	Maturity	0	15,000,000	1.91 / .3027	0	0	0	23,530	0		(23,517)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112589CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	10/01/2022	10/01/2022	Maturity	0	300,000,000	1.748 / 3.7429	7,292,686	0	0	1,286,474	0		(2,071,781)	0	(852,305)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 115022CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	04/13/2022	Sale	0	90,000,000	1.9219 / .2391	0	0	(12,413,432)	442,488	0		(2,943,884)	0	0	(12,413,432)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 115040PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	04/13/2022	Sale	0	90,000,000	.2391 / 1.9219	0	0	12,413,432	(442,488)	0		2,943,884	0	0	12,413,432	0	0	LD (Liability Cashflow)
Interest Rate Swap - 115207CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2016	11/01/2046	08/16/2022	Sale	0	9,000,000	2.11 / 2.7823	0	0	(1,249,731)	70,929	0		(633,686)	0	0	(1,249,731)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116554CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/08/2017	02/10/2023	03/14/2022	Sale	0	100,000,000	.3663 / 2.0213	0	0	(526,046)	(365,721)	0		1,580,134	0	0	(526,046)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	03/10/2022	Sale	0	116,000,000	2.474 / .4639	0	0	2,851,023	506,102	0		(7,130,235)	0	0	2,851,023	0	0	LD (Liability Cashflow)
Interest Rate Swap - 117074CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2017	03/21/2022	03/14/2022	Sale	0	70,000,000	.2126 / 2.1015	0	0	(22,012)	(272,201)	0		294,122	0	0	(22,012)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 118259CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2017	02/23/2028	03/10/2022	Sale	0	116,000,000	.4639 / 2.476	0	0	(2,864,307)	(506,553)	0		7,144,011	0	0	(2,864,307)	0	0	PD (Duration)
Interest Rate Swap - 118821CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	07/21/2022	Maturity	0	325,000,000	1.903 / 2.7317	0	0	0	2,303,013	0		(2,820,251)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 118822CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	07/21/2022	Maturity	0	325,000,000	1.0983 / 1.904	0	0	0	(2,304,819)	0		2,822,055	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 119855CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2017	10/06/2024	07/07/2022	Sale	0	210,000,000	2.1547 / 2.3217	0	0	(4,934,546)	1,688,938	0		(5,906,132)	0	0	(4,934,546)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 119898CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2017	10/16/2024	03/14/2022	Sale	0	100,000,000	.2391 / 2.171	0	0	(361,358)	(403,289)	0		2,868,656	0	0	(361,358)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 120233CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/07/2017	11/09/2024	03/14/2022	Sale	0	170,000,000	.3624 / 2.191	0	0	(743,165)	(681,153)	0		5,020,718	0	0	(743,165)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 121103CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	02/24/2022	Maturity	0	236,500,000	2.0634 / .1759	(1,031,352)	0	0	680,664	0		(708,253)	0	33,630	0	0	0	PD (Duration)
Interest Rate Swap - 121104CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	02/24/2022	Maturity	0	313,500,000	2.0634 / .1759	(1,367,141)	0	0	902,275	0		(938,847)	0	44,579	0	0	0	PD (Duration)
Interest Rate Swap - 121187CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2017	12/22/2024	03/14/2022	Sale	0	50,000,000	.2143 / 2.38	0	0	(456,912)	(222,889)	0		1,782,817	0	0	(456,912)	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 121938CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/05/2018	02/07/2048	07/07/2022	Sale	0	100,000,000	2.915 / 1.3707	0	0	(2,392,410)	1,204,134	0		(24,890,213)	0	0	(2,392,410)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 123814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2018	07/16/2024	03/14/2022	Sale	0	80,000,000	.2413 / 2.914	0	0	(1,664,801)	(444,546)	0		3,696,827	0	0	(1,664,801)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 124455CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/12/2018	09/14/2022	09/14/2022	Maturity	0	50,000,000	.1.7447 / 2.9998	0	0	0	(708,749)	0		900,282	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125452PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/23/2018	05/31/2022	05/31/2022	Maturity	0	25,000,000	.5079 / 2.905	0	0	0	(261,076)	0		271,141	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125457PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2018	05/31/2022	05/31/2022	Maturity	0	36,000,000	.5079 / 2.9088	0	0	0	(376,509)	0		391,001	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126192PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/31/2018	01/03/2022	01/03/2022	Maturity	0	67,000,000	.1301 / 2.631	0	0	0	(13,963)	0		13,958	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126467PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/17/2019	01/22/2022	01/22/2022	Maturity	0	22,000,000	.1283 / 2.674	0	0	0	(35,782)	0		35,772	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126572CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2019	01/30/2022	01/30/2022	Maturity	0	3,500,000	.1286 / 2.686	0	0	0	(7,198)	0		7,196	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126623PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2019	02/04/2022	02/04/2022	Maturity	0	63,000,000	.145 / 2.582	0	0	0	(140,483)	0		140,441	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126832CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/14/2019	02/19/2022	02/19/2022	Maturity	0	30,000,000	.1575 / 2.5873	0	0	0	(103,133)	0		103,101	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127055PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/28/2019	03/04/2022	03/04/2022	Maturity	0	40,000,000	.1801 / 2.5835	0	0	0	(168,436)	0		168,386	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127091PR - Receive: Floating 1 Month Libor +127 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/07/2019	03/11/2022	03/11/2022	Maturity	0	15,000,000	.1.3927 / 3.73	0	0	0	(69,052)	0		68,494	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127484CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/02/2019	04/04/2022	04/04/2022	Maturity	0	8,000,000	.2144 / 2.3625	0	0	0	(44,451)	0		44,430	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127769CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2019	01/24/2022	01/24/2022	Maturity	0	22,000,000	.1239 / 2.4323	0	0	0	(32,446)	0		32,437	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127834PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	05/02/2022	Maturity	0	134,000,000	.3089 / 2.3215	0	0	0	(934,998)	0		937,161	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127842PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	05/02/2022	Maturity	0	17,000,000	.3089 / 2.3375	0	0	0	(119,541)	0		119,815	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128209CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/30/2019	03/03/2022	03/03/2022	Maturity	0	5,400,000	.1746 / 2.046	0	0	0	(17,430)	0		17,425	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128244PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/31/2019	06/04/2022	06/04/2022	Maturity	0	79,000,000	.5221 / 1.9376	0	0	0	(526,840)	0		561,199	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128313CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2019	06/10/2022	06/10/2022	Maturity	0	18,500,000	.703 / 1.846	0	0	0	(110,591)	0		126,676	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128484PR - Receive: Floating 3 Month Libor +152 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/19/2019	01/31/2022	01/31/2022	Maturity	0	15,000,000	.1.6956 / 3.42	0	0	0	(22,424)	0		21,553	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2019	07/11/2022	07/11/2022	Maturity	0	25,000,000	.9889 / 1.8695	0	0	0	(168,580)	0		204,826	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2019	08/02/2029	08/30/2022	Sale	0	75,000,000	.1.286 / 1.9692	0	0	5,908,013	(505,609)	0		2,524,430	0	0	5,908,013	0	0	PD (Duration)
Interest Rate Swap - 129094PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2019	08/02/2022	08/02/2022	Maturity	0	48,000,000	.1.286 / 1.801	0	0	0	(307,941)	0		403,090	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 129320CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/14/2019	08/16/2022	08/16/2022	Maturity	0	20,000,000	1.4113 / 1.5095	0	0	0	(89,920)	0		139,709	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 129339CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/14/2019	02/16/2022	02/16/2022	Maturity	0	9,000,000	.155 / 1.53	0	0	0	(15,430)	0		15,425	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 129494CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/20/2019	08/22/2022	08/22/2022	Maturity	0	21,000,000	1.5049 / 1.43	0	0	0	(82,790)	0		138,899	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 129525CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/23/2019	08/28/2024	12/14/2022	Sale	0	250,000,000	4.7363 / 1.85	0	0	11,297,393	(553,372)	0		4,902,868	0	0	11,297,393	0	0	LD (Liability Cashflow) ...
Interest Rate Swap - 129657CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/05/2019	09/09/2022	09/09/2022	Maturity	0	23,000,000	1.6904 / 1.438	0	0	0	(82,211)	0		159,646	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 129749CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/13/2019	09/17/2024	03/17/2022	Sale	0	170,000,000	.2156 / 1.742	0	0	1,990,899	(552,714)	0		2,845,080	0	0	1,990,899	0	0	PD (Duration) ...
Interest Rate Swap - 129867CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/18/2019	09/20/2022	09/20/2022	Maturity	0	12,100,000	2.0959 / 1.616	0	0	0	(42,209)	0		101,866	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 130079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/01/2019	10/03/2022	10/03/2022	Maturity	0	13,000,000	2.2929 / 1.502	0	0	0	(33,958)	0		102,653	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 130630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/31/2019	11/04/2026	06/24/2022	Sale	0	300,000,000	1.516 / 1.3349	0	0	(20,745,080)	1,351,357	0		(2,163,962)	0	0	(20,745,080)	0	0	SD (Asset Cashflow) ...
Interest Rate Swap - 130652PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/01/2019	11/05/2022	11/05/2022	Maturity	0	2,800,000	2.8323 / 1.545	0	0	0	(3,775)	0		24,986	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 130768PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/14/2019	11/18/2049	04/13/2022	Sale	0	107,000,000	.4881 / 1.9188	0	0	15,150,108	(489,048)	0		4,103,584	0	0	15,150,108	0	0	LD (Liability Cashflow) ...
Interest Rate Swap - 130769CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/14/2019	11/18/2049	04/13/2022	Sale	0	107,000,000	1.9172 / .4881	0	0	(15,183,408)	488,553	0		(4,065,672)	0	0	(15,183,408)	0	0	LD (Liability Cashflow) ...
Interest Rate Swap - 131022CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/25/2019	11/27/2024	12/14/2022	Sale	0	250,000,000	4.7363 / 1.59	0	0	13,384,899	68,330	0		3,129,268	0	0	13,384,899	0	0	LD (Liability Cashflow) ...
Interest Rate Swap - 131272CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/12/2019	12/16/2022	03/17/2022	Sale	0	280,000,000	.2109 / 1.686	0	0	(411,635)	(874,591)	0		3,111,549	0	(411,635)	0	0	0	PD (Duration) ...
Interest Rate Swap - 131273CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/12/2019	12/16/2022	03/17/2022	Sale	0	280,000,000	1.6855 / .8847	0	0	410,593	874,292	0		(3,110,211)	0	410,593	0	0	0	PD (Duration) ...
Interest Rate Swap - 131551PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/19/2019	12/23/2022	12/23/2022	Maturity	0	25,330,000	3.6039 / 1.68	0	0	0	28,420	0		284,568	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 1319760M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/29/2020	07/31/2022	07/31/2022	Maturity	0	100,000,000	2.7823 / 1.45	0	0	0	(440,813)	0		631,086	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 1321900M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/11/2020	02/13/2022	02/13/2022	Maturity	0	10,000,000	.156 / 1.447	0	0	0	(15,377)	0		15,372	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 1324050M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/19/2020	02/21/2022	02/21/2022	Maturity	0	50,000,000	.1596 / 1.455	0	0	0	(91,534)	0		91,505	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 1324170M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/20/2020	08/24/2022	08/24/2022	Maturity	0	22,000,000	1.5064 / 1.3725	0	0	0	(78,602)	0		137,967	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 1324330M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/20/2020	02/24/2022	02/24/2022	Maturity	0	31,000,000	.1696 / 1.415	0	0	0	(56,691)	0		56,673	0	0	0	0	0	PD (Duration) ...
Interest Rate Swap - 133364PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/02/2020	04/06/2050	04/13/2022	Sale	0	24,600,000	.216 / .85	0	0	8,615,268	(40,731)	0		(4,914,992)	0	0	8,615,268	0	0	LD (Liability Cashflow) ...

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 133368CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/02/2020	04/06/2050	04/13/2022	Sale	0	24,600,000	.85 / .969	0	0	(8,615,268)	40,731	0		4,914,992	0	0	(8,615,268)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 133661PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	04/09/2050	04/13/2022	Sale	0	76,000,000	.2313 / .9485	0	0	25,162,659	(153,163)	0		(13,513,287)	0	0	25,162,659	0	0	LD (Liability Cashflow)
Interest Rate Swap - 133662CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	04/09/2050	04/13/2022	Sale	0	76,000,000	.9485 / .9889	0	0	(25,162,659)	153,163	0		13,513,287	0	0	(25,162,659)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 136353PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/31/2020	08/04/2022	08/04/2022	Maturity	0	45,000,000	1.3349 / .186	0	0	0	144,700	0		(49,593)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 136440CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2020	09/28/2040	04/20/2022	Sale	0	10,000,000	1.02 / .9656	0	0	(2,849,595)	19,495	0		1,209,153	0	0	(2,849,595)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 138221CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2020	12/17/2045	04/20/2022	Sale	0	4,000,000	1.3525 / .9164	0	0	(1,094,719)	11,218	0		340,984	0	0	(1,094,719)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 139749CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2021	01/28/2028	03/17/2022	Sale	0	100,000,000	.2776 / .784	0	0	8,033,609	(119,718)	0		(3,822,765)	0	0	8,033,609	0	0	SD (Asset Cashflow)
Interest Rate Swap - 139750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2021	01/28/2028	03/17/2022	Sale	0	100,000,000	.784 / .2776	0	0	(8,033,609)	119,718	0		3,822,765	0	0	(8,033,609)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 139752CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2021	01/28/2026	03/17/2022	Sale	0	150,000,000	.514 / .2776	0	0	(9,623,413)	92,951	0		4,724,918	0	0	(9,623,413)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 139755CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2021	01/28/2026	03/17/2022	Sale	0	150,000,000	.2776 / .514	0	0	9,623,413	(92,951)	0		(4,724,918)	0	0	9,623,413	0	0	SD (Asset Cashflow)
Interest Rate Swap - 139797CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/27/2021	01/29/2031	06/16/2022	Sale	0	25,000,000	1.2389 / 1.06	0	0	4,485,392	(59,823)	0		(1,068,293)	0	0	4,485,392	0	0	SD (Asset Cashflow)
Interest Rate Swap - 139933PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/02/2021	02/04/2022	02/04/2022	Maturity	0	32,000,000	.145 / .18	0	0	0	(898)	0		897	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 140162CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2021	02/16/2026	03/14/2022	Sale	0	90,000,000	.4586 / .59	0	0	4,945,942	(60,372)	0		(2,614,242)	0	0	4,945,942	0	0	SD (Asset Cashflow)
Interest Rate Swap - 141336CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/08/2021	04/12/2043	08/04/2022	Sale	0	120,000,000	2.423 / 2.0815	0	0	13,776,902	(908,453)	0		6,835,341	0	0	13,776,902	0	0	LD (Liability Cashflow)
Interest Rate Swap - 141427CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2021	04/19/2043	08/04/2022	Sale	0	90,000,000	2.7376 / 2	0	0	11,555,685	(654,714)	0		3,783,525	0	0	11,555,685	0	0	LD (Liability Cashflow)
Interest Rate Swap - 144589CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2021	08/02/2028	04/22/2022	Sale	0	350,000,000	.3089 / 1.078	0	0	38,937,034	(914,887)	0		(8,501,785)	0	0	38,937,034	0	0	SD (Asset Cashflow)
Interest Rate Swap - 144590CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2021	08/02/2051	04/28/2022	Sale	0	180,000,000	1.71 / .3089	0	0	(37,694,040)	854,930	0		1,431,900	0	0	(37,694,040)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 144591CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2021	08/02/2028	04/22/2022	Sale	0	350,000,000	1.078 / .3089	0	0	(38,937,034)	914,887	0		8,501,785	0	0	(38,937,034)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 144592CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2021	08/02/2051	04/28/2022	Sale	0	180,000,000	.3089 / 1.71	0	0	37,694,040	(854,930)	0		(1,431,900)	0	0	37,694,040	0	0	SD (Asset Cashflow)
Interest Rate Swap - 144593CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2021	08/02/2031	04/22/2022	Sale	0	200,000,000	.3089 / 1.325	0	0	27,175,915	(680,598)	0		(4,546,418)	0	0	27,175,915	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 144594CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2021	08/02/2031	04/22/2022	Sale	0	200,000,000	1.325 / .3089	0	0	(27,175,915)	680,598	0		4,546,418	0	0	(27,175,915)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 144977CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/19/2021	08/23/2041	08/30/2022	Sale	0	850,000	1.5735 / 2.9577	0	0	(196,639)	3,909	0		27,424	0	0	(196,639)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 145034CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2021	02/28/2040	09/09/2022	Sale	0	548,500,000	.05 / 1.36	0	0	127,727,983	(5,091,587)	0		(9,639,851)	0	0	127,727,983	0	0	PD (Duration)
Interest Rate Swap - 145199CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2021	09/14/2041	06/17/2022	Sale	0	150,000,000	.8029 / 1.685	0	0	33,567,133	(775,416)	0		(1,995,778)	0	0	33,567,133	0	0	SD (Asset Cashflow)
Interest Rate Swap - 145205PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/25/2021	08/27/2022	08/27/2022	Maturity	0	125,000,000	1.5529 / .1672	0	0	0	564,025	0		(201,910)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 145606PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/30/2025	03/14/2022	Sale	0	9,916,493	4.24 / 1.6671	962,558	0	336,814	57,674	0		215,183	0	(45,468)	(505,788)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 146106PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/30/2025	03/14/2022	Sale	0	2,850,379	4.24 / 1.6671	0	0	96,813	16,578	0		(193,413)	0	0	96,813	0	0	SD (Asset Cashflow)
Interest Rate Swap - 146655CM - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/01/2031	03/16/2022	Sale	0	5,668,491	.868 / 6.191	0	0	(925,877)	(63,876)	0		1,227,280	0	0	(925,877)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 147002PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/13/2030	03/14/2022	Sale	0	2,989,016	3.3275 / 1.5046	0	0	28,586	12,976	0		(182,494)	0	0	28,586	0	0	SD (Asset Cashflow)
Interest Rate Swap - 148117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/02/2021	11/04/2041	02/18/2022	Sale	0	200,000,000	1.8 / .3106	0	0	(11,297,243)	451,554	0		(1,259,788)	0	0	(11,297,243)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 148119CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/02/2021	11/04/2031	01/27/2022	Sale	0	350,000,000	1.619 / .145	0	0	(7,713,749)	429,917	0		(1,085,241)	0	0	(7,713,749)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 148424CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/17/2021	11/19/2051	03/17/2022	Sale	0	50,000,000	1.548 / .05	0	0	(4,580,436)	158,122	0		(1,057,452)	0	0	(4,580,436)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 148536PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	11/23/2022	11/23/2022	Maturity	0	16,000,000	.05 / .18	0	0	0	172,553	0		(24,571)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 149963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/27/2022	01/31/2042	03/30/2022	Sale	0	100,000,000	1.724 / .3089	0	0	(7,137,326)	231,926	0		0	0	0	(7,137,326)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 149963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/27/2022	01/31/2042	05/05/2022	Sale	0	80,000,000	1.724 / .3089	0	0	(12,781,752)	298,752	0		0	0	0	(12,781,752)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 150166CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	08/01/2038	03/15/2022	Sale	0	30,600,000	.3166 / 2.0993	0	(531,581)	984,326	(68,727)	0		0	0	3,654	1,512,253	0	0	PD (Duration)
Interest Rate Swap - 150184CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	10/20/2040	04/20/2022	Sale	0	0	3.5488 / 1.0627	0	0	(8,255)	0	0		0	0	0	(8,255)	0	0	PD (Duration)
Interest Rate Swap - 150739CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2022	02/23/2042	03/10/2022	Sale	0	90,000,000	.05 / 1.872	0	0	978,690	(72,880)	0		0	0	0	978,690	0	0	SD (Asset Cashflow)
Interest Rate Swap - 150740CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2022	02/23/2042	03/10/2022	Sale	0	90,000,000	1.872 / .05	0	0	(978,690)	72,880	0		0	0	0	(978,690)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 152903CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2025	12/15/2022	Sale	0	90,000,000	.27 / 2.79	0	0	3,740,600	(1,474,200)	0		0	0	0	3,740,600	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 152904CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/22/2022	04/26/2025	12/15/2022	Sale	0	90,000,000	2.79 / .27	0	0	(3,740,600)	1,474,200	0		0	0	0	(3,740,600)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 152990CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/28/2022	05/02/2032	11/03/2022	Sale	0	180,000,000	.3 / 2.666	0	0	20,031,380	(2,200,380)	0		0	0	0	20,031,380	0	0	SD (Asset Cashflow)
Interest Rate Swap - 152991CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/28/2022	05/02/2032	11/03/2022	Sale	0	180,000,000	2.666 / .3	0	0	(20,031,380)	2,200,380	0		0	0	0	(20,031,380)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 153055CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/05/2022	05/09/2042	06/01/2022	Sale	0	70,000,000	.78 / 2.78	0	0	(52,867)	(93,333)	0		0	0	0	(52,867)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 153055CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/05/2022	05/09/2042	07/07/2022	Sale	0	35,000,000	.78 / 2.78	0	0	496,500	(122,500)	0		0	0	0	496,500	0	0	SD (Asset Cashflow)
Interest Rate Swap - 153822CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/17/2022	06/22/2042	11/10/2022	Sale	0	110,000,000	1.45 / 2.932	0	0	10,304,608	(656,608)	0		0	0	0	10,304,608	0	0	SD (Asset Cashflow)
Interest Rate Swap - 153823CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/17/2022	06/22/2042	11/10/2022	Sale	0	110,000,000	2.932 / 1.45	0	0	(10,304,608)	656,608	0		0	0	0	(10,304,608)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 154277CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/11/2022	07/13/2032	12/08/2022	Sale	0	28,000,000	1.53 / 2.8	0	0	1,102,179	(147,179)	0		0	0	0	1,102,179	0	0	SD (Asset Cashflow)
Interest Rate Swap - 154278CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/11/2022	07/13/2032	12/08/2022	Sale	0	28,000,000	2.8 / 1.53	0	0	(1,102,179)	147,179	0		0	0	0	(1,102,179)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 154554CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/28/2022	08/01/2032	08/31/2022	Sale	0	70,000,000	2.47 / 2.28	0	0	(2,730,453)	11,453	0		0	0	0	(2,730,453)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 154555CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/28/2022	08/01/2032	08/01/2022	Sale	0	70,000,000	2.28 / 2.47	0	0	0	0	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 155643CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	09/26/2032	10/24/2022	Sale	0	200,000,000	2.99 / 3.445	0	0	7,525,278	481,722	0		0	0	0	7,525,278	0	0	SD (Asset Cashflow)
Interest Rate Swap - 155643CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	09/26/2032	10/26/2022	Sale	0	200,000,000	2.99 / 3.445	0	0	5,348,361	(78,361)	0		0	0	0	5,348,361	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2005	06/30/2025	03/31/2022	Maturity	0	297,717	1.9568 / 6.45	0	0	0	(3,307)	0		20,940	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2005	06/30/2025	06/30/2022	Maturity	0	302,272	2.739 / 6.45	0	0	0	(6,139)	0		21,261	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2005	06/30/2025	09/30/2022	Maturity	0	306,897	3.9834 / 6.45	0	0	0	(8,058)	0		21,586	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/19/2006	08/05/2026	01/05/2022	Maturity	0	40,995	.621 / 6.19	0	0	0	(25)	0		7,485	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/19/2006	08/05/2026	02/05/2022	Maturity	0	0	.6188 / 6.19	0	0	0	(241)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/19/2006	08/05/2026	02/07/2022	Maturity	0	41,206	.6188 / 6.19	0	0	0	.26	0		7,524	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/19/2006	08/05/2026	03/05/2022	Maturity	0	0	.6288 / 6.19	0	0	0	(456)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/19/2006	08/05/2026	03/07/2022	Maturity	0	41,419	.6288 / 6.19	0	0	0	.47	0		7,563	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	04/05/2022	Maturity	0	41,633	.8066 / 6.19	0	0	0	(599)	0		7,602	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/05/2022	Maturity	0	41,847	.9551 / 6.19	0	0	0	(785)	0		7,641	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	06/05/2022	Maturity	0	0	1.3492 / 6.19	0	0	0	(1,114)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	06/06/2022	Maturity	0	42,063	1.3492 / 6.19	0	0	0	159	0		7,680	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	07/05/2022	Maturity	0	42,280	1.6374 / 6.19	0	0	0	(1,123)	0		7,720	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	08/05/2022	Maturity	0	42,498	2.3151 / 6.19	0	0	0	(1,263)	0		7,760	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/05/2022	Maturity	0	0	2.8938 / 6.19	0	0	0	(1,792)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/06/2022	Maturity	0	42,717	2.8938 / 6.19	0	0	0	412	0		7,800	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/05/2022	Maturity	0	42,938	3.1732 / 6.19	0	0	0	(1,499)	0		7,840	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	11/05/2022	Maturity	0	0	3.6919 / 6.19	0	0	0	(2,256)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	11/07/2022	Maturity	0	43,159	3.6919 / 6.19	0	0	0	673	0		7,880	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	12/05/2022	Maturity	0	43,382	4.3641 / 6.19	0	0	0	(1,668)	0		7,921	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/30/2021	02/10/2022	01/10/2022	Maturity	0	93,818	.4124 / 5.62	(323)	0	0	(122)	0		25	0	299	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/30/2021	02/10/2022	02/10/2022	Maturity	0	94,256	.4151 / 5.62	(325)	0	0	(123)	0		26	0	300	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	02/15/2022	02/15/2022	Maturity	0	9,798,565	.4137 / 5.58	0	(32,249)	0	(29,440)	0		0	0	32,249	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed .	706106994 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	01/05/2022	Maturity	0	50,637	.4135 / 5.53	0	0	0	(29)	0		352	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed .	706106994 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	02/05/2022	Maturity	0	0	.4113 / 5.53	0	0	0	(266)	0		0	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed .	706106994 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/06/2006	04/05/2022	02/07/2022	Maturity	0	50,870	.4113 / 5.53	0	0	0	22	0		354	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed .	706106994 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/06/2006	04/05/2022	03/05/2022	Maturity	0	0	.4213 / 5.53	0	0	0	(502)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed .	706106994 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/06/2006	04/05/2022	03/07/2022	Maturity	0	51,105	.4213 / 5.53	0	0	0	38	0		356	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed .	706106994 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/06/2006	04/05/2022	04/05/2022	Maturity	0	51,339	.5991 / 5.53	0	0	0	(678)	0		357	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	01/05/2022	Maturity	0	75,864	3.2505 / 7.89	0	0	0	(39)	0		10,190	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	02/07/2022	Maturity	0	76,363	3.2483 / 7.89	0	0	0	(314)	0		10,257	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	03/07/2022	Maturity	0	76,865	3.2583 / 7.89	0	0	0	(627)	0		10,325	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	04/05/2022	Maturity	0	77,370	3.4361 / 7.89	0	0	0	(925)	0		10,393	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	05/05/2022	Maturity	0	77,879	3.5846 / 7.89	0	0	0	(1,211)	0		10,461	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	06/05/2022	Maturity	0	0	3.9787 / 7.89	0	0	0	(2,646)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	06/06/2022	Maturity	0	78,391	3.9787 / 7.89	0	0	0	1,189	0		10,530	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	07/05/2022	Maturity	0	78,907	4.2669 / 7.89	0	0	0	(1,714)	0		10,599	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	08/05/2022	Maturity	0	79,425	4.9446 / 7.89	0	0	0	(1,910)	0		10,669	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	09/05/2022	Maturity	0	0	5.5233 / 7.89	0	0	0	(4,275)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	09/06/2022	Maturity	0	79,948	5.5233 / 7.89	0	0	0	2,220	0		10,739	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	10/05/2022	Maturity	0	80,473	5.8027 / 7.89	0	0	0	(2,222)	0		10,809	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	11/05/2022	Maturity	0	0	6.3214 / 7.89	0	0	0	(5,397)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ..	B	Interest Rate	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/21/2008	07/05/2026	11/07/2022	Maturity	0	81,002	6.3214 / 7.89	0	0	0	3,097	0		10,880	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	12/05/2022	Maturity	0	81,535	6.9936 / 7.89	0	0	0	(2,407)	0		10,952	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	08/20/2022	Maturity	0	0	3.2955 / 6.73	0	0	0	(138,939)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	08/22/2022	Maturity	0	3,245,455	3.2955 / 6.73	0	0	0	55,212	0		153,522	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 97463CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	02/03/2022	Maturity	0	50,000,000	1.8813 / .113	0	0	0	78,938	0		(78,886)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 97464CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	02/03/2022	Maturity	0	25,000,000	1.91 / .3027	0	0	0	39,216	0		(39,190)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 146812PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/30/2027	12/31/2021	Maturity	0	41,839	3.185 / 6.3439	1,320	0	0	(2)	0		871	0	(1,253)	0	0	0	PD (Duration)
Interest Rate Swap - 146812PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/30/2027	03/14/2022	Sale	0	3,820,124	3.185 / 1.8138	120,553	0	(102,446)	10,962	0		79,533	0	(1,466)	(215,393)	0	0	PD (Duration)
Interest Rate Swap - 146812PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/31/2021	09/30/2027	01/21/2022	Maturity	0	44,339	3.185 / 6.3439	(1,399)	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 146816PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/04/2027	12/31/2021	Maturity	0	34,779	3.17 / 6.3439	1,091	0	0	(1)	0		707	0	(1,027)	0	0	0	PD (Duration)
Interest Rate Swap - 146816PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/04/2027	03/14/2022	Sale	0	2,924,465	3.17 / 1.8138	91,755	0	(69,660)	8,302	0		59,455	0	(1,461)	(154,562)	0	0	PD (Duration)
Interest Rate Swap - 146816PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/31/2021	01/04/2027	01/21/2022	Maturity	0	37,006	3.17 / 6.3439	(1,161)	0	0	0	0		0	0	0	0	0	0	PD (Duration)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												5,839,099	(563,830)	153,467,698	(10,189,133)	0	XXX	3,835,935	0	(755,628)	152,955,174	0	0	XXX
Credit Default Swap - 152616CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/08/2022	12/20/2026	05/23/2022	Sale	0	140,000,000	Credit Event / 5	0	(7,626,111)	1,225,000	(816,667)	0		0	0	171,823	8,679,288	0	0	CR (Credit Risk)
Credit Default Swap - 149194CM Sell Protection, Receive Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	12/20/2026	05/23/2022	Sale	0	140,000,000	5 / Credit Event	12,362,000	0	(1,225,000)	2,761,111	0		(120)	0	(893,980)	(12,598,394)	0	0	CR (Credit Risk)
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												12,362,000	(7,626,111)	0	1,944,444	0	XXX	(120)	0	(722,157)	(3,919,106)	0	0	XXX
Currency Swap - 106911PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	09/21/2022	Sale	0	4,457,000	5.5575 / 5.26	0	0	52,367	43,318	0		(121,669)	(742,056)	0	52,367	0	0	FX (Foreign Exchange)
Currency Swap - 106912PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	09/21/2022	Sale	0	6,400,000	5.5575 / 5.26	0	0	75,196	62,202	0		(174,710)	(1,065,551)	0	75,196	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2022	Maturity	0	201,213	5.755 / 6.6	0	0	0	(1,166)	0		2,523	15,109	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2022	Maturity	0	207,853	5.755 / 6.6	0	0	1,723	(2,415)	0		2,606	15,608	0	1,723	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2022	Maturity	0	29,809	5.755 / 6.6	0	0	1	(173)	0		374	2,238	0	1	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2022	Maturity	0	30,793	5.755 / 6.6	0	0	255	(358)	0		386	2,312	0	255	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 109599PR - Receive: Fixed USD Pay: Fixed CAD	C3296*AA0 - Ag Growth Intl Inc - Hansen Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/19/2015	05/10/2022	05/10/2022	Sale	0	5,424,837	4.44 / 4.44	0	0	340,204	3,191	0		(87,834)	(168,137)	0	340,204	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PllR LTD SR BD SER 2	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	06/16/2022	Maturity	0	65,576	5.755 / 6.6	(29)	0	(13)	(380)	0		822	4,895	0	16	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PllR LTD SR BD SER 2	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	12/16/2022	Maturity	0	67,740	5.755 / 6.6	(30)	0	561	(787)	0		849	5,057	0	591	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PllR LTD SR BD SER 2	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	06/16/2022	Maturity	0	112,329	5.755 / 6.6	(49)	0	0	(651)	0		1,408	8,385	0	49	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PllR LTD SR BD SER 2	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	12/16/2022	Maturity	0	116,036	5.755 / 6.6	(51)	0	962	(1,348)	0		1,455	8,662	0	1,013	0	0	FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/07/2016	03/07/2026	09/06/2022	Sale	0	30,807,599	3.9882 / 6.2486	0	0	8,234,000	(255,132)	0		(2,622,299)	(6,159,710)	0	8,234,000	0	0	FX (Foreign Exchange)
Currency Swap - 112811PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AL7 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/01/2016	07/25/2022	07/25/2022	Maturity	0	1,277,059	3.98 / 2.55	213,123	0	323,093	14,777	0		12,363	(215,302)	(19,790)	323,093	0	0	FX (Foreign Exchange)
Currency Swap - 112812PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/01/2016	10/07/2024	09/21/2022	Sale	0	2,554,118	5.5575 / 5.26	354,315	0	30,009	24,823	0		57,686	(425,241)	(32,793)	(64,607)	0	0	FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/01/2016	03/12/2027	03/12/2022	Maturity	0	155,092	3.52 / 1.96	(4,038)	0	5,108	451	0		(2,040)	438	1,705	5,108	0	0	FX (Foreign Exchange)
Currency Swap - 118151PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/08/2017	09/13/2027	03/21/2022	Sale	0	7,520,693	4.03 / .783	0	0	182,908	55,378	0		(488,008)	101,885	0	182,908	0	0	FX (Foreign Exchange)
Currency Swap - 141632CM - Receive: Fixed USD Pay: Fixed EUR	BCC3053L3 - ARES CLO CLO ...	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/22/2022	10/15/2022	10/15/2022	Maturity	0	4,022,010	2.815 / 1.95	0	0	754,588	59,552	0		0	0	0	754,588	0	0	FX (Foreign Exchange)
Currency Swap - 142184CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/22/2022	12/22/2022	12/22/2022	Maturity	0	4,880,000	2.425 / 1.65	0	0	639,800	42,721	0		0	0	0	639,800	0	0	FX (Foreign Exchange)
Currency Swap - 142185CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/22/2022	12/22/2022	12/22/2022	Maturity	0	3,050,000	2.425 / 1.65	0	0	399,875	26,701	0		0	0	0	399,875	0	0	FX (Foreign Exchange)
Currency Swap - 142186CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/22/2022	12/22/2022	12/22/2022	Maturity	0	2,135,000	2.854 / 2.1	0	0	279,913	19,604	0		0	0	0	279,913	0	0	FX (Foreign Exchange)
Currency Swap - 142187CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/22/2022	12/22/2022	12/22/2022	Maturity	0	1,220,000	2.854 / 2.1	0	0	159,950	11,202	0		0	0	0	159,950	0	0	FX (Foreign Exchange)
Currency Swap - 142236CM - Receive: Fixed USD Pay: Fixed EUR	BCC30YM39 - BLACKROCK CLO CLO	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/22/2022	12/15/2022	12/15/2022	Maturity	0	18,306,000	1.648 / .88	0	0	2,330,250	141,896	0		0	0	0	2,330,250	0	0	FX (Foreign Exchange)
Currency Swap - 142760PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/01/2021	06/01/2037	06/01/2022	Sale	0	7,819,065	3.53 / 2.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142760PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/01/2021	06/01/2037	06/04/2022	Sale	0	7,819,065	3.53 / 2.75	10,766	0	10,766	0	0		86,725	(133,444)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142776PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/01/2021	06/01/2037	06/01/2022	Sale	0	8,380,961	3.53 / 2.75	0	0	0	0	0		104,497	(154,573)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142777PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/01/2021	06/01/2037	06/01/2022	Sale	0	12,660,996	3.53 / 2.75	0	0	0	0	0		157,862	(233,511)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 145564PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AD0 - MITIE Treasury Management Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	12/16/2022	02/14/2022	Sale	0	10,277,332	4.0068 / 3.87	1,600,606	0	1,664,805	9,485	0		1,084,502	(1,631,287)	(150,123)	642,529	0	0	FX (Foreign Exchange)
Currency Swap - 145586PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	12/19/2022	02/07/2022	Sale	0	1,885,652	3.542 / 3.45	292,037	0	314,233	1,323	0		200,143	(300,485)	(22,823)	122,787	0	0	FX (Foreign Exchange)
Currency Swap - 145666PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AH5 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	12/18/2022	03/18/2022	Sale	0	426,799	4.705 / 6.94	72,978	0	67,260	(772)	0		57,891	(79,741)	(12,180)	25,939	0	0	FX (Foreign Exchange)
Currency Swap - 145799PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AS7 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	09/14/2026	02/07/2022	Sale	0	6,155,559	4.15 / 3.75	811,983	0	859,733	(106,374)	0		618,852	(746,933)	(15,602)	115,399	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 145841PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/10/2025	03/09/2022	Sale	0	9,277,736	4.645 / 4.92	1,995,675	0	1,943,577	9,808	0		1,590,768	(1,679,416)	(92,572)	203,987	0	0	FX (Foreign Exchange)
Currency Swap - 145881PR - Receive: Fixed USD Pay: Fixed DKK	K3752#AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/30/2022	03/17/2022	Sale	0	466,615	5.23 / 4.21	67,850	0	87,061	1,688	0		47,414	(76,871)	(10,847)	47,533	0	0	FX (Foreign Exchange)
Currency Swap - 145883PR - Receive: Fixed USD Pay: Fixed DKK	K3752#AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/30/2022	12/30/2022	Maturity	0	2,652,843	5.23 / 4.21	385,750	0	573,012	49,090	0		269,563	(437,033)	(286,391)	573,012	0	0	FX (Foreign Exchange)
Currency Swap - 145889PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AL7 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	07/25/2022	03/02/2022	Sale	0	23,833,380	3.98 / 2.55	3,500,930	0	4,552,012	68,970	0		2,023,798	(4,018,115)	(660,049)	3,049,652	0	0	FX (Foreign Exchange)
Currency Swap - 145903PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/01/2029	03/21/2022	Sale	0	14,857,666	4.8863 / 2.2982	5,382,708	0	4,417,163	102,709	0		3,085,951	(3,002,605)	(146,123)	(600,319)	0	0	FX (Foreign Exchange)
Currency Swap - 145910PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AE8 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	11/12/2022	02/15/2022	Sale	0	7,942,629	3.525 / 1.65	840,569	0	1,041,729	20,076	0		529,537	(973,755)	(86,814)	528,255	0	0	FX (Foreign Exchange)
Currency Swap - 145914PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/07/2024	09/21/2022	Sale	0	1,032,651	5.5575 / 5.26	190,079	0	12,133	10,036	0		141,348	(171,929)	(45,261)	(112,144)	0	0	FX (Foreign Exchange)
Currency Swap - 145915PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/07/2024	09/21/2022	Sale	0	1,714,530	5.5575 / 5.26	315,592	0	20,145	16,663	0		234,682	(285,456)	(75,147)	(186,194)	0	0	FX (Foreign Exchange)
Currency Swap - 145919PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/07/2024	09/21/2022	Sale	0	753,954	5.5575 / 5.26	138,779	0	8,859	7,328	0		103,200	(125,528)	(33,045)	(81,878)	0	0	FX (Foreign Exchange)
Currency Swap - 145921PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/07/2026	09/21/2022	Sale	0	1,027,878	5.92 / 5.55	202,087	0	37,285	10,965	0		147,508	(171,134)	(28,212)	(123,989)	0	0	FX (Foreign Exchange)
Currency Swap - 145928PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/07/2026	09/21/2022	Sale	0	2,616,417	5.92 / 5.55	514,404	0	94,906	27,911	0		375,474	(435,613)	(71,813)	(315,608)	0	0	FX (Foreign Exchange)
Currency Swap - 145929PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/07/2026	09/21/2022	Sale	0	3,656,249	5.92 / 5.55	718,842	0	132,625	39,004	0		524,697	(608,737)	(100,353)	(441,039)	0	0	FX (Foreign Exchange)
Currency Swap - 145955PR - Receive: Fixed USD Pay: Fixed GBP	G3646#AB9 - Forth Ports Finance Limited Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/05/2023	02/14/2022	Sale	0	5,510,118	5.02 / 4.8	880,946	0	903,495	6,912	0		650,660	(841,254)	(47,100)	201,937	0	0	FX (Foreign Exchange)
Currency Swap - 146001PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AK8 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/18/2025	03/01/2022	Sale	0	5,821,579	5.045 / 7.19	837,558	0	935,926	(6,850)	0		926,767	(1,087,680)	(31,716)	192,970	0	0	FX (Foreign Exchange)
Currency Swap - 146005PR - Receive: Fixed USD Pay: Fixed AUD	87124VB*9 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	11/20/2028	03/01/2022	Sale	0	11,569,842	4.47 / 6.04	2,277,927	0	2,597,651	(3,966)	0		2,185,657	(2,592,410)	(50,070)	469,330	0	0	FX (Foreign Exchange)
Currency Swap - 146008PR - Receive: Fixed USD Pay: Fixed EUR	N2962#AD5 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	03/28/2022	03/28/2022	Maturity	0	7,378,486	5.78 / 4.905	789,287	0	1,216,453	25,334	0		307,596	(990,352)	(322,866)	1,216,453	0	0	FX (Foreign Exchange)
Currency Swap - 146019PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PlIR LTD SR BD SER 2	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	06/16/2023	03/09/2022	Sale	0	9,532,965	5.755 / 6.6	(895,434)	0	(663,182)	(22,774)	0		(651,675)	715,831	117,629	(9,621)	0	0	FX (Foreign Exchange)
Currency Swap - 146028PR - Receive: Fixed USD Pay: Fixed CAD	C41118AA1 - Great Lakes PlIR LTD SUB BD SER 2	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	06/16/2023	03/09/2022	Sale	0	6,277,090	7.38 / 7.8	(698,173)	0	(541,879)	(12,672)	0		(519,159)	595,582	67,107	(28,721)	0	0	FX (Foreign Exchange)
Currency Swap - 146061PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/17/2023	10/17/2022	Maturity	0	5,175,365	4.4655 / 3.64	681,379	0	1,408,899	60,506	0		761,803	(812,074)	(775,751)	1,408,899	0	0	FX (Foreign Exchange)
Currency Swap - 146076PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/09/2024	10/09/2022	Maturity	0	254,885	6.62 / 4.65	23,647	0	58,493	5,016	0		21,164	(26,653)	(26,128)	58,493	0	0	FX (Foreign Exchange)
Currency Swap - 146077PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/09/2024	10/09/2022	Maturity	0	461,667	6.62 / 4.65	42,832	0	105,947	9,085	0		38,335	(48,275)	(47,326)	105,947	0	0	FX (Foreign Exchange)
Currency Swap - 146084PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/09/2024	10/09/2022	Maturity	0	254,885	6.62 / 4.65	23,647	0	58,493	5,016	0		21,164	(26,653)	(26,128)	58,493	0	0	FX (Foreign Exchange)
Currency Swap - 146103PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	08/16/2024	02/03/2022	Sale	0	16,253,794	3.589 / 3.57	2,155,531	0	2,303,074	(609)	0		1,748,291	(2,212,751)	(65,433)	458,438	0	0	FX (Foreign Exchange)
Currency Swap - 146123PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AH5 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/18/2022	03/18/2022	Sale	0	1,171,282	4.705 / 6.94	29,052	0	184,595	(2,119)	0		33,756	(218,837)	(4,805)	167,694	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 146140PR - Receive: Fixed USD Pay: Fixed EUR	81725TF84 - Sensient Tech Corp. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	11/07/2022	11/07/2022	Maturity	0	17,687,231	3.465 / 1.848	(782,495)	0	1,921,188	249,000	0		(641,924)	242,809	569,030	1,921,188	0	0	FX (Foreign Exchange)
Currency Swap - 146144PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/15/2025	03/09/2022	Sale	0	6,908,446	3.99 / 3.86	(280,561)	0	(191,760)	189	0		(363,577)	365,617	11,014	57,817	0	0	FX (Foreign Exchange)
Currency Swap - 146153PR - Receive: Fixed USD Pay: Fixed EUR	249030C#2 - Dentsply IntL, Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/11/2025	02/16/2022	Sale	0	6,798,359	3.9 / 2.05	(659,254)	0	(439,604)	14,651	0		(657,521)	460,884	16,873	157,385	0	0	FX (Foreign Exchange)
Currency Swap - 146156PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	03/17/2023	03/17/2022	Sale	0	6,079,345	6.09 / 5.75	421,893	0	19,627	12,352	0		261,453	(439,503)	(58,112)	(253,937)	0	0	FX (Foreign Exchange)
Currency Swap - 146159PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	03/17/2023	03/17/2022	Sale	0	4,299,099	6.09 / 5.75	298,348	0	13,879	8,735	0		184,890	(310,801)	(41,095)	(179,576)	0	0	FX (Foreign Exchange)
Currency Swap - 146160PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	01/12/2026	02/22/2022	Sale	0	912,205	3.54 / 1.61	(45,318)	0	(18,805)	2,446	0		(54,868)	28,711	1,325	22,024	0	0	FX (Foreign Exchange)
Currency Swap - 146167PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	05/06/2026	02/15/2022	Sale	0	10,272,225	5.808 / 5.834	2,113,775	0	2,286,345	16,119	0		2,067,104	(2,432,242)	(53,889)	372,899	0	0	FX (Foreign Exchange)
Currency Swap - 146172PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	09/29/2024	08/26/2022	Sale	0	6,604,084	3.45 / 3.07	784,580	0	1,504,732	36,464	0		603,795	(717,344)	(173,671)	966,375	0	0	FX (Foreign Exchange)
Currency Swap - 146173PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	09/29/2024	08/26/2022	Sale	0	11,793,006	3.45 / 3.07	1,401,036	0	2,687,021	65,115	0		1,078,205	(1,280,971)	(310,126)	1,725,670	0	0	FX (Foreign Exchange)
Currency Swap - 146208PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/20/2024	12/20/2022	Maturity	0	1,047,084	5.95 / 3.5	(96,252)	0	(3,208)	24,561	0		(99,463)	75,518	83,485	(3,208)	0	0	FX (Foreign Exchange)
Currency Swap - 146211PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/20/2024	12/20/2022	Maturity	0	698,056	5.95 / 3.5	(64,168)	0	(2,139)	16,374	0		(66,309)	50,345	55,656	(2,139)	0	0	FX (Foreign Exchange)
Currency Swap - 146240PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	01/05/2022	01/05/2022	Maturity	0	4,829,922	3.96 / 3.46	(177,076)	0	(158,025)	268	0		(6,312)	184,876	6,105	(158,025)	0	0	FX (Foreign Exchange)
Currency Swap - 146244PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	01/05/2022	01/05/2022	Maturity	0	1,164,361	3.96 / 3.46	(42,688)	0	(38,095)	.65	0		(1,522)	44,569	1,472	(38,095)	0	0	FX (Foreign Exchange)
Currency Swap - 146246PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	09/30/2024	08/26/2022	Sale	0	4,141,696	4.25 / 2.83	(237,173)	0	346,871	36,187	0		(362,865)	341,776	48,682	515,417	0	0	FX (Foreign Exchange)
Currency Swap - 146257PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	09/13/2029	03/21/2022	Sale	0	4,923,697	4.09 / .763	284,163	0	150,894	(8,115)	0		(133,651)	66,702	(6,822)	(115,921)	0	0	FX (Foreign Exchange)
Currency Swap - 146259PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	09/13/2029	03/21/2022	Sale	0	7,000,281	4.09 / .763	0	0	214,534	7,395	0		(579,064)	94,834	0	214,534	0	0	FX (Foreign Exchange)
Currency Swap - 146269PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	01/12/2026	02/22/2022	Sale	0	13,256,947	3.54 / 1.61	(658,604)	0	(273,285)	35,551	0		(797,392)	417,248	19,249	320,076	0	0	FX (Foreign Exchange)
Currency Swap - 146271PR - Receive: Fixed USD Pay: Fixed DKK	K3380#AA6 - Elfelagid SEV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	12/15/2023	03/18/2022	Sale	0	6,371,111	3.39 / 1.53	(325,892)	0	(27,188)	24,976	0		(336,667)	187,765	29,264	224,620	0	0	FX (Foreign Exchange)
Currency Swap - 146282PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	06/30/2036	03/21/2022	Sale	0	13,442,723	4.37 / .876	(422,793)	0	(499,151)	102,823	0		(1,249,390)	977,676	12,424	(109,399)	0	0	FX (Foreign Exchange)
Currency Swap - 146304PR - Receive: Fixed USD Pay: Fixed GBP	G2685#AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	05/22/2024	02/08/2022	Sale	0	2,896,601	3.6 / 2.15	(206,945)	0	(157,976)	3,834	0		(280,665)	252,116	7,253	18,252	0	0	FX (Foreign Exchange)
Currency Swap - 146332PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	08/17/2027	02/17/2022	Sale	0	6,744,371	3.69 / 1.77	(235,418)	0	(15,699)	16,546	0		(343,468)	107,857	4,756	203,501	0	0	FX (Foreign Exchange)
Currency Swap - 146427PR - Receive: Fixed USD Pay: Fixed GBP	G31228#AA6 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/06/2027	02/08/2022	Sale	0	3,076,842	3.65 / 2.69	0	0	74,669	2,976	0		(109,619)	35,734	0	74,669	0	0	FX (Foreign Exchange)
Currency Swap - 146445PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	11/21/2022	11/21/2022	Maturity	0	1,394,815	5.46 / 2.94	5,177	0	164,742	33,509	0		(14,462)	(28,828)	(3,801)	164,742	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 146450PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	11/21/2022	11/21/2022	Maturity	0	1,267,684	5.46 / 2.94	4,705	0	149,727	30,455	0		(13,144)	(26,201)	(3,455)	149,727	0	0	FX (Foreign Exchange)
Currency Swap - 146582PR - Receive: Fixed USD Pay: Fixed AUD	752000239 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/21/2021	04/12/2023	05/16/2022	Sale	0	5,569,813	3.86 / 3.87	324,596	0	542,536	1,165	0		255,577	(298,700)	(80,397)	356,154	0	0	FX (Foreign Exchange)
Currency Swap - 146604PR - Receive: Fixed USD Pay: Fixed EUR	G17508AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	07/31/2026	04/29/2022	Sale	0	804,660	6.207 / 3.36	43,412	0	0	1,869	0		(3,105)	(22,558)	(3,064)	(37,265)	0	0	FX (Foreign Exchange)
Currency Swap - 146606PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	09/28/2026	03/01/2022	Sale	0	2,800,282	4.69 / 4.76	(27,167)	0	65,199	(100)	0		(83,599)	2,120	902	89,981	0	0	FX (Foreign Exchange)
Currency Swap - 146610PR - Receive: Fixed USD Pay: Fixed GBP	903870A#0 - Ultra Electronics Holdings plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/01/2025	08/31/2022	Sale	0	4,484,766	4.38 / 2.87	(9,164)	0	195,559	44,051	0		(228,474)	151,466	1,503	202,662	0	0	FX (Foreign Exchange)
Currency Swap - 146613PR - Receive: Fixed USD Pay: Fixed GBP	903870A#0 - Ultra Electronics Holdings plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/01/2025	08/31/2022	Sale	0	4,314,345	4.38 / 2.87	(8,816)	0	188,128	42,377	0		(219,792)	145,710	1,446	194,961	0	0	FX (Foreign Exchange)
Currency Swap - 146614PR - Receive: Fixed USD Pay: Fixed GBP	903870A#0 - Ultra Electronics Holdings plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/01/2025	08/31/2022	Sale	0	6,772,927	4.38 / 2.87	(13,839)	0	295,335	66,526	0		(345,043)	228,745	2,270	306,062	0	0	FX (Foreign Exchange)
Currency Swap - 146624PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/14/2025	10/11/2022	Maturity	0	479,290	6.67 / 4.95	(7,955)	0	72,911	6,698	0		(24,142)	17,210	6,995	72,911	0	0	FX (Foreign Exchange)
Currency Swap - 146625PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/14/2025	10/11/2022	Maturity	0	263,609	6.67 / 4.95	(4,375)	0	40,101	3,684	0		(13,278)	9,466	3,847	40,101	0	0	FX (Foreign Exchange)
Currency Swap - 146628PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/14/2025	10/11/2022	Maturity	0	593,483	6.67 / 4.95	(9,850)	0	90,282	8,294	0		(29,893)	21,311	8,661	90,282	0	0	FX (Foreign Exchange)
Currency Swap - 146631PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AA3 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	12/01/2025	02/08/2022	Sale	0	794,294	5.37 / 3.65	(19,837)	0	(4,366)	1,281	0		(61,942)	48,372	401	13,663	0	0	FX (Foreign Exchange)
Currency Swap - 146633PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AA3 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	12/01/2025	02/08/2022	Sale	0	7,355,438	5.37 / 3.65	(183,697)	0	(40,430)	11,859	0		(573,602)	447,940	3,710	126,525	0	0	FX (Foreign Exchange)
Currency Swap - 146641PR - Receive: Fixed USD Pay: Fixed CAD	C9082#AA5 - Transurban Cardinal Hldngs LTD Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	02/10/2023	03/09/2022	Sale	0	2,974,919	4.634 / 4.22	(91,732)	0	(45,067)	1,320	0		(92,064)	113,165	11,763	14,501	0	0	FX (Foreign Exchange)
Currency Swap - 146716PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AH1 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	12/02/2027	03/01/2022	Sale	0	6,383,436	3.916 / 4.146	(292,551)	0	(1,082)	(2,469)	0		(390,630)	159,743	6,660	271,141	0	0	FX (Foreign Exchange)
Currency Swap - 146720PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\E1 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	09/23/2024	02/14/2022	Sale	0	5,237,862	3.1345 / 2.72	(697,281)	0	(576,247)	496	0		(664,842)	603,092	24,917	28,437	0	0	FX (Foreign Exchange)
Currency Swap - 146738PR - Receive: Fixed USD Pay: Fixed EUR	786455B#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/29/2026	02/22/2022	Sale	0	13,091,650	3.345 / 1.26	(497,984)	0	(94,519)	37,564	0		(791,010)	381,494	12,440	362,012	0	0	FX (Foreign Exchange)
Currency Swap - 146749PR - Receive: Fixed USD Pay: Fixed EUR	243435A*5 - Dechra Pharmaceuticals plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	01/22/2027	02/23/2022	Sale	0	7,068,379	3.1988 / 1.19	(275,433)	0	(40,180)	20,330	0		(416,572)	190,865	6,677	213,140	0	0	FX (Foreign Exchange)
Currency Swap - 146840PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/07/2024	09/21/2022	Sale	0	278,697	5.5575 / 5.26	0	0	3,275	2,709	0		(7,608)	(46,401)	0	3,275	0	0	FX (Foreign Exchange)
Currency Swap - 146905PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	07/20/2028	03/09/2022	Sale	0	640,091	3.84 / 3.932	13,759	0	23,460	(129)	0		5,362	(5,650)	(351)	10,637	0	0	FX (Foreign Exchange)
Currency Swap - 146915PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	10/18/2032	02/17/2022	Sale	0	13,506,074	4.15 / 2.29	0	0	842,275	33,155	0		(302,671)	(620,917)	0	842,275	0	0	FX (Foreign Exchange)
Currency Swap - 146935PR - Receive: Fixed USD Pay: Fixed CAD	218493AB0 - Cordelio AmalCo GP I Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	06/30/2034	03/09/2022	Sale	0	5,173,544	4.38 / 4.087	(113,161)	0	(10,387)	822	0		(265,803)	264,381	949	99,369	0	0	FX (Foreign Exchange)
Currency Swap - 146938PR - Receive: Fixed USD Pay: Fixed CAD	218493AA2 - Cordelio AmalCo GP I Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	09/30/2034	03/09/2022	Sale	0	9,301,999	4.38 / 4.087	(211,605)	0	(19,604)	1,699	0		(484,603)	475,354	2,473	185,826	0	0	FX (Foreign Exchange)
Currency Swap - 146940PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AE3 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	06/13/2028	03/01/2022	Sale	0	9,655,846	3.925 / 3.942	39,970	0	464,544	1,322	0		(329,134)	(36,385)	(1,165)	427,209	0	0	FX (Foreign Exchange)
Currency Swap - 146943PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AE3 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	06/13/2028	03/01/2022	Sale	0	7,594,825	3.925 / 3.942	31,438	0	365,388	1,039	0		(258,881)	(28,618)	(917)	336,022	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 146951PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	04/18/2028	02/03/2022	Sale	0	40,873	4.3155 / 2.77	(1,115)	0	(499)	50	0		(2,648)	1,893	18	555	0	0	FX (Foreign Exchange)
Currency Swap - 146954PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AE4 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	04/18/2028	02/03/2022	Sale	0	2,726,908	4.25 / 2.69	(72,696)	0	(31,909)	3,367	0		(176,168)	126,287	845	36,831	0	0	FX (Foreign Exchange)
Currency Swap - 146957PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	01/25/2022	Maturity	0	39,521	4.11 / 2.6	1,202	0	(578)	37	0		(1,151)	757	(1,162)	(578)	0	0	FX (Foreign Exchange)
Currency Swap - 146957PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	02/07/2022	Sale	0	2,568,845	4.11 / 2.6	78,134	0	841	3,456	0		(74,814)	49,193	57	(74,754)	0	0	FX (Foreign Exchange)
Currency Swap - 146965PR - Receive: Fixed USD Pay: Fixed AUD	Q0214#AB6 - Alsco Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	05/24/2024	05/24/2022	Maturity	0	1,572,198	2.68 / 3.33	18,659	0	84,082	(3,284)	0		28,209	(41,988)	(17,648)	84,082	0	0	FX (Foreign Exchange)
Currency Swap - 146965PR - Receive: Fixed USD Pay: Fixed AUD	Q0214#AB6 - Alsco Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	05/24/2024	11/24/2022	Maturity	0	1,572,198	2.68 / 3.33	18,659	0	147,433	(6,994)	0		28,209	(41,988)	(17,648)	147,433	0	0	FX (Foreign Exchange)
Currency Swap - 146980PR - Receive: Fixed USD Pay: Fixed GBP	G7059#AA2 - Phoenix Natural Gas PP Finance Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	08/05/2024	02/07/2022	Sale	0	2,412,879	3.65 / 2.12	(197,006)	0	(152,067)	3,225	0		(266,725)	243,484	6,159	18,103	0	0	FX (Foreign Exchange)
Currency Swap - 146985PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AB9 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	05/23/2027	03/01/2022	Sale	0	2,563,230	3.99 / 4.96	36,733	0	132,303	(2,762)	0		65,679	(149,870)	(1,017)	98,486	0	0	FX (Foreign Exchange)
Currency Swap - 147007PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	01/05/2022	01/05/2022	Maturity	0	1,067,331	3.96 / 3.46	(39,131)	0	(34,921)	59	0		(1,395)	40,855	1,349	(34,921)	0	0	FX (Foreign Exchange)
Currency Swap - 147020PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/13/2017	10/18/2032	10/18/2022	Maturity	0	3,318,636	4.15 / 2.29	0	0	576,168	53,404	0		(74,371)	(152,568)	0	576,168	0	0	FX (Foreign Exchange)
Currency Swap - 147024PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	08/17/2027	02/17/2022	Sale	0	11,880,656	3.69 / 1.77	0	0	(27,655)	29,147	0		(210,529)	189,997	0	(27,655)	0	0	FX (Foreign Exchange)
Currency Swap - 147030PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	06/30/2036	03/21/2022	Sale	0	4,927,706	4.37 / .876	0	0	(182,974)	37,692	0		(310,563)	358,387	0	(182,974)	0	0	FX (Foreign Exchange)
Currency Swap - 147037PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/27/2025	02/03/2022	Sale	0	8,166,324	4.195 / 2.67	2,926	0	99,208	10,193	0		(409,970)	273,873	(10)	96,499	0	0	FX (Foreign Exchange)
Currency Swap - 147058PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	01/25/2022	Maturity	0	31,165	4.089 / 3.17	(1,041)	0	(1,336)	14	0		(1,824)	1,481	1,007	(1,336)	0	0	FX (Foreign Exchange)
Currency Swap - 147058PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/21/2021	06/01/2028	02/01/2022	Sale	0	2,462,025	4.089 / 3.17	(82,227)	0	(27,515)	1,215	0		(144,072)	117,008	142	51,933	0	0	FX (Foreign Exchange)
Currency Swap - 147064PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	11/21/2022	05/20/2022	Sale	0	435,912	5.46 / 2.94	1,618	0	1,618	(3,770)	0		(4,520)	(9,010)	(495)	926	0	0	FX (Foreign Exchange)
Currency Swap - 147067PR - Receive: Fixed USD Pay: Fixed EUR	031100H82 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/31/2026	02/22/2022	Sale	0	11,116,582	3.16 / 1.34	(620,145)	0	(254,077)	27,594	0		(713,072)	360,292	15,417	314,700	0	0	FX (Foreign Exchange)
Currency Swap - 147071PR - Receive: Fixed USD Pay: Fixed EUR	031100H82 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	10/31/2026	02/22/2022	Sale	0	2,397,682	3.16 / 1.34	(133,756)	0	(54,801)	5,952	0		(153,799)	77,710	3,325	67,876	0	0	FX (Foreign Exchange)
Currency Swap - 147074PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AB7 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	01/06/2027	02/07/2022	Sale	0	4,756,937	3.47 / 2.62	(434,439)	0	(323,902)	3,086	0		(520,373)	430,690	7,025	79,741	0	0	FX (Foreign Exchange)
Currency Swap - 147076PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	01/11/2024	02/22/2022	Sale	0	2,568,184	3.3 / 1.32	0	0	(64,130)	7,093	0		(30,047)	80,831	0	(64,130)	0	0	FX (Foreign Exchange)
Currency Swap - 147080PR - Receive: Fixed USD Pay: Fixed EUR	553848AC2 - MTD Products, Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	07/28/2026	02/22/2022	Sale	0	3,498,252	3.55 / 1.84	(164,532)	0	(52,888)	8,473	0		(175,732)	65,816	4,320	97,274	0	0	FX (Foreign Exchange)
Currency Swap - 147085PR - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	08/15/2026	02/16/2022	Sale	0	8,247,672	4.13 / 2.25	(812,766)	0	(522,854)	19,348	0		(825,357)	559,138	18,359	224,874	0	0	FX (Foreign Exchange)
Currency Swap - 147092PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	01/12/2026	02/22/2022	Sale	0	79,652	3.54 / 1.61	0	0	(1,642)	214	0		(1,110)	2,507	0	(1,642)	0	0	FX (Foreign Exchange)
Currency Swap - 147158PR - Receive: Fixed USD Pay: Fixed EUR	249030E*4 - Dentsply IntL, Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/01/2021	02/19/2026	02/16/2022	Sale	0	4,079,016	3.9 / 2.05	(396,080)	0	(262,338)	9,433	0		(396,699)	276,530	10,058	98,012	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147635PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	10/07/2040	10/07/2022	Sale	0	8,403,339	3.52 / 1.915	0	0	0	0	0		(9,747)	(125,206)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 147636PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	10/07/2040	10/07/2022	Sale	0	16,173,259	3.52 / 1.915	0	0	0	0	0		(18,760)	(240,974)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 147637PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	01/14/2042	01/14/2022	Sale	0	10,750,004	3.47 / 1.915	0	0	0	0	0		(11,482)	(160,170)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 147641PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	10/07/2040	10/07/2022	Sale	0	7,008,016	3.52 / 1.915	0	0	0	0	0		(8,129)	(104,416)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 147643PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	01/14/2042	01/14/2022	Sale	0	7,569,978	3.47 / 1.915	0	0	0	0	0		(8,085)	(112,789)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 147923PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/21/2021	12/01/2036	02/15/2022	Sale	0	3,125,993	3.205 / 1.57	0	0	0	0	0		(15,378)	(72,498)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 147924PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/21/2021	12/01/2036	02/15/2022	Sale	0	15,832,654	3.205 / 1.57	0	0	0	0	0		(77,889)	(367,189)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148145PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/03/2021	01/14/2037	01/14/2022	Sale	0	29,928,460	3.155 / 2.56	0	0	0	0	0		560,322	(235,666)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148212PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/10/2021	02/02/2037	02/02/2022	Sale	0	22,309,991	2.975 / 1.4	0	0	0	0	0		(126,444)	(362,827)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148213PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/10/2021	02/02/2037	02/02/2022	Sale	0	47,530,096	2.975 / 1.4	0	0	0	0	0		(269,381)	(772,981)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148426PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/16/2021	03/31/2043	09/30/2022	Maturity	0	67,469	3.665 / 2.9	0	0	11,389	405	0		142	575	0	11,389	0	0	FX (Foreign Exchange)
Currency Swap - 148427PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/16/2021	03/31/2043	09/30/2022	Maturity	0	150,003	3.665 / 2.9	0	0	25,321	900	0		317	1,279	0	25,321	0	0	FX (Foreign Exchange)
Currency Swap - 148464PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	09/26/2028	09/26/2022	Maturity	0	1,437,811	3.935 / 2.875	180,011	0	408,678	15,045	0		172,545	(224,845)	(172,387)	408,678	0	0	FX (Foreign Exchange)
Currency Swap - 148465PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	09/26/2028	09/26/2022	Maturity	0	3,268,185	3.935 / 2.875	473,116	0	928,936	34,198	0		453,320	(511,078)	(452,964)	928,936	0	0	FX (Foreign Exchange)
Currency Swap - 148466PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	425,388	6.3435 / 5.44	69,420	0	108,322	4,358	0		50,963	(71,769)	(53,313)	108,322	0	0	FX (Foreign Exchange)
Currency Swap - 148467PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	09/26/2028	09/26/2022	Maturity	0	131,260	3.935 / 2.875	16,433	0	37,309	1,374	0		15,752	(20,526)	(15,737)	37,309	0	0	FX (Foreign Exchange)
Currency Swap - 148468PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	09/26/2028	09/26/2022	Maturity	0	798,815	3.935 / 2.875	115,639	0	227,052	8,359	0		110,801	(124,919)	(110,714)	227,052	0	0	FX (Foreign Exchange)
Currency Swap - 148469PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	09/26/2028	09/26/2022	Maturity	0	509,016	3.935 / 2.875	73,687	0	144,681	5,326	0		70,604	(79,600)	(70,548)	144,681	0	0	FX (Foreign Exchange)
Currency Swap - 148470PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	10,369,203	6.3435 / 5.44	1,692,170	0	2,640,433	106,232	0		1,242,275	(1,749,424)	(1,299,545)	2,640,433	0	0	FX (Foreign Exchange)
Currency Swap - 148471PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	1,112,444	6.3435 / 5.44	181,542	0	283,275	11,397	0		133,276	(187,684)	(139,420)	283,275	0	0	FX (Foreign Exchange)
Currency Swap - 148472PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	835,427	6.3435 / 5.44	136,335	0	212,735	8,559	0		100,088	(140,948)	(104,702)	212,735	0	0	FX (Foreign Exchange)
Currency Swap - 148473PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	4,415,491	6.3435 / 5.44	0	0	1,124,369	45,236	0		(24,387)	(744,953)	0	1,124,369	0	0	FX (Foreign Exchange)
Currency Swap - 148474PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	307,408	6.3435 / 5.44	50,166	0	78,279	3,149	0		36,829	(51,864)	(38,527)	78,279	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 148475PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	2,048,684	6.3435 / 5.44	334,329	0	521,681	20,989	0		245,441	(345,641)	(256,756)	521,681	0	0	FX (Foreign Exchange)
Currency Swap - 148476PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	985,599	6.3435 / 5.44	160,842	0	250,975	10,097	0		118,079	(166,284)	(123,523)	250,975	0	0	FX (Foreign Exchange)
Currency Swap - 148477PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	352,833	6.3435 / 5.44	57,579	0	89,846	3,615	0		42,271	(59,528)	(44,220)	89,846	0	0	FX (Foreign Exchange)
Currency Swap - 148478PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	1,254,921	6.3435 / 5.44	0	0	319,555	12,857	0		(6,931)	(211,722)	0	319,555	0	0	FX (Foreign Exchange)
Currency Swap - 148479PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	87,368	6.3435 / 5.44	14,258	0	22,248	895	0		10,467	(14,740)	(10,950)	22,248	0	0	FX (Foreign Exchange)
Currency Swap - 148480PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	07/30/2022	Maturity	0	582,254	6.3435 / 5.44	95,019	0	148,266	5,965	0		69,757	(98,234)	(72,972)	148,266	0	0	FX (Foreign Exchange)
Currency Swap - 148494PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	03/15/2022	Sale	0	7,573,305	3.2985 / 4.18	0	0	0	0	0		313,156	15,134	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148495PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	03/15/2022	Sale	0	10,169,502	3.2985 / 4.18	0	0	0	0	0		420,509	20,322	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148557PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	01/25/2022	Sale	0	3,442,094	2.905 / 1.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148557PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	01/28/2022	Sale	0	3,442,094	2.905 / 1.24	0	0	0	0	0		(71,025)	28,004	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148564PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	01/25/2022	Sale	0	5,676,130	2.905 / 1.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148564PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	01/26/2022	Sale	0	5,676,130	2.905 / 1.24	0	0	0	0	0		(117,124)	46,180	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148565PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	01/25/2022	Sale	0	3,891,957	2.905 / 1.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148565PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	01/26/2022	Sale	0	3,891,957	2.905 / 1.24	0	0	0	0	0		(80,308)	31,664	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148567PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	01/25/2022	Sale	0	5,105,889	2.905 / 1.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148567PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	01/26/2022	Sale	0	5,105,889	2.905 / 1.24	0	0	0	0	0		(105,357)	41,540	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148586PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	02/23/2022	Sale	0	7,858,984	3.0935 / 1.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148586PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	03/30/2022	Sale	0	7,858,984	3.0935 / 1.4	(349)	0	(349)	0	0		(245,188)	75,708	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148595PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	02/23/2022	Sale	0	5,451,968	3.0935 / 1.4	0	0	0	0	0		(170,335)	52,763	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148596PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	02/23/2022	Sale	0	45,998,092	3.0935 / 1.4	0	0	0	0	0		(1,437,108)	445,156	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148603PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2021	01/12/2034	01/12/2022	Sale	0	15,400,080	3.2875 / 1.59	0	0	0	0	0		(548,723)	247,678	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148886PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	12/01/2022	Sale	0	5,580,036	3.315 / 2.2	0	0	0	0	0		(310,415)	145,630	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148903PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	12/01/2022	Sale	0	29,620,008	3.315 / 2.2	0	0	0	0	0		(1,647,749)	773,037	0	0	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 148904PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/09/2021	12/01/2043	12/01/2022	Sale	0	29,090,028	3.315 / 2.2	0	0	0	0	0		(1,618,266)	759,206	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148906PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/09/2021	12/01/2043	12/01/2022	Sale	0	9,969,960	3.315 / 2.2	0	0	0	0	0		(554,625)	260,201	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 149539PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/10/2022	06/15/2032	01/25/2022	Sale	0	11,765,700	4.555 / 2.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 149591PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/13/2022	01/28/2033	01/28/2022	Sale	0	7,525,519	3.145 / 3.54	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 149606PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/13/2022	01/28/2033	01/28/2022	Sale	0	10,131,239	3.145 / 3.54	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 149881PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/21/2022	04/08/2042	04/06/2022	Sale	0	8,407,453	3.57 / 1.89	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 149882PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/21/2022	04/08/2042	04/06/2022	Sale	0	8,680,850	3.57 / 1.89	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 149883PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/21/2022	04/08/2042	04/06/2022	Sale	0	15,124,812	3.57 / 1.89	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 150040PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/31/2022	04/13/2037	04/13/2022	Sale	0	26,967,494	3.62 / 1.93	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 150094PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2024	03/24/2022	Sale	0	22,419,825	2.5 / 1.7	0	0	1,177,551	0	0		0	0	0	1,177,551	0	0	FX (Foreign Exchange)
Currency Swap - 150094PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2024	03/24/2022	Sale	0	14,169,462	2.5 / 1.7	0	0	744,219	0	0		0	0	0	744,219	0	0	FX (Foreign Exchange)
Currency Swap - 150094PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2024	03/24/2022	Sale	0	13,211,621	2.5 / 1.7	0	0	693,911	0	0		0	0	0	693,911	0	0	FX (Foreign Exchange)
Currency Swap - 150095PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2029	03/24/2022	Sale	0	10,578,767	3.8 / 2.45	0	3,490,483	989,978	0	0		0	0	0	(2,500,505)	0	0	FX (Foreign Exchange)
Currency Swap - 150095PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2029	03/24/2022	Sale	0	8,431,927	3.8 / 2.45	0	0	789,073	0	0		0	0	0	789,073	0	0	FX (Foreign Exchange)
Currency Swap - 150095PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2029	03/24/2022	Sale	0	10,099,590	3.8 / 2.45	0	0	945,136	0	0		0	0	0	945,136	0	0	FX (Foreign Exchange)
Currency Swap - 150095PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2029	03/24/2022	Sale	0	9,794,349	3.8 / 2.45	0	0	916,571	0	0		0	0	0	916,571	0	0	FX (Foreign Exchange)
Currency Swap - 150100PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2027	02/07/2022	Sale	0	0	3.2 / 2.15	0	0	(148,059)	0	0		0	0	0	(148,059)	0	0	FX (Foreign Exchange)
Currency Swap - 150100PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2027	02/07/2022	Sale	0	0	3.2 / 2.15	0	0	(2,978,440)	0	0		0	0	0	(2,978,440)	0	0	FX (Foreign Exchange)
Currency Swap - 150100PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2027	02/08/2022	Sale	0	0	3.2 / 2.15	0	0	(1,989,784)	0	0		0	0	0	(1,989,784)	0	0	FX (Foreign Exchange)
Currency Swap - 150100PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2027	03/24/2022	Sale	0	13,706,160	3.2 / 2.15	0	0	950,625	0	0		0	0	0	950,625	0	0	FX (Foreign Exchange)
Currency Swap - 150100PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2027	03/24/2022	Sale	0	8,431,927	3.2 / 2.15	0	0	584,817	0	0		0	0	0	584,817	0	0	FX (Foreign Exchange)
Currency Swap - 150100PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2027	03/24/2022	Sale	0	35,119,466	3.2 / 2.15	0	0	2,435,798	0	0		0	0	0	2,435,798	0	0	FX (Foreign Exchange)
Currency Swap - 150100PR - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	04/01/2027	03/24/2022	Sale	0	12,194,337	3.2 / 2.15	0	0	845,769	0	0		0	0	0	845,769	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/01/2022	12/05/2025	02/07/2022	Maturity	0	1,863	3.87 / 3.66	0	(57)	(95)	0	0		0	0	57	(95)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	03/05/2022	Maturity	0	1,863	3.87 / 3.66	0	1,806	1,863	7	0		0	0	57	0	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	03/07/2022	Maturity	0	0	3.87 / 3.66	0	(1,863)	(1,945)	(7)	0		0	0	0	(82)	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	04/05/2022	Maturity	0	1,863	3.87 / 3.66	0	(57)	(134)	1	0		0	0	57	(134)	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	05/05/2022	Maturity	0	1,863	3.87 / 3.66	0	(57)	(75)	1	0		0	0	57	(75)	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	06/05/2022	Maturity	0	1,863	3.87 / 3.66	0	1,806	1,863	25	0		0	0	57	0	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	06/06/2022	Maturity	0	0	3.87 / 3.66	0	(1,863)	(1,980)	(25)	0		0	0	0	(116)	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	07/05/2022	Maturity	0	1,863	3.87 / 3.66	0	(57)	(40)	1	0		0	0	57	(40)	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	08/05/2022	Maturity	0	1,863	3.87 / 3.66	0	(57)	(58)	1	0		0	0	57	(58)	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	09/05/2022	Maturity	0	1,863	3.87 / 3.66	0	1,806	1,863	43	0		0	0	57	0	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	09/06/2022	Maturity	0	0	3.87 / 3.66	0	(1,863)	(1,892)	(42)	0		0	0	0	(29)	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	10/05/2022	Maturity	0	1,863	3.87 / 3.66	0	(57)	49	1	0		0	0	57	49	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	11/05/2022	Maturity	0	1,863	3.87 / 3.66	0	1,806	1,863	55	0		0	0	57	0	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	11/07/2022	Maturity	0	0	3.87 / 3.66	0	(1,863)	(1,841)	(54)	0		0	0	0	22	0	0	FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	12/05/2025	12/05/2022	Maturity	0	1,863	3.87 / 3.66	0	(57)	26	2	0		0	0	57	26	0	0	FX (Foreign Exchange)
Currency Swap - 150171PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/01/2022	10/14/2025	10/11/2022	Maturity	0	259,679	6.67 / 4.95	0	2,145	39,503	3,402	0		0	0	(2,145)	39,503	0	0	FX (Foreign Exchange)
Currency Swap - 150205PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/03/2022	04/01/2024	02/03/2022	Sale	0	0	2.5 / 1.7	0	0	(2,399,711)	0	0		0	0	0	(2,399,711)	0	0	FX (Foreign Exchange)
Currency Swap - 150205PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/03/2022	04/01/2024	03/24/2022	Sale	0	30,796,760	2.5 / 1.7	0	0	1,617,531	0	0		0	0	0	1,617,531	0	0	FX (Foreign Exchange)
Currency Swap - 150205PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/03/2022	04/01/2024	03/24/2022	Sale	0	9,730,687	2.5 / 1.7	0	0	511,083	0	0		0	0	0	511,083	0	0	FX (Foreign Exchange)
Currency Swap - 150205PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/03/2022	04/01/2024	03/24/2022	Sale	0	10,129,674	2.5 / 1.7	0	0	532,039	0	0		0	0	0	532,039	0	0	FX (Foreign Exchange)
Currency Swap - 150205PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/03/2022	04/01/2024	03/24/2022	Sale	0	7,865,717	2.5 / 1.7	0	0	413,129	0	0		0	0	0	413,129	0	0	FX (Foreign Exchange)
Currency Swap - 150211PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/03/2022	04/01/2027	02/07/2022	Sale	0	0	3.2 / 2.15	0	0	(813,397)	0	0		0	0	0	(813,397)	0	0	FX (Foreign Exchange)
Currency Swap - 150211PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/03/2022	04/01/2027	03/24/2022	Sale	0	26,067,835	3.2 / 2.15	0	0	1,808,000	0	0		0	0	0	1,808,000	0	0	FX (Foreign Exchange)
Currency Swap - 150211PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/03/2022	04/01/2027	03/24/2022	Sale	0	9,628,378	3.2 / 2.15	0	0	667,800	0	0		0	0	0	667,800	0	0	FX (Foreign Exchange)
Currency Swap - 150211PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/03/2022	04/01/2027	03/24/2022	Sale	0	6,638,599	3.2 / 2.15	0	0	460,437	0	0		0	0	0	460,437	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 150211PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/03/2022	04/01/2027	03/24/2022	Sale	0	2,127,623	3.2 / 2.15	0	0	147,567	0	0		0	0	0	147,567	0	0	FX (Foreign Exchange)
Currency Swap - 150338PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/08/2022	04/01/2029	02/08/2022	Sale	0	0	3.8 / 2.45	0	0	(803,645)	0	0		0	0	0	(803,645)	0	0	FX (Foreign Exchange)
Currency Swap - 150338PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/08/2022	04/01/2029	02/14/2022	Sale	0	0	3.8 / 2.45	0	0	(459,841)	0	0		0	0	0	(459,841)	0	0	FX (Foreign Exchange)
Currency Swap - 150338PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/08/2022	04/01/2029	02/15/2022	Sale	0	0	3.8 / 2.45	0	0	5,379	0	0		0	0	0	5,379	0	0	FX (Foreign Exchange)
Currency Swap - 150338PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/08/2022	04/01/2029	03/24/2022	Sale	0	708,533	3.8 / 2.45	0	0	66,306	0	0		0	0	0	66,306	0	0	FX (Foreign Exchange)
Currency Swap - 150382PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/09/2022	03/31/2034	03/31/2022	Sale	0	33,974,529	3.475 / 1.95	0	7,000	0	0	0		0	0	0	(7,000)	0	0	FX (Foreign Exchange)
Currency Swap - 150511PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2024	03/31/2022	Sale	0	17,830,737	2.98 / 1.22	0	0	179,840	38,356	0		0	0	0	179,840	0	0	FX (Foreign Exchange)
Currency Swap - 150511PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2024	03/31/2022	Sale	0	12,682,637	2.98 / 1.22	0	0	127,916	27,234	0		0	0	0	127,916	0	0	FX (Foreign Exchange)
Currency Swap - 150511PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2024	03/31/2022	Sale	0	39,843,496	2.98 / 1.22	0	0	401,859	85,708	0		0	0	0	401,859	0	0	FX (Foreign Exchange)
Currency Swap - 150511PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2024	03/31/2022	Sale	0	21,587,577	2.98 / 1.22	0	0	217,731	46,437	0		0	0	0	217,731	0	0	FX (Foreign Exchange)
Currency Swap - 150517PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2027	03/31/2022	Sale	0	7,226,312	3.19 / 1.57	0	0	81,056	14,308	0		0	0	0	81,056	0	0	FX (Foreign Exchange)
Currency Swap - 150517PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2027	03/31/2022	Sale	0	28,545,291	3.19 / 1.57	0	0	320,186	56,382	0		0	0	0	320,186	0	0	FX (Foreign Exchange)
Currency Swap - 150517PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2027	03/31/2022	Sale	0	24,905,107	3.19 / 1.57	0	0	279,355	49,312	0		0	0	0	279,355	0	0	FX (Foreign Exchange)
Currency Swap - 150517PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2027	03/31/2022	Sale	0	7,441,299	3.19 / 1.57	0	0	83,467	14,734	0		0	0	0	83,467	0	0	FX (Foreign Exchange)
Currency Swap - 150517PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2027	03/31/2022	Sale	0	42,391,010	3.19 / 1.57	0	0	475,490	83,934	0		0	0	0	475,490	0	0	FX (Foreign Exchange)
Currency Swap - 150517PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2027	03/31/2022	Sale	0	7,056,229	3.19 / 1.57	0	0	79,148	13,971	0		0	0	0	79,148	0	0	FX (Foreign Exchange)
Currency Swap - 150518PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2027	03/31/2022	Sale	0	4,376,604	3.19 / 1.57	0	0	48,490	9,257	0		0	0	0	48,490	0	0	FX (Foreign Exchange)
Currency Swap - 150518PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2027	03/31/2022	Sale	0	9,220,602	3.19 / 1.57	0	0	102,158	19,454	0		0	0	0	102,158	0	0	FX (Foreign Exchange)
Currency Swap - 150518PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2027	03/31/2022	Sale	0	17,633,993	3.19 / 1.57	0	0	195,372	37,296	0		0	0	0	195,372	0	0	FX (Foreign Exchange)
Currency Swap - 150524PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2032	02/15/2022	Sale	0	0	3.33 / 1.83	0	0	17,258	0	0		0	0	0	17,258	0	0	FX (Foreign Exchange)
Currency Swap - 150524PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2032	02/18/2022	Sale	0	0	3.33 / 1.83	0	0	81,571	0	0		0	0	0	81,571	0	0	FX (Foreign Exchange)
Currency Swap - 150524PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2032	03/31/2022	Sale	0	236,368	3.33 / 1.83	0	0	4,694	463	0		0	0	0	4,694	0	0	FX (Foreign Exchange)
Currency Swap - 150524PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2032	03/31/2022	Sale	0	1,713,674	3.33 / 1.83	0	0	34,028	3,346	0		0	0	0	34,028	0	0	FX (Foreign Exchange)
Currency Swap - 150524PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	02/17/2032	03/31/2022	Sale	0	3,903,416	3.33 / 1.83	0	0	77,510	7,644	0		0	0	0	77,510	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 150651PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	02/17/2024	03/31/2022	Sale	0	666,723	2.98 / 1.22	0	0	6,625	1,532	0		0	0	0	6,625	0	0	FX (Foreign Exchange)
Currency Swap - 150651PR - Receive: Fixed USD Pay: Fixed EUR	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	02/17/2024	03/31/2022	Sale	0	3,269,032	2.98 / 1.22	0	0	32,486	7,512	0		0	0	0	32,486	0	0	FX (Foreign Exchange)
Currency Swap - 150655PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	02/17/2032	02/17/2022	Sale	0	0	3.33 / 1.83	0	0	229,429	0	0		0	0	0	229,429	0	0	FX (Foreign Exchange)
Currency Swap - 150655PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	02/17/2032	02/22/2022	Sale	0	0	3.33 / 1.83	0	0	26,320	0	0		0	0	0	26,320	0	0	FX (Foreign Exchange)
Currency Swap - 150655PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	02/17/2032	02/23/2022	Sale	0	0	3.33 / 1.83	0	0	(5,362)	0	0		0	0	0	(5,362)	0	0	FX (Foreign Exchange)
Currency Swap - 150655PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	02/17/2032	03/01/2022	Sale	0	0	3.33 / 1.83	0	0	(236,065)	0	0		0	0	0	(236,065)	0	0	FX (Foreign Exchange)
Currency Swap - 150655PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	02/17/2032	03/31/2022	Sale	0	2,728,373	3.33 / 1.83	0	0	54,526	5,002	0		0	0	0	54,526	0	0	FX (Foreign Exchange)
Currency Swap - 150655PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	02/17/2032	03/31/2022	Sale	0	807,582	3.33 / 1.83	0	0	16,139	1,481	0		0	0	0	16,139	0	0	FX (Foreign Exchange)
Currency Swap - 150689PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	01/04/2033	03/10/2022	Sale	0	21,380,444	4.162 / 2.58	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 150865PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/24/2022	03/24/2032	03/24/2022	Sale	0	10,840,008	3.645 / 2.05	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 150866PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/24/2022	03/24/2032	03/24/2022	Sale	0	38,852,127	3.645 / 2.05	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 150924PR - Receive: Fixed USD Pay: Fixed AUD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/01/2022	06/01/2028	03/01/2022	Sale	0	0	4.7 / 5.35	0	0	(476,253)	0	0		0	0	0	(476,253)	0	0	FX (Foreign Exchange)
Currency Swap - 150924PR - Receive: Fixed USD Pay: Fixed AUD	Mortgage Loan Hedge	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/01/2022	06/01/2028	03/28/2022	Sale	0	63,329,435	4.7 / 5.35	0	0	(1,756,450)	(27,392)	0		0	0	0	(1,756,450)	0	0	FX (Foreign Exchange)
Currency Swap - 150925PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/01/2022	06/01/2028	03/28/2022	Sale	0	41,006,992	4.7 / 5.35	0	0	(1,137,335)	(17,737)	0		0	0	0	(1,137,335)	0	0	FX (Foreign Exchange)
Currency Swap - 151085PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/09/2022	04/05/2023	03/31/2022	Sale	0	37,172,652	1.415 / 1.44	0	0	(1,008,324)	(152)	0		0	0	0	(1,008,324)	0	0	FX (Foreign Exchange)
Currency Swap - 151114PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/09/2022	03/03/2026	03/31/2022	Sale	0	24,126,178	1.826 / 1.93	0	0	(577,276)	(1,455)	0		0	0	0	(577,276)	0	0	FX (Foreign Exchange)
Currency Swap - 151124PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/09/2022	03/31/2037	03/31/2022	Sale	0	64,270,260	3.8675 / 2.58	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 151128PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/09/2022	03/03/2029	03/31/2022	Sale	0	6,272,783	1.855 / 2.045	0	0	(99,736)	(790)	0		0	0	0	(99,736)	0	0	FX (Foreign Exchange)
Currency Swap - 151142PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/09/2022	03/03/2032	03/09/2022	Sale	0	0	1.904 / 2.21	0	0	(254,396)	0	0		0	0	0	(254,396)	0	0	FX (Foreign Exchange)
Currency Swap - 151142PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/09/2022	03/03/2032	03/31/2022	Sale	0	5,970,478	1.904 / 2.21	0	0	(73,370)	(1,280)	0		0	0	0	(73,370)	0	0	FX (Foreign Exchange)
Currency Swap - 152446PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2022	06/30/2032	06/30/2022	Sale	0	85,631,000	3.865 / 3.18	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152498PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/31/2022	06/30/2032	06/30/2022	Sale	0	15,324,435	3.75 / 3.13	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152499PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/31/2022	06/30/2032	06/30/2022	Sale	0	158,381,489	3.75 / 3.13	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152500PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/31/2022	06/30/2032	06/30/2022	Sale	0	9,853,550	3.75 / 3.13	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 152501PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/31/2022	06/30/2032	06/30/2022	Sale	0	44,607,880	3.75 / 3.13	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152503PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/31/2022	06/30/2037	03/31/2022	Sale	0	7,500,001	3.965 / 3.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152504PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/31/2022	06/30/2037	03/31/2022	Sale	0	49,332,688	3.965 / 3.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152588PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/07/2022	04/23/2029	04/21/2022	Sale	0	21,270,129	4.2675 / 2.45	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152589PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/07/2022	04/23/2029	04/21/2022	Sale	0	21,790,022	4.2675 / 2.45	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152590PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/07/2022	04/23/2029	04/21/2022	Sale	0	32,321,971	4.2675 / 2.45	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152596PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/07/2022	05/10/2032	05/10/2022	Sale	0	74,658,150	4.1295 / 2.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152672PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/12/2022	05/12/2034	05/12/2022	Sale	0	23,563,950	4.933 / 3.25	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152673PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/12/2022	05/12/2034	08/12/2022	Sale	0	5,437,500	4.926 / 3.25	0	750	750	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152678PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/12/2022	07/12/2032	07/12/2022	Sale	0	33,259,650	3.859 / 3.08	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152679PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/12/2022	07/12/2032	07/12/2022	Sale	0	8,151,875	3.859 / 3.08	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 152680PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/12/2022	07/12/2032	07/12/2022	Sale	0	37,172,550	3.859 / 3.08	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153001PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/29/2022	10/27/2043	10/27/2022	Sale	0	7,525,800	4.7375 / 3.46	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153002PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/29/2022	10/27/2043	10/27/2022	Sale	0	7,525,800	4.7375 / 3.46	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153003PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/29/2022	10/27/2043	10/27/2022	Sale	0	10,285,260	4.7375 / 3.46	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153061PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/05/2022	05/17/2029	05/17/2022	Sale	0	25,638,912	4.0775 / 2.979	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153063PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/05/2022	05/17/2029	05/17/2022	Sale	0	28,767,720	4.0775 / 2.979	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153181PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/13/2022	06/24/2032	06/24/2022	Sale	0	33,753,046	4.53 / 2.84	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153182PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/13/2022	06/24/2032	06/24/2022	Sale	0	28,562,954	4.53 / 2.84	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153351PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/01/2021	11/21/2022	11/21/2022	Maturity	0	1,072,656	5.46 / 2.94	0	3,982	126,692	34,869	0		0	0	(3,982)	126,692	0	0	FX (Foreign Exchange)
Currency Swap - 153400PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/25/2022	08/19/2030	08/17/2022	Sale	0	53,186,381	4.7525 / 3.18	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153402PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/25/2022	08/19/2030	08/17/2022	Sale	0	8,613,343	4.7525 / 3.18	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153403PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/25/2022	08/19/2030	08/17/2022	Sale	0	48,375,540	4.7525 / 3.18	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153407PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/25/2022	06/15/2032	06/15/2022	Sale	0	16,833,997	4.925 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 153408PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/25/2022	06/15/2032	06/15/2022	Sale	0	15,311,994	4.925 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153446PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/27/2022	07/28/2032	07/28/2022	Sale	0	27,924,000	5.115 / 3.64	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153447PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/27/2022	07/28/2034	07/28/2022	Sale	0	35,442,000	5.215 / 3.79	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153465PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/27/2022	07/28/2032	07/28/2022	Sale	0	5,370,000	5.115 / 3.64	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153567PRM - Receive: Fixed USD Pay: Fixed DKK	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/07/2022	06/25/2029	06/23/2022	Sale	0	17,221,584	4.685 / 3.26	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153568PRM - Receive: Fixed USD Pay: Fixed DKK	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/07/2022	06/23/2032	06/23/2022	Sale	0	21,526,980	4.817 / 3.52	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153569PRM - Receive: Fixed USD Pay: Fixed DKK	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/07/2022	06/23/2034	06/23/2022	Sale	0	19,087,256	4.94 / 3.71	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153669PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/15/2022	06/28/2029	06/28/2022	Sale	0	30,279,567	4.7925 / 3.3	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153671PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/15/2022	06/28/2030	06/28/2022	Sale	0	15,199,641	4.8115 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153672PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/15/2022	06/28/2030	06/28/2022	Sale	0	45,850,845	4.8115 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153673PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/15/2022	06/28/2030	06/28/2022	Sale	0	10,049,814	4.8115 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153919PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/22/2022	09/22/2042	09/22/2022	Sale	0	23,629,890	5.1588 / 4.14	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153920PRM - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/22/2022	07/06/2032	07/06/2022	Sale	0	10,169,454	5.084 / 1.38	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153931PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/22/2022	09/22/2042	09/22/2022	Sale	0	11,429,870	5.1588 / 4.14	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 153932PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/22/2022	09/22/2042	09/22/2022	Sale	0	68,160,385	5.1588 / 4.14	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 154000PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/27/2022	07/19/2032	07/18/2022	Sale	0	1,122,640	5.37 / 4.07	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 154001PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/27/2022	07/19/2032	07/18/2022	Sale	0	6,586,790	5.37 / 4.07	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 154160PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/05/2022	09/28/2034	09/28/2022	Sale	0	28,889,002	4.959 / 3.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 154161PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/05/2022	09/28/2037	09/28/2022	Sale	0	16,974,820	5.117 / 4.1	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 154232PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/08/2022	09/30/2032	09/30/2022	Sale	0	15,300,010	4.92 / 3.63	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 154328PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/14/2022	10/12/2029	10/12/2022	Sale	0	23,300,032	5.2125 / 4.44	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 154480PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/22/2022	10/14/2037	10/14/2022	Sale	0	23,940,000	4.865 / 4.07	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 154481PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/22/2022	10/14/2037	10/14/2022	Sale	0	23,940,000	4.865 / 4.07	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 155839PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/03/2022	10/12/2027	10/11/2022	Sale	0	7,500,038	5.4025 / 3.85	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 153448PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	07/28/2037	07/28/2022	Sale	0	35,442,000	5.365 / 3.98	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												23,674,040	3,503,729	60,335,330	2,610,264	0	XXX	(1,438,266)	(32,075,837)	(5,817,158)	43,077,958	0	0	XXX
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	01/12/2022	Sale	0	0	4911 / Total Return	0	0	(5,747,747)	0	0		0	0	0	(5,747,747)	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	04/12/2022	Maturity	0	3,246,124	6083 / Total Return	0	0	0	5,424	0		296,347	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	04/12/2022	Sale	0	0	6083 / Total Return	0	0	3,246,124	0	0		0	0	0	3,246,124	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	07/12/2022	Maturity	0	11,237,650	1.3807 / Total Return	0	0	0	57,997	0		1,025,914	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	07/12/2022	Sale	0	0	1.3807 / Total Return	0	0	11,237,650	0	0		0	0	0	11,237,650	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	10/12/2022	Maturity	0	5,355,248	2.793 / Total Return	0	0	0	65,862	0		488,894	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	10/12/2022	Sale	0	0	2.793 / Total Return	0	0	5,355,248	0	0		0	0	0	5,355,248	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	02/09/2022	Maturity	0	4,039,335	5078 / Total Return	0	0	0	2,194	0		76,277	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	02/09/2022	Sale	0	0	5078 / Total Return	0	0	4,039,335	0	0		0	0	0	4,039,335	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	05/11/2022	Maturity	0	9,572,414	7274 / Total Return	0	0	0	22,802	0		180,760	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	05/11/2022	Sale	0	0	7274 / Total Return	0	0	9,572,414	0	0		0	0	0	9,572,414	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	08/10/2022	Sale	0	0	1.7357 / Total Return	0	0	(3,341,516)	0	0		0	0	0	(3,341,516)	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	11/09/2022	Maturity	0	6,398,605	3.2317 / Total Return	0	0	0	96,762	0		120,828	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	11/09/2022	Sale	0	0	3.2317 / Total Return	0	0	6,398,605	0	0		0	0	0	6,398,605	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	01/31/2022	Maturity	0	4,881,485	6986 / Total Return	0	0	0	2,842	0		(36,770)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	01/31/2022	Sale	0	0	6986 / Total Return	0	0	4,881,485	0	0		0	0	0	4,881,485	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	04/29/2022	Maturity	0	8,829,425	.869 / Total Return	0	0	0	23,896	0		(66,507)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	04/29/2022	Sale	0	0	.869 / Total Return	0	0	8,829,425	0	0		0	0	0	8,829,425	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	07/29/2022	Maturity	0	5,482,013	1.8089 / Total Return	0	0	0	39,903	0		(41,293)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	07/29/2022	Sale	0	0	1.8089 / Total Return	0	0	5,482,013	0	0		0	0	0	5,482,013	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	10/31/2022	Maturity	0	4,831,720	..3.3759 / Total Return	0	0	0	77,760	0		(36,395)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	10/31/2022	Sale	0	0	..3.3759 / Total Return	0	0	4,831,720	0	0		0	0	0	4,831,720	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	01/13/2022	Sale	0	0	....5661 / Total Return	0	0	(2,025,480)	0	0		0	0	0	(2,025,480)	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	04/14/2022	Maturity	0	8,458,236	....6833 / Total Return	0	0	0	16,191	0		221,015	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	04/14/2022	Sale	0	0	....6833 / Total Return	0	0	8,458,236	0	0		0	0	0	8,458,236	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	07/14/2022	Maturity	0	15,019,236	..1.4557 / Total Return	0	0	0	85,069	0		392,456	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	07/14/2022	Sale	0	0	..1.4557 / Total Return	0	0	15,019,236	0	0		0	0	0	15,019,236	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	10/13/2022	Maturity	0	7,918,116	...2.868 / Total Return	0	0	0	103,453	0		206,902	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	10/13/2022	Sale	0	0	...2.868 / Total Return	0	0	7,918,116	0	0		0	0	0	7,918,116	0	0	EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	02/09/2022	Maturity	0	8,078,247	....3494 / Total Return	0	0	0	3,036	0		153,186	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	02/09/2022	Sale	0	0	....3494 / Total Return	0	0	8,078,247	0	0		0	0	0	8,078,247	0	0	EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	05/11/2022	Maturity	0	19,143,825	....5724 / Total Return	0	0	0	34,169	0		363,020	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	05/11/2022	Sale	0	0	....5724 / Total Return	0	0	19,143,825	0	0		0	0	0	19,143,825	0	0	EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	08/10/2022	Sale	0	0	..1.5936 / Total Return	0	0	(6,682,683)	0	0		0	0	0	(6,682,683)	0	0	EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	11/09/2022	Maturity	0	12,796,540	...3.116 / Total Return	0	0	0	174,874	0		242,658	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	11/09/2022	Sale	0	0	...3.116 / Total Return	0	0	12,796,540	0	0		0	0	0	12,796,540	0	0	EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	03/23/2022	Maturity	0	3,217,814	....4626 / Total Return	0	0	0	3,321	0		148,216	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	03/23/2022	Sale	0	0	....4626 / Total Return	0	0	3,217,814	0	0		0	0	0	3,217,814	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/19/2019	06/21/2024	06/23/2022	Maturity	0	24,371,897	1.1779 / Total Return	0	0	0	100,368	0		1,122,595	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/19/2019	06/21/2024	06/23/2022	Sale	0	0	1.1779 / Total Return	0	0	24,371,897	0	0		0	0	0	24,371,897	0	0	EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/19/2019	06/21/2024	09/21/2022	Sale	0	0	2.3459 / Total Return	0	0	(5,426,667)	0	0		0	0	0	(5,426,667)	0	0	EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/19/2019	06/21/2024	12/21/2022	Maturity	0	2,351,497	3.8153 / Total Return	0	0	0	46,315	0		108,312	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/19/2019	06/21/2024	12/21/2022	Sale	0	0	3.8153 / Total Return	0	0	2,351,497	0	0		0	0	0	2,351,497	0	0	EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/20/2019	06/23/2022	03/23/2022	Maturity	0	12,679,723	.416 / Total Return	0	0	0	11,868	0		328,709	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/20/2019	06/23/2022	03/23/2022	Sale	0	0	.416 / Total Return	0	0	12,679,723	0	0		0	0	0	12,679,723	0	0	EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/20/2019	06/23/2022	06/23/2022	Maturity	0	330,444,811	1.1576 / Total Return	0	0	0	1,276,204	0		8,566,441	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/20/2019	06/23/2022	06/23/2022	Sale	0	0	1.1576 / Total Return	0	0	57,980,623	0	0		0	0	0	57,980,623	0	0	EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/05/2019	11/07/2024	02/09/2022	Maturity	0	5,997,892	.4594 / Total Return	0	0	0	2,883	0		107,352	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/05/2019	11/07/2024	02/09/2022	Sale	0	0	.4594 / Total Return	0	0	5,997,892	0	0		0	0	0	5,997,892	0	0	EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/05/2019	11/07/2024	05/09/2022	Maturity	0	9,799,526	.63 / Total Return	0	0	0	21,123	0		175,394	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/05/2019	11/07/2024	05/09/2022	Sale	0	0	.63 / Total Return	0	0	10,888,362	0	0		0	0	0	10,888,362	0	0	EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/05/2019	11/07/2024	08/09/2022	Sale	0	0	1.6857 / Total Return	0	0	(561,144)	0	0		0	0	0	(561,144)	0	0	EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/05/2019	11/07/2024	11/09/2022	Maturity	0	9,858,442	3.1783 / Total Return	0	0	0	143,879	0		176,449	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/05/2019	11/07/2024	11/09/2022	Sale	0	0	3.1783 / Total Return	0	0	10,953,824	0	0		0	0	0	10,953,824	0	0	EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/14/2022	11/07/2024	05/09/2022	Maturity	0	1,088,836	.63 / Total Return	0	53,948	0	1,157	0		0	0	(53,948)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/14/2022	11/07/2024	11/09/2022	Maturity	0	1,095,382	3.1783 / Total Return	0	54,056	0	14,789	0		0	0	(54,272)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/11/2020	03/17/2025	03/17/2022	Maturity	0	13,344,065	1.4364 / Total Return	0	0	0	20,563	0		264,180	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/11/2020	03/17/2025	03/17/2022	Sale	0	0	.7356 / Total Return	0	0	14,826,739	0	0		0	0	0	14,826,739	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/11/2020	03/17/2025	06/16/2022	Maturity	0	9,497,337	..1.4364 / Total Return	0	0	0	49,120	0		188,024	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/11/2020	03/17/2025	06/16/2022	Sale	0	0	..1.4364 / Total Return	0	0	10,552,597	0	0		0	0	0	10,552,597	0	0	EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/11/2020	03/17/2025	09/15/2022	Sale	0	0	..2.5496 / Total Return	0	0	(677,865)	0	0		0	0	0	(677,865)	0	0	EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/11/2020	03/17/2025	12/15/2022	Sale	0	0	..4.0471 / Total Return	0	0	(7,174,028)	0	0		0	0	0	(7,174,028)	0	0	EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2022	03/17/2025	03/17/2022	Maturity	0	1,482,674	..1.4364 / Total Return	0	19,431	0	1,043	0		0	0	(19,431)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2022	03/17/2025	06/16/2022	Maturity	0	1,055,260	..1.4364 / Total Return	0	13,830	0	4,574	0		0	0	(13,830)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 139762CM - Receive: Fixed Pay: Floating 3 Month Libor +22.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/26/2021	01/28/2022	01/28/2022	Maturity	0	81,529,550	. Total Return / .5026	0	0	0	(22,067)	0		3,107,851	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 139762CM - Receive: Fixed Pay: Floating 3 Month Libor +22.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/26/2021	01/28/2022	01/28/2022	Sale	0	0	. Total Return / .5026	0	0	(3,706,159)	0	0		0	0	0	(3,706,159)	0	0	EL (Equity Risk Liability)
Total Return Swap - 141417CM - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/14/2021	04/19/2022	01/19/2022	Maturity	0	7,038,542	....0636 / Total Return	0	0	0	211	0		(67,012)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141417CM - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/14/2021	04/19/2022	01/19/2022	Sale	0	0	....0636 / Total Return	0	0	7,038,542	0	0		0	0	0	7,038,542	0	0	EL (Equity Risk Liability)
Total Return Swap - 141417CM - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/14/2021	04/19/2022	04/19/2022	Maturity	0	144,291,787	.....188 / Total Return	0	0	0	72,148	0		(1,373,765)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141417CM - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/14/2021	04/19/2022	04/19/2022	Sale	0	0	.....188 / Total Return	0	0	10,091,644	0	0		0	0	0	10,091,644	0	0	EL (Equity Risk Liability)
Total Return Swap - 142605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/21/2021	03/20/2022	03/17/2022	Sale	0	21,072,000	. Total Return / .2136	0	0	(488,871)	(9,628)	0		(454,076)	0	0	(488,871)	0	0	EL (Equity Risk Liability)
Total Return Swap - 147595CM - Receive: Fixed Pay: Floating 3 Month Libor +35 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	03/23/2022	03/23/2022	Maturity	0	42,493,304	. Total Return / 1.3076	0	0	0	(54,115)	0		(1,688,808)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147595CM - Receive: Fixed Pay: Floating 3 Month Libor +35 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	03/23/2022	03/23/2022	Sale	0	0	. Total Return / 1.3076	0	0	(1,490,326)	0	0		0	0	0	(1,490,326)	0	0	EL (Equity Risk Liability)
Total Return Swap - 147596CM - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	03/23/2022	03/23/2022	Maturity	0	42,493,304	....566 / Total Return	0	0	0	54,115	0		1,688,808	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147596CM - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	03/23/2022	03/23/2022	Sale	0	0	....566 / Total Return	0	0	1,490,326	0	0		0	0	0	1,490,326	0	0	EL (Equity Risk Liability)
Total Return Swap - 147597CM - Receive: Fixed Pay: Floating 3 Month Libor +44 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	03/22/2022	03/22/2022	Maturity	0	211,680,330	. Total Return / 1.374	0	0	0	(307,760)	0		(9,181,836)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147597CM - Receive: Fixed Pay: Floating 3 Month Libor +44 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	03/22/2022	03/22/2022	Sale	0	0	. Total Return / 1.374	0	0	(6,604,125)	0	0		0	0	0	(6,604,125)	0	0	EL (Equity Risk Liability)
Total Return Swap - 147598CM - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	03/22/2022	03/22/2022	Maturity	0	211,680,330	....6543 / Total Return	0	0	0	307,760	0		9,181,836	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147598CM - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2021	03/22/2022	03/22/2022	Sale	0	0	....6543 / Total Return	0	0	6,604,125	0	0		0	0	0	6,604,125	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 147599CM - Receive: Fixed Pay: Floating 3 Month Libor +18.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	03/22/2022	Maturity	0	69,082,478	. Total Return / 1.119	0	0	0	(61,292)	0		(3,432,493)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147599CM - Receive: Fixed Pay: Floating 3 Month Libor +18.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	03/22/2022	Sale	0	0	. Total Return / 1.119	0	0	(3,060,099)	0	0		0	0	0	(3,060,099)	0	0	EL (Equity Risk Liability)
Total Return Swap - 147599CM - Receive: Fixed Pay: Floating 3 Month Libor +18.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/20/2022	03/22/2022	03/22/2022	Maturity	0	22,949,996	. Total Return / 1.119	0	(345,619)	0	(15,526)	0		0	0	345,619	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147600CM - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	03/22/2022	Maturity	0	69,082,478	....3993 / Total Return	0	0	0	61,292	0		3,432,493	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147600CM - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	03/22/2022	Sale	0	0	....3993 / Total Return	0	0	2,297,006	0	0		0	0	0	2,297,006	0	0	EL (Equity Risk Liability)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	01/26/2022	Maturity	0	931,926	. Total Return / 4.4669	0	0	0	(185)	0		37,158	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	01/26/2022	Sale	0	0	. Total Return / .4071	0	0	(931,926)	0	0		0	0	0	(931,926)	0	0	EL (Equity Risk Liability)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	04/26/2022	Maturity	0	3,680,155	. Total Return / 4.4669	0	0	0	(4,477)	0		146,738	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	04/26/2022	Sale	0	0	. Total Return / 1.3537	0	0	(3,680,155)	0	0		0	0	0	(3,680,155)	0	0	EL (Equity Risk Liability)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	07/26/2022	Maturity	0	2,040,119	. Total Return / 4.4669	0	0	0	(9,463)	0		81,345	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	07/26/2022	Sale	0	0	. Total Return / 2.9063	0	0	(2,040,119)	0	0		0	0	0	(2,040,119)	0	0	EL (Equity Risk Liability)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	10/26/2022	Maturity	0	24,435,157	. Total Return / 4.4669	0	0	0	(294,826)	0		974,297	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	10/26/2022	Sale	0	0	. Total Return / 4.4669	0	0	(2,951,534)	0	0		0	0	0	(2,951,534)	0	0	EL (Equity Risk Liability)
Total Return Swap - 149198CM - Receive: Fixed Pay: Floating 3 Month Libor +70 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	03/23/2022	03/23/2022	Maturity	0	224,701,323	. Total Return / 1.6576	0	0	0	(150,778)	0		(5,873,259)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 149198CM - Receive: Fixed Pay: Floating 3 Month Libor +70 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	03/23/2022	03/23/2022	Sale	0	0	. Total Return / 1.6576	0	0	(10,841,131)	0	0		0	0	0	(10,841,131)	0	0	EL (Equity Risk Liability)
Total Return Swap - 149957CM - Receive: Fixed Pay: Floating 3 Month Libor +45 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2022	04/28/2022	02/09/2022	Sale	0	9,642,500	. Total Return / .7666	0	0	549,669	(2,669)	0		0	0	0	549,669	0	0	EL (Equity Risk Liability)
Total Return Swap - 149957CM - Receive: Fixed Pay: Floating 3 Month Libor +45 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2022	04/28/2022	04/28/2022	Maturity	0	71,161,341	. Total Return / 1.736	0	0	0	(108,586)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 149957CM - Receive: Fixed Pay: Floating 3 Month Libor +45 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2022	04/28/2022	04/28/2022	Sale	0	0	. Total Return / 1.736	0	0	(5,715,909)	0	0		0	0	0	(5,715,909)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 150058CM - Receive: Floating 3 Month Libor +40.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2022	03/22/2022	03/22/2022	Maturity	0	121,822,343	...1.339 / Total Return	0	(3,255,000)	0	76,748	0		0	0	3,255,000	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 150058CM - Receive: Floating 3 Month Libor +40.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2022	03/22/2022	03/22/2022	Sale	0	0	...1.339 / Total Return	0	0	(635,700)	0	0		0	0	0	(635,700)	0	0	EL (Equity Risk Liability)
Total Return Swap - 150077CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	09/29/2022	03/29/2022	Maturity	0	12,176,252	....4948 / Total Return	0	607,041	0	9,036	0		0	0	(607,041)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 150077CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	09/29/2022	03/29/2022	Sale	0	0	....4948 / Total Return	0	0	12,176,252	0	0		0	0	0	12,176,252	0	0	EL (Equity Risk Liability)
Total Return Swap - 150077CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	09/29/2022	06/29/2022	Maturity	0	33,095,152	..1.2579 / Total Return	0	1,649,943	0	130,946	0		0	0	(1,649,943)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 150077CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	09/29/2022	06/29/2022	Sale	0	0	..1.2579 / Total Return	0	0	33,095,152	0	0		0	0	0	33,095,152	0	0	EL (Equity Risk Liability)
Total Return Swap - 150077CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	09/29/2022	09/29/2022	Maturity	0	206,589,295	..2.5066 / Total Return	0	10,299,408	0	2,140,747	0		0	0	(10,299,408)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 150077CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	09/29/2022	09/29/2022	Sale	0	0	..2.5066 / Total Return	0	0	12,581,581	0	0		0	0	0	12,581,581	0	0	EL (Equity Risk Liability)
Total Return Swap - 151562CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2022	03/18/2022	03/18/2022	Sale	0	444,185,640	....9481 / Total Return	0	0	(15,356,817)	0	0		0	0	0	(15,356,817)	0	0	EL (Equity Risk Liability)
Total Return Swap - 151743CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	12/20/2022	12/06/2022	Sale	0	2,458,000	. Total Return / 2.27	0	(303)	(106,311)	(27,937)	0		0	0	291	(106,299)	0	0	EL (Equity Risk Liability)
Total Return Swap - 151743CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	12/20/2022	12/16/2022	Sale	0	17,903,000	. Total Return / 2.27	0	(2,209)	(844,819)	(211,382)	0		0	0	2,209	(844,819)	0	0	EL (Equity Risk Liability)
Total Return Swap - 151750CM - Receive: Fixed Pay: Floating 3 Month Libor -2 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/18/2022	03/19/2024	04/21/2022	Sale	0	10,948,964	. Total Return / .914	0	0	(375,549)	(9,451)	0		0	0	0	(375,549)	0	0	EL (Equity Risk Liability)
Total Return Swap - 151750CM - Receive: Fixed Pay: Floating 3 Month Libor -2 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/18/2022	03/19/2024	06/21/2022	Maturity	0	15,399,104	. Total Return / 4.7183	0	0	0	(35,578)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 151750CM - Receive: Fixed Pay: Floating 3 Month Libor -2 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/18/2022	03/19/2024	06/21/2022	Sale	0	0	. Total Return / 2.0759	0	0	(15,399,104)	0	0		0	0	0	(15,399,104)	0	0	EL (Equity Risk Liability)
Total Return Swap - 151750CM - Receive: Fixed Pay: Floating 3 Month Libor -2 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/18/2022	03/19/2024	09/21/2022	Sale	0	0	. Total Return / 3.5453	0	0	6,427,958	0	0		0	0	0	6,427,958	0	0	EL (Equity Risk Liability)
Total Return Swap - 151750CM - Receive: Fixed Pay: Floating 3 Month Libor -2 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/18/2022	03/19/2024	12/21/2022	Maturity	0	2,558,134	. Total Return / 3.5453	0	0	0	(42,406)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 151750CM - Receive: Fixed Pay: Floating 3 Month Libor -2 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/18/2022	03/19/2024	12/21/2022	Sale	0	0	. Total Return / 3.5453	0	0	(2,558,134)	0	0		0	0	0	(2,558,134)	0	0	EL (Equity Risk Liability)
Total Return Swap - 152730CM - Receive: Floating 3 Month Libor +4 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2022	04/18/2023	07/18/2022	Maturity	0	19,487,838	..1.1383 / Total Return	0	0	0	42,031	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 152730CM - Receive: Floating 3 Month Libor +4 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2022	04/18/2023	07/18/2022	Sale	0	0	..1.1383 / Total Return	0	0	19,487,838	0	0		0	0	0	19,487,838	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Total Return Swap - 152730CM - Receive: Floating 3 Month Libor +4 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/14/2022	04/18/2023	10/18/2022	Maturity	0	1,288,956	..2.7499 / Total Return	0	0	0	11,148	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 152730CM - Receive: Floating 3 Month Libor +4 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/14/2022	04/18/2023	10/18/2022	Sale	0	0	..2.7499 / Total Return	0	0	1,288,956	0	0		0	0	0	1,288,956	0	0	EL (Equity Risk Liability)
Total Return Swap - 152947CM - Receive: Fixed Pay: Floating 3 Month Libor +37 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/26/2022	07/28/2022	07/28/2022	Maturity	0	63,576,000	. Total Return / 3.1523	0	0	0	(232,564)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 152947CM - Receive: Fixed Pay: Floating 3 Month Libor +37 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/26/2022	07/28/2022	07/28/2022	Sale	0	0	. Total Return / 3.1523	0	0	(4,780,987)	0	0		0	0	0	(4,780,987)	0	0	EL (Equity Risk Liability)
Total Return Swap - 153159CM - Receive: Fixed Pay: Floating 3 Month Libor +103 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/12/2022	06/23/2022	06/23/2022	Maturity	0	499,368,736	. Total Return / 3.1844	0	0	0	(542,925)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 153159CM - Receive: Fixed Pay: Floating 3 Month Libor +103 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/12/2022	06/23/2022	06/23/2022	Sale	0	0	. Total Return / 3.1844	0	0	(32,866,323)	0	0		0	0	0	(32,866,323)	0	0	EL (Equity Risk Liability)
Total Return Swap - 154506CM - Receive: Fixed Pay: Floating 3 Month Libor +35 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/26/2022	10/28/2022	10/28/2022	Maturity	0	58,500,000	. Total Return / 4.7896	0	0	0	(437,711)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 154506CM - Receive: Fixed Pay: Floating 3 Month Libor +35 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/26/2022	10/28/2022	10/28/2022	Sale	0	0	. Total Return / 4.7896	0	0	1,372,579	0	0		0	0	0	1,372,579	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149030CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/11/2022	Maturity	0	18,786,351	...9944 / Total Return	0	0	0	11,241	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149030CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/11/2022	Sale	0	0	...9944 / Total Return	0	0	(190,676)	0	0		0	0	0	(190,676)	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149030CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/29/2022	Sale	0	18,786,351	...9636 / Total Return	0	0	0	(8,046)	0		549,296	0	0	0	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149032PR - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/11/2022	Maturity	0	93,930,827	...9636 / Total Return	0	0	0	2,786,346	0		(23,920)	0	0	0	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149032PR - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/11/2022	Sale	0	0	...9636 / Total Return	0	0	(953,373)	0	0		0	0	0	(953,373)	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149033CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/11/2022	Maturity	0	56,358,125	...9944 / Total Return	0	0	0	33,721	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149033CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/11/2022	Sale	0	0	...9944 / Total Return	0	0	(572,020)	0	0		0	0	0	(572,020)	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149033CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/29/2022	Sale	0	56,358,125	...9636 / Total Return	0	0	0	1,638,076	0		(14,352)	0	0	0	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149035CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/11/2022	Maturity	0	28,179,294	...9944 / Total Return	0	0	0	16,861	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149035CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/11/2022	Sale	0	0	...9944 / Total Return	0	0	(286,012)	0	0		0	0	0	(286,012)	0	0	EL (Equity Risk Liability)
Interest Rate Swap - 149035CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed .	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2021	01/11/2022	01/29/2022	Sale	0	28,179,294	...9636 / Total Return	0	0	0	(12,069)	0		823,937	0	0	0	0	0	EL (Equity Risk Liability)
1149999999. Subtotal - Swaps - Hedging Other - Total Return												0	9,094,526	255,537,507	7,300,422	0	XXX	12,687,204	0	(9,094,754)	255,537,519	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												41,875,139	4,408,314	469,340,534	1,665,997	0	XXX	15,084,753	(32,075,837)	(16,389,697)	447,651,544	0	0	XXX
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/24/2015	01/17/2047	03/25/2022	Maturity	0	0	.....5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/24/2015	01/17/2047	06/27/2022	Maturity	0	0	.....5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/24/2015	01/17/2047	07/25/2022	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/24/2015	01/17/2047	08/25/2022	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/24/2015	01/17/2047	10/25/2022	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/24/2015	01/17/2047	11/25/2022	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/24/2015	01/17/2047	12/28/2022	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 141163CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/23/2021	06/20/2026	10/28/2021	Sale	0	500,000,000	1 / Credit Event	10,998,280	0	0	(527,778)	0		0	0	0	(9,762,291)	0	0	RC (Credit Replications)
Credit Default Swap - 141163CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/28/2021	06/20/2026	06/25/2022	Sale	0	500,000,000	1 / Credit Event	(10,998,280)	0	0	0	0		0	0	0	9,762,291	0	0	RC (Credit Replications)
Credit Default Swap - 141165CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/23/2021	06/20/2031	10/28/2021	Sale	0	100,000,000	1 / Credit Event	245,205	0	0	(105,556)	0		0	0	0	(231,446)	0	0	RC (Credit Replications)
Credit Default Swap - 141165CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/28/2021	06/20/2031	06/25/2022	Sale	0	100,000,000	1 / Credit Event	(245,205)	0	0	0	0		0	0	0	231,446	0	0	RC (Credit Replications)
Credit Default Swap - 141256CM Sell Protection, Receive Fixed	126078QE3 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/01/2021	06/20/2026	03/16/2022	Sale	0	15,000,000	1 / Credit Event	364,699	0	210,313	31,250	0		0	0	(14,249)	(88,961)	0	0	RC (Credit Replications)
Credit Default Swap - 146223CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2021	12/20/2031	03/25/2022	Sale	0	10,000,000	1 / Credit Event	96,014	0	(19,253)	23,889	0		0	0	(2,112)	(110,724)	0	0	RC (Credit Replications)
Credit Default Swap - 146247CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2021	12/20/2026	04/08/2022	Sale	0	500,000,000	1 / Credit Event	12,514,457	0	8,134,309	1,388,889	0		0	0	(646,634)	(3,094,257)	0	0	RC (Credit Replications)
Credit Default Swap - 146253CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2021	12/20/2031	04/08/2022	Sale	0	250,000,000	1 / Credit Event	2,301,965	0	(434,165)	694,444	0		0	0	(59,028)	(2,618,800)	0	0	RC (Credit Replications)
Credit Default Swap - 146801CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/27/2021	12/20/2031	03/24/2022	Sale	0	200,000,000	1 / Credit Event	1,910,828	0	(581,136)	461,111	0		0	0	(40,568)	(2,404,939)	0	0	RC (Credit Replications)
Credit Default Swap - 146804CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/27/2021	12/20/2026	03/28/2022	Sale	0	50,000,000	5 / Credit Event	4,850,000	0	2,775,836	604,167	0		0	0	(206,156)	(1,644,316)	0	0	RC (Credit Replications)
Credit Default Swap - 146810CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/27/2021	12/20/2026	03/30/2022	Sale	0	25,000,000	5 / Credit Event	2,425,000	0	1,602,429	309,028	0		0	0	(105,493)	(605,232)	0	0	RC (Credit Replications)
Credit Default Swap - 146839CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	12/20/2031	03/24/2022	Sale	0	200,000,000	1 / Credit Event	1,719,688	0	(581,136)	461,111	0		0	0	(36,493)	(2,222,975)	0	0	RC (Credit Replications)
Credit Default Swap - 146867CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	12/20/2031	03/24/2022	Sale	0	60,000,000	1 / Credit Event	498,434	0	(174,341)	138,333	0		0	0	(10,575)	(650,215)	0	0	RC (Credit Replications)
Credit Default Swap - 147656CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/13/2021	12/20/2031	03/10/2022	Sale	0	140,000,000	1 / Credit Event	850,707	0	(1,226,448)	268,333	0		0	0	(15,066)	(2,044,922)	0	0	RC (Credit Replications)
Credit Default Swap - 147656CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/13/2021	12/20/2031	03/25/2022	Sale	0	75,000,000	1 / Credit Event	455,736	0	(144,399)	179,167	0		0	0	(10,052)	(580,887)	0	0	RC (Credit Replications)
Credit Default Swap - 147699CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/14/2021	12/20/2031	03/25/2022	Sale	0	20,000,000	1 / Credit Event	150,678	0	(38,506)	47,778	0		0	0	(3,328)	(182,850)	0	0	RC (Credit Replications)
Credit Default Swap - 147996CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/21/2021	12/20/2026	03/28/2022	Sale	0	150,000,000	5 / Credit Event	0	0	8,327,507	1,812,500	0		0	0	0	8,327,507	0	0	RC (Credit Replications)
Credit Default Swap - 147996CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/21/2021	12/20/2026	03/30/2022	Sale	0	20,000,000	5 / Credit Event	0	0	1,281,943	247,222	0		0	0	0	1,281,943	0	0	RC (Credit Replications)
Credit Default Swap - 148136CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/03/2021	12/20/2031	03/24/2022	Sale	0	30,000,000	1 / Credit Event	222,600	0	(87,170)	69,167	0		0	0	(4,764)	(301,698)	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 149810CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/20/2022	12/20/2031	03/25/2022	Sale	0	125,000,000	1 / Credit Event	0	329,608	(240,665)	229,167	0		0	0	(5,609)	(564,664)	0	0	RC (Credit Replications)
Credit Default Swap - 149968CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/27/2022	12/20/2031	03/24/2022	Sale	0	60,000,000	1 / Credit Event	0	33,114	(174,341)	93,333	0		0	0	(413)	(207,041)	0	0	RC (Credit Replications)
Credit Default Swap - 149968CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/27/2022	12/20/2031	03/25/2022	Sale	0	10,000,000	1 / Credit Event	0	5,519	(19,253)	16,389	0		0	0	(75)	(24,697)	0	0	RC (Credit Replications)
Credit Default Swap - 150057CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/31/2022	12/20/2026	03/30/2022	Sale	0	80,000,000	5 / Credit Event	0	5,412,000	5,127,771	644,444	0		0	0	(160,611)	(123,618)	0	0	RC (Credit Replications)
Credit Default Swap - 150745CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/18/2022	12/20/2031	03/23/2022	Sale	0	140,000,000	1 / Credit Event	0	(912,233)	(526,413)	116,667	0		0	0	7,404	378,416	0	0	RC (Credit Replications)
Credit Default Swap - 150745CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/18/2022	12/20/2031	03/25/2022	Sale	0	285,000,000	1 / Credit Event	0	(1,857,045)	(548,717)	269,167	0		0	0	16,957	1,291,371	0	0	RC (Credit Replications)
Credit Default Swap - 150789CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/22/2022	12/20/2031	03/25/2022	Sale	0	120,000,000	1 / Credit Event	0	(705,278)	(231,039)	110,000	0		0	0	6,264	467,975	0	0	RC (Credit Replications)
Credit Default Swap - 150855CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/24/2022	12/20/2026	03/30/2022	Sale	0	50,000,000	5 / Credit Event	0	2,305,000	3,204,857	236,111	0		0	0	(39,948)	939,805	0	0	RC (Credit Replications)
Credit Default Swap - 151912CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/24/2022	06/20/2032	04/27/2022	Sale	0	215,000,000	1 / Credit Event	0	(1,286,127)	(3,228,288)	203,056	0		0	0	10,758	(1,952,919)	0	0	RC (Credit Replications)
Credit Default Swap - 151912CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/24/2022	06/20/2032	05/18/2022	Sale	0	165,000,000	1 / Credit Event	0	(987,028)	(3,367,746)	252,083	0		0	0	13,520	(2,394,238)	0	0	RC (Credit Replications)
Credit Default Swap - 151912CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/24/2022	06/20/2032	07/15/2022	Sale	0	50,000,000	1 / Credit Event	0	(299,099)	(1,000,334)	159,722	0		0	0	8,657	(709,892)	0	0	RC (Credit Replications)
Credit Default Swap - 151912CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/24/2022	06/20/2032	09/23/2022	Sale	0	30,000,000	1 / Credit Event	0	(179,460)	(29,037,433)	154,167	0		0	0	8,416	(28,866,389)	0	0	RC (Credit Replications)
Credit Default Swap - 151913CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/24/2022	06/20/2032	09/23/2022	Sale	0	60,000,000	1 / Credit Event	0	(358,919)	(1,414,795)	308,333	0		0	0	16,832	(1,072,708)	0	0	RC (Credit Replications)
Credit Default Swap - 151914CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/24/2022	06/20/2032	09/23/2022	Sale	0	30,000,000	1 / Credit Event	0	(179,460)	(707,398)	154,167	0		0	0	8,416	(536,354)	0	0	RC (Credit Replications)
Credit Default Swap - 151949CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/25/2022	06/20/2032	06/07/2022	Sale	0	350,000,000	1 / Credit Event	0	(1,709,232)	(5,145,451)	700,000	0		0	0	31,076	(3,467,295)	0	0	RC (Credit Replications)
Credit Default Swap - 151949CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/25/2022	06/20/2032	07/13/2022	Sale	0	55,000,000	1 / Credit Event	0	(268,594)	(1,150,220)	165,000	0		0	0	7,315	(888,941)	0	0	RC (Credit Replications)
Credit Default Swap - 151949CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/25/2022	06/20/2032	09/23/2022	Sale	0	240,000,000	1 / Credit Event	0	(1,172,045)	(20,000)	1,193,333	0		0	0	53,340	1,098,705	0	0	RC (Credit Replications)
Credit Default Swap - 152210CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/28/2022	06/20/2027	06/10/2022	Sale	0	1,500,000	5 / Credit Event	0	70,714	(450,000)	8,958	0		0	0	(2,443)	(518,271)	0	0	RC (Credit Replications)
Credit Default Swap - 152210CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/28/2022	06/20/2027	06/14/2022	Sale	0	34,650,000	5 / Credit Event	0	1,633,500	(1,058,011)	375,375	0		0	0	(60,130)	(2,631,382)	0	0	RC (Credit Replications)
Credit Default Swap - 152210CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/28/2022	06/20/2027	07/13/2022	Sale	0	46,530,000	5 / Credit Event	0	2,193,557	(791,010)	691,488	0		0	0	(111,669)	(2,872,899)	0	0	RC (Credit Replications)
Credit Default Swap - 152210CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/28/2022	06/20/2027	07/18/2022	Sale	0	14,850,000	5 / Credit Event	0	700,071	(192,456)	231,000	0		0	0	(37,348)	(855,179)	0	0	RC (Credit Replications)
Credit Default Swap - 152210CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/28/2022	06/20/2027	09/30/2022	Sale	0	52,470,000	5 / Credit Event	0	2,473,586	(1,056,105)	1,370,050	0		0	0	(221,338)	(3,308,353)	0	0	RC (Credit Replications)
Credit Default Swap - 152213CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/28/2022	06/20/2027	06/10/2022	Sale	0	500,000	5 / Credit Event	0	23,571	(150,000)	2,986	0		0	0	(814)	(172,757)	0	0	RC (Credit Replications)
Credit Default Swap - 152213CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/28/2022	06/20/2027	09/29/2022	Sale	0	49,500,000	5 / Credit Event	0	2,333,571	(1,282,243)	1,271,875	0		0	0	(205,304)	(3,410,510)	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 152441CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2022	06/20/2027	06/10/2022	Sale	0	1,500,000	5 / Credit Event	0	84,347	(450,000)	8,542	0		0	0	(2,847)	(531,500)	0	0	RC (Credit Replications)
Credit Default Swap - 152441CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2022	06/20/2027	06/14/2022	Sale	0	148,500,000	5 / Credit Event	0	8,350,367	(4,394,414)	1,567,500	0		0	0	(301,055)	(12,443,726)	0	0	RC (Credit Replications)
Credit Default Swap - 152445CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2022	06/20/2027	06/10/2022	Sale	0	250,000	5 / Credit Event	0	14,058	(75,000)	1,424	0		0	0	(475)	(88,583)	0	0	RC (Credit Replications)
Credit Default Swap - 152445CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2022	06/20/2027	09/29/2022	Sale	0	24,750,000	5 / Credit Event	0	1,391,728	(641,122)	629,063	0		0	0	(121,742)	(1,911,108)	0	0	RC (Credit Replications)
Credit Default Swap - 152540CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/04/2022	06/20/2032	09/23/2022	Sale	0	195,000,000	1 / Credit Event	0	(273,528)	(16,250)	926,250	0		0	0	12,054	245,224	0	0	RC (Credit Replications)
Credit Default Swap - 152615CM Sell Protection, Receive Fixed	126076YM6 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/08/2022	06/20/2027	06/10/2022	Sale	0	1,400,000	5 / Credit Event	0	63,731	(420,000)	5,833	0		0	0	(1,806)	(481,925)	0	0	RC (Credit Replications)
Credit Default Swap - 152617CM Sell Protection, Receive Fixed	126076YL8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/08/2022	06/20/2027	09/27/2022	Sale	0	250,000,000	1 / Credit Event	0	3,764,238	(344,138)	1,180,556	0		0	0	(331,731)	(3,776,645)	0	0	RC (Credit Replications)
Credit Default Swap - 152618CM Sell Protection, Receive Fixed	126076YF1 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/08/2022	06/20/2032	09/27/2022	Sale	0	125,000,000	1 / Credit Event	0	(575,777)	(3,191,605)	590,278	0		0	0	25,035	(2,640,863)	0	0	RC (Credit Replications)
Credit Default Swap - 153907CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/21/2022	06/20/2032	07/27/2022	Sale	0	85,000,000	1 / Credit Event	0	(2,079,457)	(1,346,803)	87,361	0		0	0	19,064	713,590	0	0	RC (Credit Replications)
Credit Default Swap - 153907CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/21/2022	06/20/2032	09/23/2022	Sale	0	145,000,000	1 / Credit Event	0	(3,547,308)	(12,083)	378,611	0		0	0	84,840	3,450,385	0	0	RC (Credit Replications)
Credit Default Swap - 153961CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/23/2022	06/20/2032	09/23/2022	Sale	0	120,000,000	1 / Credit Event	0	(3,085,040)	(594,705)	303,333	0		0	0	77,892	2,997,148	0	0	RC (Credit Replications)
Credit Default Swap - 153976CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/24/2022	06/20/2032	09/23/2022	Sale	0	130,000,000	1 / Credit Event	0	(2,902,608)	(10,833)	317,778	0		0	0	70,814	2,820,960	0	0	RC (Credit Replications)
Credit Default Swap - 154222CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/07/2022	06/20/2032	07/18/2022	Sale	0	120,000,000	1 / Credit Event	0	(2,325,046)	(2,243,993)	36,667	0		0	0	6,536	74,517	0	0	RC (Credit Replications)
Credit Default Swap - 154222CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/07/2022	06/20/2032	09/23/2022	Sale	0	150,000,000	1 / Credit Event	0	(2,906,308)	(12,500)	391,667	0		0	0	58,125	2,835,683	0	0	RC (Credit Replications)
Credit Default Swap - 154997CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/16/2022	06/20/2032	08/23/2022	Sale	0	140,000,000	1 / Credit Event	0	(1,327,376)	(2,323,556)	27,222	0		0	0	2,471	(998,651)	0	0	RC (Credit Replications)
Credit Default Swap - 154997CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/16/2022	06/20/2032	08/24/2022	Sale	0	50,000,000	1 / Credit Event	0	(474,063)	(722,373)	(68,056)	0		0	0	1,009	(249,320)	0	0	RC (Credit Replications)
Credit Default Swap - 154997CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/16/2022	06/20/2032	09/23/2022	Sale	0	210,000,000	1 / Credit Event	0	(1,991,064)	(35,000)	233,333	0		0	0	21,235	1,934,828	0	0	RC (Credit Replications)
Credit Default Swap - 154998CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/16/2022	06/20/2027	08/17/2022	Sale	0	375,000,000	1 / Credit Event	0	4,156,443	4,262,981	(583,333)	0		0	0	(2,302)	108,840	0	0	RC (Credit Replications)
Credit Default Swap - 154998CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/16/2022	06/20/2027	08/23/2022	Sale	0	560,000,000	1 / Credit Event	0	6,206,955	4,741,246	(777,778)	0		0	0	(24,056)	(1,441,653)	0	0	RC (Credit Replications)
Credit Default Swap - 155009CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/17/2022	06/20/2032	08/25/2022	Sale	0	235,000,000	1 / Credit Event	0	(2,728,631)	(2,998,349)	(326,389)	0		0	0	5,797	(275,515)	0	0	RC (Credit Replications)
Credit Default Swap - 155009CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/17/2022	06/20/2032	09/23/2022	Sale	0	20,000,000	1 / Credit Event	0	(232,224)	(1,667)	20,000	0		0	0	2,229	228,328	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2032	09/20/2022	Sale	0	596,273,292	1 / Credit Event	0	(10,279,703)	(10,998,327)	215,321	0		0	0	35,761	(754,386)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2032	09/21/2022	Sale	0	73,072,707	1 / Credit Event	0	(1,259,768)	(1,337,620)	28,417	0		0	0	4,709	(82,561)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2032	09/22/2022	Sale	0	130,654,001	1 / Credit Event	0	(2,252,464)	(2,712,878)	54,439	0		0	0	9,002	(469,415)	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/09/2022	06/20/2032	09/20/2022	Sale	0	437,515,528	1 / Credit Event	0	(5,597,792)	(8,070,023)	145,839	0		0	0	18,091	(2,490,321)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/09/2022	06/20/2032	09/21/2022	Sale	0	53,617,099	1 / Credit Event	0	(686,004)	(981,479)	19,362	0		0	0	2,394	(297,869)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/09/2022	06/20/2032	09/22/2022	Sale	0	95,867,373	1 / Credit Event	0	(1,226,575)	(1,990,574)	37,282	0		0	0	4,598	(768,596)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/12/2022	06/20/2032	09/20/2022	Sale	0	335,403,727	1 / Credit Event	0	(5,682,711)	(6,186,559)	83,851	0		0	0	13,700	(517,549)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/12/2022	06/20/2032	09/20/2022	Sale	0	335,403,727	1 / Credit Event	0	(4,056,560)	(6,186,559)	74,534	0		0	0	8,751	(2,138,751)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/12/2022	06/20/2032	09/21/2022	Sale	0	41,103,398	1 / Credit Event	0	(696,411)	(752,411)	11,418	0		0	0	1,859	(57,860)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/12/2022	06/20/2032	09/21/2022	Sale	0	41,103,398	1 / Credit Event	0	(497,127)	(752,411)	10,276	0		0	0	1,201	(256,485)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/12/2022	06/20/2032	09/22/2022	Sale	0	73,492,875	1 / Credit Event	0	(1,245,182)	(1,525,994)	22,456	0		0	0	3,647	(284,459)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/12/2022	06/20/2032	09/22/2022	Sale	0	73,492,875	1 / Credit Event	0	(888,864)	(1,525,994)	20,415	0		0	0	2,377	(639,507)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/14/2022	06/20/2032	09/20/2022	Sale	0	335,403,727	1 / Credit Event	0	(5,325,080)	(6,186,559)	55,901	0		0	0	8,563	(870,042)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/14/2022	06/20/2032	09/21/2022	Sale	0	41,103,398	1 / Credit Event	0	(652,583)	(752,411)	7,992	0		0	0	1,219	(101,047)	0	0	RC (Credit Replications)
Credit Default Swap - 155327CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/14/2022	06/20/2032	09/22/2022	Sale	0	73,492,875	1 / Credit Event	0	(1,166,819)	(1,525,994)	16,332	0		0	0	2,481	(361,656)	0	0	RC (Credit Replications)
Credit Default Swap - 155328CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2027	09/08/2022	Sale	0	636,000,000	1 / Credit Event	0	3,838,971	4,246,427	17,667	0		0	0	(2,125)	409,581	0	0	RC (Credit Replications)
Credit Default Swap - 155328CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2027	09/09/2022	Sale	0	832,000,000	1 / Credit Event	0	5,022,051	6,714,819	92,444	0		0	0	(11,116)	1,703,884	0	0	RC (Credit Replications)
Credit Default Swap - 155328CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2027	09/12/2022	Sale	0	639,000,000	1 / Credit Event	0	3,857,080	5,760,762	88,750	0		0	0	(10,670)	1,914,352	0	0	RC (Credit Replications)
Credit Default Swap - 155328CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2027	09/14/2022	Sale	0	1,180,000,000	1 / Credit Event	0	7,122,620	7,452,072	229,444	0		0	0	(27,575)	357,027	0	0	RC (Credit Replications)
Credit Default Swap - 155328CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2027	09/20/2022	Sale	0	330,000,000	1 / Credit Event	0	1,991,919	2,510,370	200,376	0		0	0	(14,344)	532,795	0	0	RC (Credit Replications)
Credit Default Swap - 155328CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2027	09/20/2022	Sale	0	2,000,000,000	1 / Credit Event	0	12,072,237	9,826,645	1,214,398	0		0	0	(86,936)	(2,158,657)	0	0	RC (Credit Replications)
Credit Default Swap - 155328CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/07/2022	06/20/2027	09/22/2022	Sale	0	1,483,000,000	1 / Credit Event	0	8,951,564	3,789,989	(789,635)	0		0	0	(74,669)	(5,086,906)	0	0	RC (Credit Replications)
Credit Default Swap - 156610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2022	12/20/2027	09/30/2022	Sale	0	149,412,442	1 / Credit Event	0	259,773	(342,979)	49,804	0		0	0	(1,688)	(601,063)	0	0	RC (Credit Replications)
Credit Default Swap - 156610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2022	12/20/2027	10/05/2022	Sale	0	95,080,645	1 / Credit Event	0	165,310	135,557	39,617	0		0	0	(1,340)	(28,413)	0	0	RC (Credit Replications)
Credit Default Swap - 156610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2022	12/20/2027	10/12/2022	Sale	0	65,198,157	1 / Credit Event	0	113,355	(34,354)	39,843	0		0	0	(1,340)	(146,370)	0	0	RC (Credit Replications)
Credit Default Swap - 156610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2022	12/20/2027	10/13/2022	Sale	0	146,695,853	1 / Credit Event	0	255,050	(145,444)	93,722	0		0	0	(3,150)	(397,344)	0	0	RC (Credit Replications)
Credit Default Swap - 156610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2022	12/20/2027	11/09/2022	Sale	0	86,930,876	1 / Credit Event	0	151,141	366,261	120,737	0		0	0	(3,974)	219,094	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/20/2022	12/20/2027	11/11/2022	Sale	0	51,615,207	1 / Credit Event	0	89,740	376,019	77,423	0		0	0	(2,540)	288,819	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/20/2022	12/20/2027	11/16/2022	Sale	0	108,663,594	1 / Credit Event	0	188,926	805,900	172,051	0		0	0	(5,631)	622,606	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/20/2022	12/20/2027	11/18/2022	Sale	0	35,315,668	1 / Credit Event	0	61,401	284,207	59,840	0		0	0	(1,952)	224,759	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/20/2022	12/20/2027	11/28/2022	Sale	0	108,663,594	1 / Credit Event	0	188,926	896,079	208,272	0		0	0	(6,752)	713,905	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/20/2022	12/20/2027	12/02/2022	Sale	0	92,364,055	1 / Credit Event	0	160,587	877,084	192,425	0		0	0	(6,208)	722,706	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/20/2022	12/20/2027	12/05/2022	Sale	0	59,764,977	1 / Credit Event	0	103,909	535,034	126,171	0		0	0	(4,068)	435,192	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/20/2022	12/20/2027	12/09/2022	Sale	0	59,764,977	1 / Credit Event	0	103,909	526,354	136,131	0		0	0	(4,367)	426,812	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/20/2022	12/20/2027	12/13/2022	Sale	0	59,764,977	1 / Credit Event	0	103,909	643,643	139,452	0		0	0	(4,467)	544,201	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/20/2022	12/20/2027	12/14/2022	Sale	0	59,764,977	1 / Credit Event	0	103,909	683,937	141,112	0		0	0	(4,516)	584,544	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	09/30/2022	Sale	0	125,587,558	1 / Credit Event	0	(130,522)	(288,288)	34,885	0		0	0	588	(158,354)	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	10/05/2022	Sale	0	79,919,355	1 / Credit Event	0	(83,059)	113,942	28,860	0		0	0	489	196,512	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	10/12/2022	Sale	0	54,801,843	1 / Credit Event	0	(56,955)	(28,876)	30,445	0		0	0	522	27,557	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	10/13/2022	Sale	0	123,304,147	1 / Credit Event	0	(128,149)	(122,252)	71,927	0		0	0	1,235	4,662	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	11/09/2022	Sale	0	73,069,124	1 / Credit Event	0	(75,940)	307,858	97,425	0		0	0	1,749	382,049	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	11/11/2022	Sale	0	43,384,793	1 / Credit Event	0	(45,089)	316,060	62,667	0		0	0	1,132	360,017	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	11/16/2022	Sale	0	91,336,406	1 / Credit Event	0	(94,925)	677,394	139,542	0		0	0	2,533	769,786	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	11/18/2022	Sale	0	29,684,332	1 / Credit Event	0	(30,851)	238,888	48,649	0		0	0	889	268,850	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	11/28/2022	Sale	0	91,336,406	1 / Credit Event	0	(94,925)	753,193	169,987	0		0	0	3,144	844,974	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	12/02/2022	Sale	0	77,635,945	1 / Credit Event	0	(80,686)	737,227	157,428	0		0	0	2,939	814,974	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	12/05/2022	Sale	0	50,235,023	1 / Credit Event	0	(52,209)	449,719	103,261	0		0	0	1,931	499,997	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	12/09/2022	Sale	0	50,235,023	1 / Credit Event	0	(52,209)	442,423	111,633	0		0	0	2,107	492,525	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	12/13/2022	Sale	0	50,235,023	1 / Credit Event	0	(52,209)	541,010	114,424	0		0	0	2,166	591,052	0	0	RC (Credit Replications)
Credit Default Swap - 155610CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/22/2022	12/20/2027	12/14/2022	Sale	0	50,235,023	1 / Credit Event	0	(52,209)	574,879	115,820	0		0	0	2,196	624,892	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/23/2022	12/20/2032	10/14/2022	Sale	0	120,936,683	1 / Credit Event	0	(3,444,761)	(3,328,933)	70,546	0		0	0	17,925	97,903	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2022	12/20/2032	10/20/2022	Sale	0	69,106,676	1 / Credit Event	0	(1,968,435)	(1,619,871)	47,991	0		0	0	12,203	336,362	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2022	12/20/2032	10/27/2022	Sale	0	52,631,884	1 / Credit Event	0	(1,499,167)	(1,001,533)	46,784	0		0	0	11,910	485,724	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2022	12/20/2032	11/09/2022	Sale	0	97,744,928	1 / Credit Event	0	(2,784,167)	(1,860,995)	122,181	0		0	0	31,177	891,996	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2022	12/20/2032	11/10/2022	Sale	0	63,910,145	1 / Credit Event	0	(1,820,417)	(933,507)	86,989	0		0	0	22,212	864,698	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2022	12/20/2032	11/18/2022	Sale	0	101,504,348	1 / Credit Event	0	(2,891,251)	(1,349,491)	157,896	0		0	0	40,368	1,501,391	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2022	12/20/2032	11/30/2022	Sale	0	229,324,639	1 / Credit Event	0	(6,532,085)	(2,435,543)	420,429	0		0	0	107,678	3,988,864	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/23/2022	12/20/2032	12/16/2022	Sale	0	41,353,623	1 / Credit Event	0	(1,177,917)	(678,282)	96,492	0		0	0	24,791	474,843	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/11/2022	12/20/2032	10/27/2022	Sale	0	9,071,722	1 / Credit Event	0	(239,716)	(172,626)	4,032	0		0	0	960	66,130	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/11/2022	12/20/2032	11/09/2022	Sale	0	16,847,484	1 / Credit Event	0	(445,186)	(320,764)	13,572	0		0	0	3,238	121,184	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/11/2022	12/20/2032	11/10/2022	Sale	0	11,015,663	1 / Credit Event	0	(291,083)	(160,901)	10,098	0		0	0	2,411	127,772	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/11/2022	12/20/2032	11/18/2022	Sale	0	17,495,464	1 / Credit Event	0	(462,309)	(232,601)	19,439	0		0	0	4,647	225,061	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/11/2022	12/20/2032	11/30/2022	Sale	0	39,526,789	1 / Credit Event	0	(1,044,475)	(419,794)	54,898	0		0	0	13,147	611,534	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/11/2022	12/20/2032	12/16/2022	Sale	0	7,127,782	1 / Credit Event	0	(188,348)	(116,910)	13,464	0		0	0	3,235	68,203	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2022	12/20/2032	10/14/2022	Sale	0	19,063,317	1 / Credit Event	0	(479,381)	(524,742)	2,118	0		0	0	479	(45,840)	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2022	12/20/2032	10/20/2022	Sale	0	10,893,324	1 / Credit Event	0	(273,932)	(255,341)	2,421	0		0	0	548	18,043	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2022	12/20/2032	10/27/2022	Sale	0	8,296,394	1 / Credit Event	0	(208,627)	(157,872)	3,457	0		0	0	784	49,972	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2022	12/20/2032	11/09/2022	Sale	0	15,407,588	1 / Credit Event	0	(387,451)	(293,350)	11,984	0		0	0	2,723	91,378	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2022	12/20/2032	11/10/2022	Sale	0	10,074,192	1 / Credit Event	0	(253,333)	(147,149)	8,955	0		0	0	2,037	104,148	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2022	12/20/2032	11/18/2022	Sale	0	16,000,188	1 / Credit Event	0	(402,353)	(212,721)	17,334	0		0	0	3,947	185,685	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2022	12/20/2032	11/30/2022	Sale	0	36,148,572	1 / Credit Event	0	(909,020)	(383,916)	49,202	0		0	0	11,226	513,878	0	0	RC (Credit Replications)
Credit Default Swap - 155695CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/12/2022	12/20/2032	12/16/2022	Sale	0	6,518,595	1 / Credit Event	0	(163,922)	(106,918)	12,132	0		0	0	2,777	54,226	0	0	RC (Credit Replications)
Credit Default Swap - 155957CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/11/2022	12/20/2027	10/12/2022	Sale	0	157,000,000	1 / Credit Event	0	(264,371)	8,856	(91,583)	0		0	0	130	273,098	0	0	RC (Credit Replications)
Credit Default Swap - 156384CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/02/2022	12/20/2032	12/14/2022	Sale	0	440,000,000	1 / Credit Event	0	(7,923,034)	(4,178,224)	513,333	0		0	0	85,335	3,659,475	0	0	RC (Credit Replications)
Credit Default Swap - 156384CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/02/2022	12/20/2032	12/15/2022	Sale	0	75,000,000	1 / Credit Event	0	(1,350,517)	(956,502)	89,583	0		0	0	14,896	379,120	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 156384CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/02/2022	12/20/2032	12/21/2022	Sale	0	50,000,000	1 / Credit Event	0	(900,345)	(747,343)	68,056	0		0	0	11,314	141,688	0	0	RC (Credit Replications)
1189999999. Subtotal - Swaps - Replication - Credit Default												28,360,806	(28,760,163)	(58,694,882)	26,602,421	0	XXX	0	0	(1,915,542)	(54,576,096)	0	0	XXX
1229999999. Subtotal - Swaps - Replication												28,360,806	(28,760,163)	(58,694,882)	26,602,421	0	XXX	0	0	(1,915,542)	(54,576,096)	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												41,380,768	(563,830)	182,312,157	(9,473,737)	0	XXX	1,898,005	0	(807,989)	150,300,303	0	0	XXX
1369999999. Total Swaps - Credit Default												40,722,806	(36,386,274)	(58,694,882)	28,546,865	0	XXX	(120)	0	(2,637,699)	(58,495,202)	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												23,674,047	3,503,729	131,340,683	6,407,057	0	XXX	(1,438,266)	(68,708,597)	(5,817,165)	114,083,312	0	0	XXX
1389999999. Total Swaps - Total Return												0	9,094,526	255,537,507	7,300,422	0	XXX	12,687,204	0	(9,094,754)	255,537,519	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												105,777,622	(24,351,849)	510,495,465	32,780,607	0	XXX	13,146,824	(68,708,597)	(18,357,608)	461,425,931	0	0	XXX
Bond Forward - 138582CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2020	03/31/2022	03/31/2022	Sale	0	51,200,000	0 / 0	0	0	(7,851,292)	0	0		0	0	0	(7,851,292)	0	0	100.00% \ 100.00%
Bond Forward - 140769CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/05/2021	06/30/2022	06/30/2022	Sale	0	41,630,000	0 / 0	0	0	(7,801,165)	0	0		0	0	0	(7,801,165)	0	0	100.00% \ 100.00%
Bond Forward - 141174CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/24/2021	09/30/2022	09/30/2022	Sale	0	42,150,000	0 / 0	0	0	(10,618,881)	0	0		0	0	0	(10,618,881)	0	0	100.00% \ 100.00%
Bond Forward - 141852CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/12/2021	12/30/2022	12/30/2022	Sale	0	43,150,000	0 / 0	0	0	(11,260,099)	0	0		0	0	0	(11,260,099)	0	0	100.00% \ 100.00%
Bond Forward - 152983CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2022	10/14/2022	10/14/2022	Sale	0	61,395,000	0 / 0	0	0	(9,046,960)	0	0		0	0	0	(9,046,960)	0	0	100.00% \ 100.00%
Long: Brazil Real - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/21/2022	10/21/2022	Sale	0	105,183,231	.189466	0	0	1,804,068	0	0		0	1,804,068	0	0	0	0	100.00% \ 100.00%
Long: Brazil Real - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/21/2022	10/21/2022	Sale	0	105,183,231	.189466	0	0	1,804,068	0	0		0	1,804,068	0	0	0	0	100.00% \ 100.00%
Long: Brazil Real - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/21/2022	10/21/2022	Sale	0	105,183,231	.189466	0	0	1,804,068	0	0		0	1,804,068	0	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2022	03/31/2022	03/31/2022	Sale	0	13,524,003	1.35015	0	0	(335,558)	0	0		0	0	0	(335,558)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/23/2022	03/31/2022	03/31/2022	Sale	0	13,616,156	1.35935	0	0	(427,712)	0	0		0	0	0	(427,712)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/26/2022	06/30/2022	06/30/2022	Sale	0	12,944,351	1.25877	0	0	(455,757)	0	0		0	0	0	(455,757)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	06/30/2022	06/30/2022	Sale	0	12,848,819	1.24948	0	0	(360,225)	0	0		0	0	0	(360,225)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2022	09/30/2022	09/30/2022	Sale	0	12,642,396	1.21367	0	0	(1,014,271)	0	0		0	0	0	(1,014,271)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/25/2022	09/30/2022	09/30/2022	Sale	0	12,304,375	1.18122	0	0	(676,250)	0	0		0	0	0	(676,250)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2022	12/30/2022	12/30/2022	Sale	0	12,347,610	1.1594	0	0	463,275	0	0		0	0	0	463,275	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2022	12/30/2022	12/30/2022	Sale	0	12,849,971	1.20657	0	0	(39,086)	0	0		0	0	0	(39,086)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/31/2022	03/31/2022	Sale	0	1,725,626	1.23259	0	0	117,684	0	0		0	(176,681)	(1,127)	125,790	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2022	06/30/2022	Sale	0	1,972,992	1.23312	0	0	(29,872)	0	0		0	(198,860)	(2,490)	(19,760)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/30/2022	09/30/2022	Sale	0	2,097,120	1.2336	0	0	(199,410)	0	0		0	(208,331)	(3,821)	(187,850)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/30/2022	12/30/2022	Sale	0	2,221,380	1.2341	0	0	(56,160)	0	0		0	(217,226)	(5,219)	(43,020)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/31/2022	03/31/2022	Sale	0	1,343,093	1.343093	0	0	(26,443)	0	0		0	(20,055)	(2,158)	(15,000)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/30/2022	06/30/2022	Sale	0	1,343,789	1.343789	0	0	(129,339)	0	0		0	(17,278)	(3,881)	(117,200)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/30/2022	09/30/2022	Sale	0	1,478,948	1.344498	0	0	(251,018)	0	0		0	(16,481)	(5,869)	(236,885)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/30/2022	12/30/2022	Sale	0	1,479,765	1.345241	0	0	(156,575)	0	0		0	(13,972)	(7,275)	(141,625)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	2,279,388	1.35436	0	0	(63,466)	0	0		0	80	241	(62,019)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2021	06/30/2022	06/30/2022	Sale	0	2,367,219	1.35347	0	0	(243,146)	0	0		0	1,148	966	(243,198)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2021	09/30/2022	09/30/2022	Sale	0	2,365,348	1.3524	0	0	(412,939)	0	0		0	1,207	2,322	(414,863)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2021	12/30/2022	12/30/2022	Sale	0	2,319,002	1.3514	0	0	(254,826)	0	0		0	1,438	3,701	(258,430)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/29/2021	03/31/2022	03/31/2022	Sale	0	4,592,004	1.34387	0	0	(93,011)	0	0		0	(36,551)	1,377	(88,329)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/29/2021	06/30/2022	06/30/2022	Sale	0	4,769,064	1.34302	0	0	(456,552)	0	0		0	(35,391)	2,631	(454,706)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/29/2021	09/30/2022	09/30/2022	Sale	0	4,765,371	1.34198	0	0	(801,390)	0	0		0	(34,964)	5,251	(803,236)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/29/2021	12/30/2022	12/30/2022	Sale	0	4,672,079	1.34101	0	0	(481,175)	0	0		0	(33,539)	7,964	(486,366)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	03/31/2022	03/31/2022	Sale	0	265,230	1.32615	0	0	(1,900)	0	0		0	0	0	(980)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	06/30/2022	06/30/2022	Sale	0	397,623	1.32541	0	0	(33,288)	0	0		0	0	57	(32,130)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	09/30/2022	09/30/2022	Sale	0	397,296	1.32432	0	0	(62,406)	0	0		0	(255)	384	(61,575)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/30/2022	12/30/2022	Sale	0	397,029	1.32343	0	0	(36,159)	0	0		0	(607)	651	(35,595)	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/14/2022	01/19/2022	01/19/2022	Sale	0	44,858,433	1.1443	0	0	(384,176)	0	0		0	(384,176)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/14/2022	01/19/2022	01/19/2022	Sale	0	35,041,721	1.1443	0	0	(300,104)	0	0		0	(300,104)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/14/2022	01/19/2022	01/19/2022	Sale	0	35,016,146	1.1443	0	0	(299,885)	0	0		0	(299,885)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/14/2022	01/19/2022	01/19/2022	Sale	0	44,858,433	1.1443	0	0	(384,176)	0	0		0	(384,176)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/13/2022	04/19/2022	04/19/2022	Sale	0	51,235,075	1.0833	0	0	(219,923)	0	0		0	(219,923)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/13/2022	04/19/2022	04/19/2022	Sale	0	333,869	1.08654	0	0	(2,424)	0	0		0	(2,424)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/13/2022	04/19/2022	04/19/2022	Sale	0	40,013,558	1.0833	0	0	(171,756)	0	0		0	(171,756)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/13/2022	04/19/2022	04/19/2022	Sale	0	261,681	1.08654	0	0	(1,900)	0	0		0	(1,900)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/13/2022	04/19/2022	04/19/2022	Sale	0	39,989,346	1.0833	0	0	(171,652)	0	0		0	(171,652)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/13/2022	04/19/2022	04/19/2022	Sale	0	261,681	1.08654	0	0	(1,900)	0	0		0	(1,900)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/13/2022	04/19/2022	04/19/2022	Sale	0	51,235,075	1.0833	0	0	(219,923)	0	0		0	(219,923)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/13/2022	04/19/2022	04/19/2022	Sale	0	333,869	1.08654	0	0	(2,424)	0	0		0	(2,424)	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Brazil Real	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/14/2022	10/21/2022	10/21/2022	Sale	0	93,048,806	.167608	0	0	(4,619,992)	0	0		0	(4,619,992)	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Brazil Real	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/18/2022	10/21/2022	10/21/2022	Sale	0	210,366,461	.189466	0	0	(3,608,135)	0	0		0	(3,608,135)	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/30/2017	03/31/2022	03/31/2022	Sale	0	11,888,520	1.4153	0	0	828,660	0	0		0	0	0	828,660	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/30/2017	06/30/2022	06/30/2022	Sale	0	12,058,780	1.41868	0	0	1,735,955	0	0		0	0	0	1,735,955	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/30/2017	09/30/2022	09/30/2022	Sale	0	11,946,984	1.42226	0	0	2,570,064	0	0		0	7,130	0	2,570,064	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/30/2017	12/30/2022	12/30/2022	Sale	0	11,978,736	1.42604	0	0	1,874,376	0	0		0	16,985	0	1,874,376	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/23/2018	03/31/2022	03/31/2022	Sale	0	1,346,940	1.4966	0	0	161,955	0	0		0	0	0	161,955	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/23/2018	06/30/2022	06/30/2022	Sale	0	1,351,080	1.5012	0	0	258,075	0	0		0	0	0	258,075	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/23/2018	09/30/2022	09/30/2022	Sale	0	1,355,130	1.5057	0	0	350,460	0	0		0	764	0	350,460	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/23/2018	12/30/2022	12/30/2022	Sale	0	1,359,090	1.5101	0	0	276,480	0	0		0	1,820	0	276,480	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/06/2018	03/31/2022	03/31/2022	Sale	0	2,148,384	1.34274	0	0	41,744	0	0		0	0	0	41,744	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/06/2018	06/30/2022	06/30/2022	Sale	0	2,155,200	1.347	0	0	212,080	0	0		0	0	0	212,080	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/06/2018	09/30/2022	09/30/2022	Sale	0	2,161,664	1.35104	0	0	375,584	0	0		0	1,358	0	375,584	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/06/2018	12/30/2022	12/30/2022	Sale	0	2,166,560	1.3541	0	0	241,920	0	0		0	3,235	0	241,920	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/11/2019	03/31/2022	03/31/2022	Sale	0	673,200	1.3464	0	0	14,875	0	0		0	0	0	14,875	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/11/2019	06/30/2022	06/30/2022	Sale	0	675,200	1.3504	0	0	67,975	0	0		0	0	0	67,975	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/11/2019	09/30/2022	09/30/2022	Sale	0	676,950	1.3539	0	0	118,800	0	0		0	424	0	118,800	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/11/2019	12/30/2022	12/30/2022	Sale	0	543,160	1.3579	0	0	62,000	0	0		0	809	0	62,000	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/07/2019	03/31/2022	03/31/2022	Sale	0	811,500	1.3525	0	0	21,510	0	0		0	0	0	21,510	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/07/2019	06/30/2022	06/30/2022	Sale	0	813,000	1.355	0	0	84,330	0	0		0	0	0	84,330	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/07/2019	09/30/2022	09/30/2022	Sale	0	814,800	1.358	0	0	145,020	0	0		0	509	0	145,020	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/07/2019	12/30/2022	12/30/2022	Sale	0	680,500	1.361	0	0	79,050	0	0		0	1,011	0	79,050	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/01/2019	03/31/2022	03/31/2022	Sale	0	3,389,620	1.3037	0	0	(33,670)	0	0		0	0	0	(33,670)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/01/2019	06/30/2022	06/30/2022	Sale	0	3,396,120	1.3062	0	0	238,550	0	0		0	0	0	238,550	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/01/2019	09/30/2022	09/30/2022	Sale	0	3,402,620	1.3087	0	0	500,240	0	0		0	2,207	0	500,240	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/01/2019	12/30/2022	12/30/2022	Sale	0	3,408,470	1.31095	0	0	280,930	0	0		0	5,257	0	280,930	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/09/2019	03/31/2022	03/31/2022	Sale	0	321,700	1.2868	0	0	(7,463)	0	0		0	0	0	(7,463)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/09/2019	06/30/2022	06/30/2022	Sale	0	322,575	1.2903	0	0	18,963	0	0		0	0	0	18,963	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/09/2019	09/30/2022	09/30/2022	Sale	0	323,300	1.2932	0	0	44,225	0	0		0	212	0	44,225	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/09/2019	12/30/2022	12/30/2022	Sale	0	323,975	1.2959	0	0	23,250	0	0		0	506	0	23,250	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/29/2019	03/31/2022	03/31/2022	Sale	0	3,745,800	1.2486	0	0	(204,150)	0	0		0	0	0	(204,150)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/29/2019	06/30/2022	06/30/2022	Sale	0	3,751,500	1.2505	0	0	108,150	0	0		0	0	0	108,150	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/29/2019	09/30/2022	09/30/2022	Sale	0	3,757,800	1.2526	0	0	408,900	0	0		0	2,546	0	408,900	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/29/2019	12/30/2022	12/30/2022	Sale	0	3,764,100	1.2547	0	0	155,400	0	0		0	6,066	0	155,400	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/06/2020	03/31/2022	03/31/2022	Sale	0	2,463,940	1.23197	0	0	(169,360)	0	0		0	0	0	(169,360)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/06/2020	06/30/2022	06/30/2022	Sale	0	2,463,780	1.23189	0	0	34,880	0	0		0	0	0	34,880	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/06/2020	09/30/2022	09/30/2022	Sale	0	2,463,800	1.2319	0	0	231,200	0	0		0	1,698	0	231,200	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/06/2020	12/30/2022	12/30/2022	Sale	0	2,463,960	1.23198	0	0	58,160	0	0		0	4,044	0	58,160	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/07/2020	03/31/2022	03/31/2022	Sale	0	2,463,800	1.2319	0	0	(169,500)	0	0		0	0	0	(169,500)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/07/2020	06/30/2022	06/30/2022	Sale	0	2,462,400	1.2312	0	0	33,500	0	0		0	0	0	33,500	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/07/2020	09/30/2022	09/30/2022	Sale	0	3,078,500	1.2314	0	0	287,750	0	0		0	2,122	0	287,750	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/07/2020	12/30/2022	12/30/2022	Sale	0	3,694,800	1.2316	0	0	86,100	0	0		0	6,066	0	86,100	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/07/2020	03/31/2022	03/31/2022	Sale	0	521,296	1.30324	0	0	(5,364)	0	0		0	0	0	(5,364)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/07/2020	06/30/2022	06/30/2022	Sale	0	521,468	1.30367	0	0	35,688	0	0		0	0	0	35,688	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/07/2020	09/30/2022	09/30/2022	Sale	0	521,616	1.30404	0	0	75,096	0	0		0	340	0	75,096	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/07/2020	12/30/2022	12/30/2022	Sale	0	521,740	1.30435	0	0	40,580	0	0		0	809	0	40,580	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/04/2021	03/31/2022	03/31/2022	Sale	0	681,310	1.36262	0	0	22,985	0	0		0	0	0	22,985	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/04/2021	06/30/2022	06/30/2022	Sale	0	681,540	1.36308	0	0	74,315	0	0		0	0	0	74,315	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/04/2021	09/30/2022	09/30/2022	Sale	0	681,765	1.36353	0	0	123,615	0	0		0	424	0	123,615	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/04/2021	12/30/2022	12/30/2022	Sale	0	681,995	1.36399	0	0	80,545	0	0		0	1,011	0	80,545	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/05/2021	03/31/2022	03/31/2022	Sale	0	2,783,260	1.39163	0	0	149,960	0	0		0	0	0	149,960	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/05/2021	06/30/2022	06/30/2022	Sale	0	2,783,200	1.3916	0	0	354,300	0	0		0	0	0	354,300	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/05/2021	09/30/2022	09/30/2022	Sale	0	2,783,020	1.39151	0	0	550,420	0	0		0	1,698	0	550,420	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/05/2021	12/30/2022	12/30/2022	Sale	0	2,782,880	1.39144	0	0	377,080	0	0		0	4,044	0	377,080	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/26/2022	01/28/2022	01/28/2022	Sale	0	13,528,510	1.3506	0	0	92,153	0	0		0	0	0	92,153	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/28/2022	06/30/2022	06/30/2022	Sale	0	939,155	1.34165	0	0	89,040	0	0		0	0	0	89,040	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/28/2022	09/30/2022	09/30/2022	Sale	0	938,735	1.34105	0	0	157,325	0	0		0	0	0	157,325	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	01/28/2022	12/30/2022	12/30/2022	Sale	0	938,490	1.3407	0	0	96,460	0	0		0	0	0	96,460	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/23/2022	02/25/2022	02/25/2022	Sale	0	13,618,660	1.3596	0	0	178,798	0	0		0	0	0	178,798	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	04/26/2022	04/28/2022	04/28/2022	Sale	0	12,944,145	1.25875	0	0	152,193	0	0		0	0	0	152,193	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/25/2022	05/27/2022	05/27/2022	Sale	0	12,847,585	1.24936	0	0	(124,325)	0	0		0	0	0	(124,325)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/28/2022	07/29/2022	07/29/2022	Sale	0	12,624,896	1.21199	0	0	(51,146)	0	0		0	0	0	(51,146)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/01/2022	12/30/2022	12/30/2022	Sale	0	492,684	1.23171	0	0	11,524	0	0		0	0	0	11,524	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/25/2022	08/30/2022	08/30/2022	Sale	0	12,298,125	1.18062	0	0	182,500	0	0		0	0	0	182,500	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2022	10/28/2022	10/28/2022	Sale	0	12,328,334	1.15759	0	0	(16,614)	0	0		0	0	0	(16,614)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2022	11/29/2022	11/29/2022	Sale	0	12,839,640	1.2056	0	0	59,640	0	0		0	0	0	59,640	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2021	01/19/2022	01/19/2022	Sale	0	33,148,347	1.16193	0	0	782,542	0	0		0	86,756	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2021	01/19/2022	01/19/2022	Sale	0	25,897,847	1.16193	0	0	611,378	0	0		0	67,780	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2021	01/19/2022	01/19/2022	Sale	0	25,871,878	1.16193	0	0	610,765	0	0		0	67,712	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2021	01/19/2022	01/19/2022	Sale	0	33,148,347	1.16193	0	0	782,542	0	0		0	86,756	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	04/19/2022	04/19/2022	Sale	0	44,950,556	1.14665	0	0	2,665,711	0	0		0	2,665,711	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	04/19/2022	04/19/2022	Sale	0	35,113,684	1.14665	0	0	2,082,353	0	0		0	2,082,353	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	04/19/2022	04/19/2022	Sale	0	35,088,057	1.14665	0	0	2,080,834	0	0		0	2,080,834	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	04/19/2022	04/19/2022	Sale	0	44,950,556	1.14665	0	0	2,665,711	0	0		0	2,665,711	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	07/19/2022	07/19/2022	Sale	0	51,445,067	1.08774	0	0	2,979,135	0	0		0	2,979,135	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	07/19/2022	07/19/2022	Sale	0	335,240	1.091	0	0	20,357	0	0		0	20,357	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	07/19/2022	07/19/2022	Sale	0	40,177,557	1.08774	0	0	2,326,645	0	0		0	2,326,645	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	07/19/2022	07/19/2022	Sale	0	262,755	1.091	0	0	15,956	0	0		0	15,956	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	07/19/2022	07/19/2022	Sale	0	40,153,246	1.08774	0	0	2,325,237	0	0		0	2,325,237	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	07/19/2022	07/19/2022	Sale	0	262,755	1.091	0	0	15,956	0	0		0	15,956	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	07/19/2022	07/19/2022	Sale	0	51,445,067	1.08774	0	0	2,979,135	0	0		0	2,979,135	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	07/19/2022	07/19/2022	Sale	0	335,240	1.091	0	0	20,357	0	0		0	20,357	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	07/19/2022	07/19/2022	Sale	0	2,385,036	1.0756	0	0	112,755	0	0		0	112,755	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	07/19/2022	07/19/2022	Sale	0	1,862,258	1.0756	0	0	88,040	0	0		0	88,040	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	07/19/2022	07/19/2022	Sale	0	1,862,258	1.0756	0	0	88,040	0	0		0	88,040	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	07/19/2022	07/19/2022	Sale	0	2,385,036	1.0756	0	0	112,755	0	0		0	112,755	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	10/19/2022	10/19/2022	Sale	0	49,338,310	1.01437	0	0	1,717,942	0	0		0	1,717,942	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	10/19/2022	10/19/2022	Sale	0	38,532,009	1.01437	0	0	1,341,671	0	0		0	1,341,671	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	10/19/2022	10/19/2022	Sale	0	38,511,152	1.01437	0	0	1,340,945	0	0		0	1,340,945	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	10/19/2022	10/19/2022	Sale	0	49,338,310	1.01437	0	0	1,717,942	0	0		0	1,717,942	0	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2022	01/06/2022	Sale	0	265,230	1.32615	0	0	0	0	0		0	(5,688)	1,068	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2022	01/06/2022	Sale	0	397,623	1.32541	0	0	0	0	0		0	(8,311)	1,315	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2022	01/06/2022	Sale	0	397,296	1.32432	0	0	0	0	0		0	(8,323)	1,264	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/30/2022	01/06/2022	Sale	0	397,029	1.32343	0	0	0	0	0		0	(8,251)	1,240	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2023	01/06/2022	Sale	0	396,969	1.32323	0	0	0	0	0		0	(7,708)	18	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2023	01/06/2022	Sale	0	397,209	1.32403	0	0	0	0	0		0	(7,847)	23	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/29/2023	01/06/2022	Sale	0	397,479	1.32493	0	0	0	0	0		0	(7,776)	26	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2023	01/06/2022	Sale	0	397,569	1.32523	0	0	0	0	0		0	(7,699)	25	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/28/2024	01/06/2022	Sale	0	397,989	1.32663	0	0	0	0	0		0	(7,376)	31	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/28/2024	01/06/2022	Sale	0	531,372	1.32843	0	0	0	0	0		0	(9,430)	51	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2024	01/06/2022	Sale	0	532,212	1.33053	0	0	0	0	0		0	(9,077)	60	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2024	01/06/2022	Sale	0	533,092	1.33273	0	0	0	0	0		0	(8,790)	68	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2025	01/06/2022	Sale	0	534,012	1.33503	0	0	0	0	0		0	(8,514)	76	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2025	01/06/2022	Sale	0	535,052	1.33763	0	0	0	0	0		0	(8,174)	85	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2025	01/06/2022	Sale	0	536,092	1.34023	0	0	0	0	0		0	(7,875)	92	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2025	01/06/2022	Sale	0	537,172	1.34293	0	0	0	0	0		0	(7,562)	98	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2026	01/06/2022	Sale	0	538,256	1.34564	0	0	0	0	0		0	(7,245)	105	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2026	01/06/2022	Sale	0	674,220	1.34844	0	0	0	0	0		0	(8,652)	138	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2026	01/06/2022	Sale	0	675,625	1.35125	0	0	0	0	0		0	(8,292)	144	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2026	01/06/2022	Sale	0	677,125	1.35425	0	0	0	0	0		0	(7,904)	151	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2027	01/06/2022	Sale	0	678,630	1.35726	0	0	0	0	0		0	(7,561)	157	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2027	01/06/2022	Sale	0	680,185	1.36037	0	0	0	0	0		0	(7,233)	163	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2027	01/06/2022	Sale	0	681,740	1.36348	0	0	0	0	0		0	(6,922)	169	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2027	01/06/2022	Sale	0	683,345	1.36669	0	0	0	0	0		0	(6,523)	174	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2028	01/06/2022	Sale	0	684,905	1.36981	0	0	0	0	0		0	(6,077)	179	0	0	0	100.00% \ 100.00%

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	06/30/2028	01/06/2022	Sale	0	823,752	1.37292	0	0	0	0	0		0	(6,736)	219	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	09/29/2028	01/06/2022	Sale	0	825,684	1.37614	0	0	0	0	0		0	(6,196)	225	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/29/2028	01/06/2022	Sale	0	827,610	1.37935	0	0	0	0	0		0	(5,853)	229	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	03/29/2029	01/06/2022	Sale	0	829,590	1.38265	0	0	0	0	0		0	(5,728)	234	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	06/29/2029	01/06/2022	Sale	0	831,696	1.38616	0	0	0	0	0		0	(5,740)	239	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	09/28/2029	01/06/2022	Sale	0	833,736	1.38956	0	0	0	0	0		0	(5,871)	244	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2029	01/06/2022	Sale	0	835,896	1.39316	0	0	0	0	0		0	(5,880)	249	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	03/29/2030	01/06/2022	Sale	0	977,536	1.39648	0	0	0	0	0		0	(6,684)	295	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	06/28/2030	01/06/2022	Sale	0	979,937	1.39991	0	0	0	0	0		0	(6,305)	299	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	09/30/2030	01/06/2022	Sale	0	982,401	1.40343	0	0	0	0	0		0	(5,816)	303	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2030	01/06/2022	Sale	0	984,935	1.40705	0	0	0	0	0		0	(5,225)	308	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	03/28/2031	01/06/2022	Sale	0	987,322	1.41046	0	0	0	0	0		0	(4,751)	312	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	06/27/2031	01/06/2022	Sale	0	1,131,344	1.41418	0	0	0	0	0		0	(4,847)	362	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	09/30/2031	01/06/2022	Sale	0	1,134,472	1.41809	0	0	0	0	0		0	(4,277)	367	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2031	01/06/2022	Sale	0	1,137,520	1.4219	0	0	0	0	0		0	(3,723)	372	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2032	01/06/2022	Sale	0	4,747,347	1.43859	0	0	0	0	0		0	(2,871)	1,628	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/30/2033	01/06/2022	Sale	0	5,096,525	1.45615	0	0	0	0	0		0	5,635	1,821	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/29/2034	01/06/2022	Sale	0	5,601,390	1.47405	0	0	0	0	0		0	15,574	2,069	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2035	01/06/2022	Sale	0	6,120,070	1.4927	0	0	0	0	0		0	29,527	2,326	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2036	01/06/2022	Sale	0	6,651,040	1.5116	0	0	0	0	0		0	44,492	2,587	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2037	01/06/2022	Sale	0	7,197,110	1.5313	0	0	0	0	0		0	59,791	2,860	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2038	01/06/2022	Sale	0	7,603,820	1.5518	0	0	0	0	0		0	73,858	3,081	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/30/2039	01/06/2022	Sale	0	8,019,240	1.5724	0	0	0	0	0		0	86,615	3,301	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2040	01/06/2022	Sale	0	8,441,310	1.5927	0	0	0	0	0		0	97,585	3,512	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2041	01/06/2022	Sale	0	8,864,350	1.6117	0	0	0	0	0		0	106,137	3,706	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2042	01/06/2022	Sale	0	9,287,580	1.6294	0	0	0	0	0		0	114,155	3,881	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2043	01/06/2022	Sale	0	9,546,800	1.646	0	0	0	0	0		0	120,938	3,974	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/30/2044	01/06/2022	Sale	0	9,971,400	1.6619	0	0	0	0	0		0	132,193	4,125	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/29/2045	01/06/2022	Sale	0	10,232,140	1.6774	0	0	0	0	0		0	144,742	4,203	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2046	01/06/2022	Sale	0	10,498,460	1.6933	0	0	0	0	0		0	162,857	4,284	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/15/2021	12/31/2047	01/06/2022	Sale	0	10,766,574	1.70898	0	0	0	0	0		0	184,080	4,362	0	0	0	100.00% \ 100.00%

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2048	01/06/2022	Sale	0	10,863,720	1.7244	0	0	0	0	0		0	204,147	4,368	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2049	01/06/2022	Sale	0	10,786,760	1.7398	0	0	0	0	0		0	222,637	4,304	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/30/2050	01/06/2022	Sale	0	10,705,500	1.755	0	0	0	0	0		0	240,908	4,238	0	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2051	01/06/2022	Sale	0	96,823,923	1.77009	0	0	0	0	0		0	2,309,422	79,560	0	0	0	100.00% \ 100.00%
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	(14,433,101)	0	0	XXX	0	25,171,070	149,070	(38,847,221)	0	0	XXX
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	02/14/2022	02/14/2022	Sale	0	2,251,181	.7165	0	0	(14,924)	0	0		0	0	0	(14,924)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	02/14/2022	02/14/2022	Sale	0	1,399,383	.7165	0	0	(9,277)	0	0		0	0	0	(9,277)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	02/14/2022	02/14/2022	Sale	0	851,798	.7165	0	0	(5,647)	0	0		0	0	0	(5,647)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	02/14/2022	02/14/2022	Sale	0	730,113	.7165	0	0	(4,840)	0	0		0	0	0	(4,840)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	02/14/2022	02/14/2022	Sale	0	547,585	.7165	0	0	(3,630)	0	0		0	0	0	(3,630)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	02/14/2022	02/14/2022	Sale	0	304,214	.7165	0	0	(2,017)	0	0		0	0	0	(2,017)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	05/17/2022	05/17/2022	Sale	0	16,868,298	.6878	0	0	307,789	0	0		0	0	0	307,789	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	05/17/2022	05/17/2022	Sale	0	10,485,699	.6878	0	0	191,328	0	0		0	0	0	191,328	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	05/17/2022	05/17/2022	Sale	0	6,382,599	.6878	0	0	116,461	0	0		0	0	0	116,461	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	05/17/2022	05/17/2022	Sale	0	5,470,799	.6878	0	0	99,823	0	0		0	0	0	99,823	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	05/17/2022	05/17/2022	Sale	0	4,103,099	.6878	0	0	74,868	0	0		0	0	0	74,868	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	05/17/2022	05/17/2022	Sale	0	2,279,500	.6878	0	0	41,593	0	0		0	0	0	41,593	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2022	08/16/2022	08/16/2022	Sale	0	343,725	.70861	0	0	(3,425)	0	0		0	0	0	(3,425)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2022	08/16/2022	08/16/2022	Sale	0	213,667	.70861	0	0	(2,129)	0	0		0	0	0	(2,129)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2022	08/16/2022	08/16/2022	Sale	0	130,058	.70861	0	0	(1,296)	0	0		0	0	0	(1,296)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2022	08/16/2022	08/16/2022	Sale	0	111,478	.70861	0	0	(1,111)	0	0		0	0	0	(1,111)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2022	08/16/2022	08/16/2022	Sale	0	83,609	.70861	0	0	(833)	0	0		0	0	0	(833)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2022	08/16/2022	08/16/2022	Sale	0	46,449	.70861	0	0	(463)	0	0		0	0	0	(463)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2022	09/26/2022	09/26/2022	Sale	0	4,043,736	.6646	0	0	(94,005)	0	0		0	0	0	(94,005)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2022	09/26/2022	09/26/2022	Sale	0	2,513,673	.6646	0	0	(58,436)	0	0		0	0	0	(58,436)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2022	09/26/2022	09/26/2022	Sale	0	1,530,062	.6646	0	0	(35,569)	0	0		0	0	0	(35,569)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2022	09/26/2022	09/26/2022	Sale	0	1,311,482	.6646	0	0	(30,488)	0	0		0	0	0	(30,488)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2022	09/26/2022	09/26/2022	Sale	0	983,611	.6646	0	0	(22,866)	0	0		0	0	0	(22,866)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2022	09/26/2022	09/26/2022	Sale	0	546,451	.6646	0	0	(12,703)	0	0		0	0	0	(12,703)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	11/18/2022	11/18/2022	Sale	0	12,690,639	.67383	0	0	(89,083)	0	0		0	0	0	(89,083)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	11/18/2022	11/18/2022	Sale	0	7,888,776	.67383	0	0	(55,376)	0	0		0	0	0	(55,376)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	11/18/2022	11/18/2022	Sale	0	4,801,864	.67383	0	0	(33,707)	0	0		0	0	0	(33,707)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	11/18/2022	11/18/2022	Sale	0	4,115,883	.67383	0	0	(28,892)	0	0		0	0	0	(28,892)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	11/18/2022	11/18/2022	Sale	0	3,086,912	.67383	0	0	(21,669)	0	0		0	0	0	(21,669)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2022	11/18/2022	11/18/2022	Sale	0	1,714,951	.67383	0	0	(12,038)	0	0		0	0	0	(12,038)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2022	05/05/2022	05/05/2022	Sale	0	19,442	.71407	0	0	(16)	0	0		0	0	0	(16)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2022	05/05/2022	05/05/2022	Sale	0	12,085	.71407	0	0	(10)	0	0		0	0	0	(10)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2022	05/05/2022	05/05/2022	Sale	0	7,356	.71407	0	0	(6)	0	0		0	0	0	(6)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2022	05/05/2022	05/05/2022	Sale	0	6,305	.71407	0	0	(5)	0	0		0	0	0	(5)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2022	05/05/2022	05/05/2022	Sale	0	4,729	.71407	0	0	(4)	0	0		0	0	0	(4)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2022	05/05/2022	05/05/2022	Sale	0	2,627	.714069	0	0	(2)	0	0		0	0	0	(2)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/06/2022	05/10/2022	05/10/2022	Sale	0	49,191	.70872	0	0	(1,018)	0	0		0	0	0	(1,018)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/06/2022	05/10/2022	05/10/2022	Sale	0	30,578	.70872	0	0	(633)	0	0		0	0	0	(633)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/06/2022	05/10/2022	05/10/2022	Sale	0	18,613	.70872	0	0	(385)	0	0		0	0	0	(385)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/06/2022	05/10/2022	05/10/2022	Sale	0	15,954	.70872	0	0	(330)	0	0		0	0	0	(330)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/06/2022	05/10/2022	05/10/2022	Sale	0	11,965	.70872	0	0	(248)	0	0		0	0	0	(248)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/06/2022	05/10/2022	05/10/2022	Sale	0	6,647	.70872	0	0	(138)	0	0		0	0	0	(138)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	01/31/2022	Sale	0	2,217,756	.72876	0	0	(73,676)	0	0		0	5,004	0	(73,676)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	01/31/2022	Sale	0	1,378,605	.72876	0	0	(45,799)	0	0		0	3,111	0	(45,799)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	01/31/2022	Sale	0	839,151	.72876	0	0	(27,877)	0	0		0	1,894	0	(27,877)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	01/31/2022	Sale	0	719,272	.72876	0	0	(23,895)	0	0		0	1,623	0	(23,895)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	01/31/2022	Sale	0	539,454	.72876	0	0	(17,921)	0	0		0	1,217	0	(17,921)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	01/31/2022	Sale	0	299,697	.72876	0	0	(9,956)	0	0		0	676	0	(9,956)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	01/31/2022	Sale	0	9,196,943	.72238	0	0	(227,002)	0	0		0	(60,282)	0	(227,002)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	01/31/2022	Sale	0	5,717,018	.72238	0	0	(141,109)	0	0		0	(37,473)	0	(141,109)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	01/31/2022	Sale	0	3,479,924	.72238	0	0	(85,893)	0	0		0	(22,809)	0	(85,893)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	01/31/2022	Sale	0	2,982,792	.72238	0	0	(73,622)	0	0		0	(19,551)	0	(73,622)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	01/31/2022	Sale	0	2,237,094	.72238	0	0	(55,217)	0	0		0	(14,663)	0	(55,217)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	01/31/2022	Sale	0	1,242,830	.72238	0	0	(30,676)	0	0		0	(8,146)	0	(30,676)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	01/25/2022	01/25/2022	Sale	0	223,951	.7196	0	0	(1,789)	0	0		0	0	0	(1,789)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	01/25/2022	01/25/2022	Sale	0	139,213	.7196	0	0	(1,112)	0	0		0	0	0	(1,112)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	01/25/2022	01/25/2022	Sale	0	84,738	.7196	0	0	(677)	0	0		0	0	0	(677)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	01/25/2022	01/25/2022	Sale	0	72,633	.7196	0	0	(580)	0	0		0	0	0	(580)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	01/25/2022	01/25/2022	Sale	0	54,475	.7196	0	0	(435)	0	0		0	0	0	(435)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/21/2022	01/25/2022	01/25/2022	Sale	0	30,264	.7196	0	0	(242)	0	0		0	0	0	(242)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2022	02/22/2022	02/22/2022	Sale	0	188,941	.7212	0	0	380	0	0		0	0	0	380	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2022	02/22/2022	02/22/2022	Sale	0	117,450	.7212	0	0	236	0	0		0	0	0	236	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2022	02/22/2022	02/22/2022	Sale	0	71,491	.7212	0	0	144	0	0		0	0	0	144	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2022	02/22/2022	02/22/2022	Sale	0	61,278	.7212	0	0	123	0	0		0	0	0	123	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2022	02/22/2022	02/22/2022	Sale	0	45,959	.7212	0	0	92	0	0		0	0	0	92	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2022	02/22/2022	02/22/2022	Sale	0	25,533	.7212	0	0	51	0	0		0	0	0	51	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	03/15/2022	03/15/2022	Sale	0	12,475,647	.72465	0	0	(87,802)	0	0		0	0	0	(87,802)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	03/15/2022	03/15/2022	Sale	0	7,755,132	.72465	0	0	(54,580)	0	0		0	0	0	(54,580)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	03/15/2022	03/15/2022	Sale	0	4,720,515	.72465	0	0	(33,222)	0	0		0	0	0	(33,222)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	03/15/2022	03/15/2022	Sale	0	4,046,156	.72465	0	0	(28,476)	0	0		0	0	0	(28,476)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	03/15/2022	03/15/2022	Sale	0	3,034,617	.72465	0	0	(21,357)	0	0		0	0	0	(21,357)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	03/15/2022	03/15/2022	Sale	0	1,685,898	.72465	0	0	(11,865)	0	0		0	0	0	(11,865)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2022	03/23/2022	03/23/2022	Sale	0	183,087	.7414	0	0	2,087	0	0		0	0	0	2,087	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2022	03/23/2022	03/23/2022	Sale	0	113,811	.7414	0	0	1,297	0	0		0	0	0	1,297	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2022	03/23/2022	03/23/2022	Sale	0	69,276	.7414	0	0	790	0	0		0	0	0	790	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2022	03/23/2022	03/23/2022	Sale	0	59,380	.7414	0	0	677	0	0		0	0	0	677	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2022	03/23/2022	03/23/2022	Sale	0	44,535	.7414	0	0	508	0	0		0	0	0	508	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2022	03/23/2022	03/23/2022	Sale	0	24,741	.7414	0	0	282	0	0		0	0	0	282	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2022	04/26/2022	Sale	0	128,559	.72537	0	0	(1,776)	0	0		0	0	0	(1,776)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2022	04/26/2022	Sale	0	79,915	.72537	0	0	(1,104)	0	0		0	0	0	(1,104)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2022	04/26/2022	Sale	0	48,644	.72537	0	0	(672)	0	0		0	0	0	(672)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2022	04/26/2022	Sale	0	41,695	.72537	0	0	(576)	0	0		0	0	0	(576)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2022	04/26/2022	Sale	0	31,271	.72537	0	0	(432)	0	0		0	0	0	(432)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/22/2022	04/26/2022	04/26/2022	Sale	0	17,373	.72537	0	0	(240)	0	0		0	0	0	(240)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2022	05/26/2022	05/26/2022	Sale	0	235,652	.70997	0	0	(803)	0	0		0	0	0	(803)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2022	05/26/2022	05/26/2022	Sale	0	146,486	.70997	0	0	(499)	0	0		0	0	0	(499)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2022	05/26/2022	05/26/2022	Sale	0	89,166	.70997	0	0	(304)	0	0		0	0	0	(304)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2022	05/26/2022	05/26/2022	Sale	0	76,428	.70997	0	0	(261)	0	0		0	0	0	(261)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2022	05/26/2022	05/26/2022	Sale	0	57,321	.70997	0	0	(195)	0	0		0	0	0	(195)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2022	05/26/2022	05/26/2022	Sale	0	31,845	.70997	0	0	(109)	0	0		0	0	0	(109)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/21/2022	06/23/2022	06/23/2022	Sale	0	267,986	.69736	0	0	(2,233)	0	0		0	0	0	(2,233)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/21/2022	06/23/2022	06/23/2022	Sale	0	166,586	.69736	0	0	(1,388)	0	0		0	0	0	(1,388)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/21/2022	06/23/2022	06/23/2022	Sale	0	101,400	.69736	0	0	(845)	0	0		0	0	0	(845)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/21/2022	06/23/2022	06/23/2022	Sale	0	86,914	.69736	0	0	(724)	0	0		0	0	0	(724)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/21/2022	06/23/2022	06/23/2022	Sale	0	65,186	.69736	0	0	(543)	0	0		0	0	0	(543)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/21/2022	06/23/2022	06/23/2022	Sale	0	36,214	.69736	0	0	(302)	0	0		0	0	0	(302)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	1,021,377	.69609	0	0	(2,113)	0	0		0	0	0	(2,113)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	59,730	.69437	0	0	.24	0	0		0	0	0	24	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2022	08/02/2022	08/02/2022	Sale	0	985,473	.69751	0	0	(3,476)	0	0		0	0	0	(3,476)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2022	08/02/2022	08/02/2022	Sale	0	612,591	.69751	0	0	(2,161)	0	0		0	0	0	(2,161)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2022	08/02/2022	08/02/2022	Sale	0	372,882	.69751	0	0	(1,315)	0	0		0	0	0	(1,315)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2022	08/02/2022	08/02/2022	Sale	0	319,613	.69751	0	0	(1,127)	0	0		0	0	0	(1,127)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2022	08/02/2022	08/02/2022	Sale	0	239,710	.69751	0	0	(845)	0	0		0	0	0	(845)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2022	08/02/2022	08/02/2022	Sale	0	133,172	.69751	0	0	(470)	0	0		0	0	0	(470)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/02/2022	09/02/2022	Sale	0	93,792	.6819	0	0	406	0	0		0	0	0	406	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/02/2022	09/02/2022	Sale	0	58,303	.6819	0	0	252	0	0		0	0	0	252	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/02/2022	09/02/2022	Sale	0	35,489	.6819	0	0	154	0	0		0	0	0	154	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/02/2022	09/02/2022	Sale	0	30,419	.6819	0	0	132	0	0		0	0	0	132	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/02/2022	09/02/2022	Sale	0	22,814	.6819	0	0	99	0	0		0	0	0	99	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/02/2022	09/02/2022	Sale	0	12,675	.6819	0	0	55	0	0		0	0	0	55	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2022	10/14/2022	Sale	0	7,148,825	.62731	0	0	(36,011)	0	0		0	0	0	(36,011)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2022	10/14/2022	Sale	0	4,443,864	.62731	0	0	(22,385)	0	0		0	0	0	(22,385)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2022	10/14/2022	Sale	0	2,704,961	.62731	0	0	(13,626)	0	0		0	0	0	(13,626)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2022	10/14/2022	Sale	0	2,318,538	.62731	0	0	(11,679)	0	0		0	0	0	(11,679)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2022	10/14/2022	Sale	0	1,738,903	.62731	0	0	(8,760)	0	0		0	0	0	(8,760)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2022	10/14/2022	Sale	0	966,057	.62731	0	0	(4,866)	0	0		0	0	0	(4,866)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	423,950	.62913	0	0	13	0	0		0	0	0	13	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	263,537	.62913	0	0	8	0	0		0	0	0	8	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	160,414	.62913	0	0	5	0	0		0	0	0	5	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	137,497	.62913	0	0	4	0	0		0	0	0	4	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	103,123	.62913	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	57,291	.62913	0	0	2	0	0		0	0	0	2	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2022	10/20/2022	Sale	0	317,476	.62897	0	0	3,246	0	0		0	0	0	3,246	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2022	10/20/2022	Sale	0	197,350	.62897	0	0	2,018	0	0		0	0	0	2,018	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2022	10/20/2022	Sale	0	120,126	.62897	0	0	1,228	0	0		0	0	0	1,228	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2022	10/20/2022	Sale	0	102,965	.62897	0	0	1,053	0	0		0	0	0	1,053	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2022	10/20/2022	Sale	0	77,224	.62897	0	0	789	0	0		0	0	0	789	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2022	10/20/2022	Sale	0	42,902	.62897	0	0	439	0	0		0	0	0	439	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/14/2022	11/14/2022	Sale	0	7,598,853	.6668	0	0	49,573	0	0		0	0	0	49,573	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/14/2022	11/14/2022	Sale	0	4,723,611	.6668	0	0	30,815	0	0		0	0	0	30,815	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/14/2022	11/14/2022	Sale	0	2,875,242	.6668	0	0	18,757	0	0		0	0	0	18,757	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/14/2022	11/14/2022	Sale	0	2,464,493	.6668	0	0	16,078	0	0		0	0	0	16,078	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/14/2022	11/14/2022	Sale	0	1,848,370	.6668	0	0	12,058	0	0		0	0	0	12,058	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/14/2022	11/14/2022	Sale	0	1,026,872	.6668	0	0	6,699	0	0		0	0	0	6,699	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	305,052	.6758	0	0	(4,807)	0	0		0	0	0	(4,807)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	189,627	.6758	0	0	(2,988)	0	0		0	0	0	(2,988)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	115,425	.6758	0	0	(1,819)	0	0		0	0	0	(1,819)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	98,936	.6758	0	0	(1,559)	0	0		0	0	0	(1,559)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	74,202	.6758	0	0	(1,169)	0	0		0	0	0	(1,169)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	41,223	.6758	0	0	(650)	0	0		0	0	0	(650)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	17,211,385	.6739	0	0	(223,475)	0	0		0	0	0	(223,475)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	10,698,969	.6739	0	0	(138,917)	0	0		0	0	0	(138,917)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	6,512,416	.6739	0	0	(84,558)	0	0		0	0	0	(84,558)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	5,582,071	.6739	0	0	(72,478)	0	0		0	0	0	(72,478)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	4,186,553	.6739	0	0	(54,359)	0	0		0	0	0	(54,359)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2022	11/17/2022	11/17/2022	Sale	0	2,325,863	.6739	0	0	(30,199)	0	0		0	0	0	(30,199)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	8,055,163	.6706	0	0	(10,811)	0	0		0	0	0	(10,811)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	5,007,264	.6706	0	0	(6,720)	0	0		0	0	0	(6,720)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	3,047,900	.6706	0	0	(4,091)	0	0		0	0	0	(4,091)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	2,612,485	.6706	0	0	(3,506)	0	0		0	0	0	(3,506)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	1,959,364	.6706	0	0	(2,630)	0	0		0	0	0	(2,630)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	1,088,536	.6706	0	0	(1,461)	0	0		0	0	0	(1,461)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/14/2022	02/16/2022	02/16/2022	Sale	0	16,922,538	.7113	0	0	134,419	0	0		0	0	0	134,419	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/14/2022	02/16/2022	02/16/2022	Sale	0	10,519,416	.7113	0	0	83,558	0	0		0	0	0	83,558	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/14/2022	02/16/2022	02/16/2022	Sale	0	6,403,123	.7113	0	0	50,861	0	0		0	0	0	50,861	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/14/2022	02/16/2022	02/16/2022	Sale	0	5,488,391	.7113	0	0	43,595	0	0		0	0	0	43,595	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/14/2022	02/16/2022	02/16/2022	Sale	0	4,116,293	.7113	0	0	32,697	0	0		0	0	0	32,697	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/14/2022	02/16/2022	02/16/2022	Sale	0	2,286,830	.7113	0	0	18,165	0	0		0	0	0	18,165	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2022	05/18/2022	05/18/2022	Sale	0	13,219,675	.70192	0	0	(14,502)	0	0		0	0	0	(14,502)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2022	05/18/2022	05/18/2022	Sale	0	8,217,636	.70192	0	0	(9,015)	0	0		0	0	0	(9,015)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2022	05/18/2022	05/18/2022	Sale	0	5,002,039	.70192	0	0	(5,487)	0	0		0	0	0	(5,487)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2022	05/18/2022	05/18/2022	Sale	0	4,287,462	.70192	0	0	(4,703)	0	0		0	0	0	(4,703)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2022	05/18/2022	05/18/2022	Sale	0	3,215,597	.70192	0	0	(3,527)	0	0		0	0	0	(3,527)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2022	05/18/2022	05/18/2022	Sale	0	1,786,443	.70192	0	0	(1,960)	0	0		0	0	0	(1,960)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/17/2022	08/17/2022	Sale	0	17,594,588	.70303	0	0	(284,805)	0	0		0	0	0	(284,805)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/17/2022	08/17/2022	Sale	0	10,937,176	.70303	0	0	(177,041)	0	0		0	0	0	(177,041)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/17/2022	08/17/2022	Sale	0	6,657,411	.70303	0	0	(107,764)	0	0		0	0	0	(107,764)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/17/2022	08/17/2022	Sale	0	5,706,353	.70303	0	0	(92,369)	0	0		0	0	0	(92,369)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/17/2022	08/17/2022	Sale	0	4,279,765	.70303	0	0	(69,277)	0	0		0	0	0	(69,277)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/15/2022	08/17/2022	08/17/2022	Sale	0	2,377,647	.70303	0	0	(38,487)	0	0		0	0	0	(38,487)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	7,734,116	.6896	0	0	(45,422)	0	0		0	0	0	(45,422)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	4,807,693	.6896	0	0	(28,235)	0	0		0	0	0	(28,235)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	2,926,422	.6896	0	0	(17,187)	0	0		0	0	0	(17,187)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	2,508,362	.6896	0	0	(14,732)	0	0		0	0	0	(14,732)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	1,881,271	.6896	0	0	(11,049)	0	0		0	0	0	(11,049)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	1,045,151	.6896	0	0	(6,138)	0	0		0	0	0	(6,138)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	04/07/2022	Sale	0	687,911	.7512	0	0	(3,434)	0	0		0	0	0	(3,434)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	04/07/2022	Sale	0	427,621	.7512	0	0	(2,135)	0	0		0	0	0	(2,135)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	04/07/2022	Sale	0	260,291	.7512	0	0	(1,299)	0	0		0	0	0	(1,299)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	04/07/2022	Sale	0	223,106	.7512	0	0	(1,114)	0	0		0	0	0	(1,114)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	04/07/2022	Sale	0	167,330	.7512	0	0	(835)	0	0		0	0	0	(835)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	04/07/2022	Sale	0	92,961	.7512	0	0	(464)	0	0		0	0	0	(464)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	13,852,011	.7499	0	0	19,395	0	0		0	0	0	19,395	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	8,610,710	.7499	0	0	12,057	0	0		0	0	0	12,057	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	5,241,302	.7499	0	0	7,339	0	0		0	0	0	7,339	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	4,492,544	.7499	0	0	6,290	0	0		0	0	0	6,290	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	3,369,408	.7499	0	0	4,718	0	0		0	0	0	4,718	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	1,871,893	.7499	0	0	2,621	0	0		0	0	0	2,621	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	4,968,823	.7499	0	0	6,957	0	0		0	0	0	6,957	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	3,024,501	.7499	0	0	4,235	0	0		0	0	0	4,235	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	2,592,429	.7499	0	0	3,630	0	0		0	0	0	3,630	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	1,944,322	.7499	0	0	2,722	0	0		0	0	0	2,722	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	1,080,179	.7499	0	0	1,512	0	0		0	0	0	1,512	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	2,682,448	.7499	0	0	3,756	0	0		0	0	0	3,756	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	1,667,468	.7499	0	0	2,335	0	0		0	0	0	2,335	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	1,014,980	.7499	0	0	1,421	0	0		0	0	0	1,421	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	869,983	.7499	0	0	1,218	0	0		0	0	0	1,218	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	652,487	.7499	0	0	914	0	0		0	0	0	914	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	362,493	.7499	0	0	508	0	0		0	0	0	508	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	7,993,324	.7499	0	0	11,192	0	0		0	0	0	11,192	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	12,440,427	.7632	0	0	(256,731)	0	0		0	0	0	(256,731)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	7,733,238	.7632	0	0	(159,589)	0	0		0	0	0	(159,589)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	4,707,189	.7632	0	0	(97,141)	0	0		0	0	0	(97,141)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	4,034,733	.7632	0	0	(83,264)	0	0		0	0	0	(83,264)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	3,026,050	.7632	0	0	(62,448)	0	0		0	0	0	(62,448)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	1,681,139	.7632	0	0	(34,693)	0	0		0	0	0	(34,693)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2022	04/19/2022	04/19/2022	Sale	0	136,383	.74465	0	0	(1,355)	0	0		0	0	0	(1,355)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2022	04/19/2022	04/19/2022	Sale	0	84,778	.74465	0	0	(842)	0	0		0	0	0	(842)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2022	04/19/2022	04/19/2022	Sale	0	51,604	.74465	0	0	(513)	0	0		0	0	0	(513)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2022	04/19/2022	04/19/2022	Sale	0	44,232	.74465	0	0	(440)	0	0		0	0	0	(440)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2022	04/19/2022	04/19/2022	Sale	0	33,174	.74465	0	0	(330)	0	0		0	0	0	(330)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/14/2022	04/19/2022	04/19/2022	Sale	0	18,430	.74465	0	0	(183)	0	0		0	0	0	(183)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2022	06/06/2022	06/06/2022	Sale	0	79,291	.72155	0	0	55	0	0		0	0	0	55	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2022	06/06/2022	06/06/2022	Sale	0	49,289	.72155	0	0	34	0	0		0	0	0	34	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2022	06/06/2022	06/06/2022	Sale	0	30,002	.72155	0	0	21	0	0		0	0	0	21	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2022	06/06/2022	06/06/2022	Sale	0	25,716	.72155	0	0	18	0	0		0	0	0	18	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2022	06/06/2022	06/06/2022	Sale	0	19,287	.72155	0	0	13	0	0		0	0	0	13	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2022	06/06/2022	06/06/2022	Sale	0	10,715	.72155	0	0	7	0	0		0	0	0	7	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	11,571,494	.69733	0	0	(57,747)	0	0		0	0	0	(57,747)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	7,193,091	.69733	0	0	(35,897)	0	0		0	0	0	(35,897)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	4,378,403	.69733	0	0	(21,850)	0	0		0	0	0	(21,850)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	3,752,917	.69733	0	0	(18,729)	0	0		0	0	0	(18,729)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	2,814,688	.69733	0	0	(14,047)	0	0		0	0	0	(14,047)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	1,563,715	.69733	0	0	(7,804)	0	0		0	0	0	(7,804)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/17/2022	06/17/2022	Sale	0	508,617	.6936	0	0	(2,383)	0	0		0	0	0	(2,383)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/17/2022	06/17/2022	Sale	0	316,168	.6936	0	0	(1,481)	0	0		0	0	0	(1,481)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/17/2022	06/17/2022	Sale	0	192,450	.6936	0	0	(902)	0	0		0	0	0	(902)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/17/2022	06/17/2022	Sale	0	164,957	.6936	0	0	(773)	0	0		0	0	0	(773)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/17/2022	06/17/2022	Sale	0	123,718	.6936	0	0	(580)	0	0		0	0	0	(580)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/17/2022	06/17/2022	Sale	0	68,732	.6936	0	0	(322)	0	0		0	0	0	(322)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	3,264,452	.6923	0	0	(21,926)	0	0		0	0	0	(21,926)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	2,029,254	.6923	0	0	(13,630)	0	0		0	0	0	(13,630)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	1,235,198	.6923	0	0	(8,297)	0	0		0	0	0	(8,297)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	1,058,741	.6923	0	0	(7,111)	0	0		0	0	0	(7,111)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	794,056	.6923	0	0	(5,333)	0	0		0	0	0	(5,333)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	441,142	.6923	0	0	(2,963)	0	0		0	0	0	(2,963)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	7,764,397	.6923	0	0	(52,151)	0	0		0	0	0	(52,151)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	4,826,517	.6923	0	0	(32,418)	0	0		0	0	0	(32,418)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	2,937,880	.6923	0	0	(19,733)	0	0		0	0	0	(19,733)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	2,518,183	.6923	0	0	(16,914)	0	0		0	0	0	(16,914)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	1,888,637	.6923	0	0	(12,685)	0	0		0	0	0	(12,685)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	1,049,243	.6923	0	0	(7,048)	0	0		0	0	0	(7,048)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	4,198,995	.69609	0	0	(8,686)	0	0		0	0	0	(8,686)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	2,610,186	.69609	0	0	(5,400)	0	0		0	0	0	(5,400)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	1,588,809	.69609	0	0	(3,287)	0	0		0	0	0	(3,287)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	1,361,836	.69609	0	0	(2,817)	0	0		0	0	0	(2,817)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	567,432	.69609	0	0	(1,174)	0	0		0	0	0	(1,174)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	245,555	.69437	0	0	99	0	0		0	0	0	99	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	152,642	.69437	0	0	62	0	0		0	0	0	62	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	92,913	.69437	0	0	37	0	0		0	0	0	37	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	79,640	.69437	0	0	32	0	0		0	0	0	32	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2022	07/25/2022	07/25/2022	Sale	0	33,183	.69437	0	0	13	0	0		0	0	0	13	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/19/2022	08/19/2022	Sale	0	273,960	.69367	0	0	(2,694)	0	0		0	0	0	(2,694)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/19/2022	08/19/2022	Sale	0	170,300	.69367	0	0	(1,674)	0	0		0	0	0	(1,674)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/19/2022	08/19/2022	Sale	0	103,661	.69367	0	0	(1,019)	0	0		0	0	0	(1,019)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/19/2022	08/19/2022	Sale	0	88,852	.69367	0	0	(874)	0	0		0	0	0	(874)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/19/2022	08/19/2022	Sale	0	66,639	.69367	0	0	(655)	0	0		0	0	0	(655)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/19/2022	08/19/2022	Sale	0	37,022	.69367	0	0	(364)	0	0		0	0	0	(364)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	303,612	.6761	0	0	(1,909)	0	0		0	0	0	(1,909)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	188,732	.6761	0	0	(1,186)	0	0		0	0	0	(1,186)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	114,880	.6761	0	0	(722)	0	0		0	0	0	(722)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	98,469	.6761	0	0	(619)	0	0		0	0	0	(619)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	73,852	.6761	0	0	(464)	0	0		0	0	0	(464)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	41,029	.6761	0	0	(258)	0	0		0	0	0	(258)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	11,311,882	.6761	0	0	(71,107)	0	0		0	0	0	(71,107)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	7,031,711	.6761	0	0	(44,202)	0	0		0	0	0	(44,202)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	4,280,172	.6761	0	0	(26,905)	0	0		0	0	0	(26,905)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	3,668,719	.6761	0	0	(23,062)	0	0		0	0	0	(23,062)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	2,751,539	.6761	0	0	(17,296)	0	0		0	0	0	(17,296)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	1,528,633	.6761	0	0	(9,609)	0	0		0	0	0	(9,609)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	7,390,534	.64852	0	0	(63,476)	0	0		0	0	0	(63,476)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	4,594,116	.64852	0	0	(39,458)	0	0		0	0	0	(39,458)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	2,796,418	.64852	0	0	(24,018)	0	0		0	0	0	(24,018)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	2,396,930	.64852	0	0	(20,587)	0	0		0	0	0	(20,587)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	1,797,697	.64852	0	0	(15,440)	0	0		0	0	0	(15,440)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	998,721	.64852	0	0	(8,578)	0	0		0	0	0	(8,578)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	3,929,531	.64852	0	0	(33,750)	0	0		0	0	0	(33,750)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	2,442,681	.64852	0	0	(20,980)	0	0		0	0	0	(20,980)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	1,486,850	.64852	0	0	(12,770)	0	0		0	0	0	(12,770)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	1,274,443	.64852	0	0	(10,946)	0	0		0	0	0	(10,946)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	955,832	.64852	0	0	(8,209)	0	0		0	0	0	(8,209)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	531,018	.64852	0	0	(4,561)	0	0		0	0	0	(4,561)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/15/2022	11/15/2022	Sale	0	79,235	.6666	0	0	1,302	0	0		0	0	0	1,302	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/15/2022	11/15/2022	Sale	0	49,254	.6666	0	0	809	0	0		0	0	0	809	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/15/2022	11/15/2022	Sale	0	29,981	.6666	0	0	492	0	0		0	0	0	492	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/15/2022	11/15/2022	Sale	0	25,698	.6666	0	0	422	0	0		0	0	0	422	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/15/2022	11/15/2022	Sale	0	19,273	.6666	0	0	317	0	0		0	0	0	317	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/11/2022	11/15/2022	11/15/2022	Sale	0	10,707	.6666	0	0	176	0	0		0	0	0	176	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2022	12/14/2022	12/14/2022	Sale	0	8,096,004	.674	0	0	150,749	0	0		0	0	0	150,749	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2022	12/14/2022	12/14/2022	Sale	0	5,032,651	.674	0	0	93,709	0	0		0	0	0	93,709	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2022	12/14/2022	12/14/2022	Sale	0	3,063,353	.674	0	0	57,040	0	0		0	0	0	57,040	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2022	12/14/2022	12/14/2022	Sale	0	2,625,731	.674	0	0	48,892	0	0		0	0	0	48,892	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2022	12/14/2022	12/14/2022	Sale	0	1,969,298	.674	0	0	36,669	0	0		0	0	0	36,669	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2022	12/14/2022	12/14/2022	Sale	0	1,094,055	.674	0	0	20,371	0	0		0	0	0	20,371	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	11,586,052	.6876	0	0	(255,277)	0	0		0	0	0	(255,277)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	7,202,141	.6876	0	0	(158,686)	0	0		0	0	0	(158,686)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	4,383,912	.6876	0	0	(96,591)	0	0		0	0	0	(96,591)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	3,757,639	.6876	0	0	(82,793)	0	0		0	0	0	(82,793)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	2,818,229	.6876	0	0	(62,094)	0	0		0	0	0	(62,094)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	1,565,683	.6876	0	0	(34,497)	0	0		0	0	0	(34,497)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/16/2022	12/16/2022	Sale	0	8,128,436	.6767	0	0	(106,305)	0	0		0	0	0	(106,305)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/16/2022	12/16/2022	Sale	0	5,052,811	.6767	0	0	(66,082)	0	0		0	0	0	(66,082)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/16/2022	12/16/2022	Sale	0	3,075,624	.6767	0	0	(40,224)	0	0		0	0	0	(40,224)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/16/2022	12/16/2022	Sale	0	2,636,249	.6767	0	0	(34,477)	0	0		0	0	0	(34,477)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/16/2022	12/16/2022	Sale	0	1,977,187	.6767	0	0	(25,858)	0	0		0	0	0	(25,858)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/16/2022	12/16/2022	Sale	0	1,098,437	.6767	0	0	(14,366)	0	0		0	0	0	(14,366)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2022	12/19/2022	Sale	0	130,666	.6758	0	0	(1,170)	0	0		0	0	0	(1,170)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2022	12/19/2022	Sale	0	81,225	.6758	0	0	(727)	0	0		0	0	0	(727)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2022	12/19/2022	Sale	0	49,441	.6758	0	0	(443)	0	0		0	0	0	(443)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2022	12/19/2022	Sale	0	42,378	.6758	0	0	(379)	0	0		0	0	0	(379)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2022	12/19/2022	Sale	0	31,784	.6758	0	0	(285)	0	0		0	0	0	(285)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2022	12/19/2022	Sale	0	17,658	.6758	0	0	(158)	0	0		0	0	0	(158)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/21/2022	12/21/2022	Sale	0	459,733	.6713	0	0	103	0	0		0	0	0	103	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/21/2022	12/21/2022	Sale	0	285,780	.6713	0	0	64	0	0		0	0	0	64	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/21/2022	12/21/2022	Sale	0	173,953	.6713	0	0	39	0	0		0	0	0	39	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/21/2022	12/21/2022	Sale	0	149,103	.6713	0	0	33	0	0		0	0	0	33	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/21/2022	12/21/2022	Sale	0	111,827	.6713	0	0	25	0	0		0	0	0	25	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/21/2022	12/21/2022	Sale	0	62,126	.6713	0	0	14	0	0		0	0	0	14	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2022	12/23/2022	12/23/2022	Sale	0	8,000,269	.66603	0	0	48,288	0	0		0	0	0	48,288	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2022	12/23/2022	12/23/2022	Sale	0	4,973,140	.66603	0	0	30,017	0	0		0	0	0	30,017	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2022	12/23/2022	12/23/2022	Sale	0	3,027,129	.66603	0	0	18,271	0	0		0	0	0	18,271	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2022	12/23/2022	12/23/2022	Sale	0	2,594,682	.66603	0	0	15,661	0	0		0	0	0	15,661	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2022	12/23/2022	12/23/2022	Sale	0	1,946,011	.66603	0	0	11,746	0	0		0	0	0	11,746	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2022	12/23/2022	12/23/2022	Sale	0	1,081,117	.66603	0	0	6,525	0	0		0	0	0	6,525	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	3,059,173	.67492	0	0	14,640	0	0		0	0	0	14,640	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	1,901,648	.67492	0	0	9,101	0	0		0	0	0	9,101	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	1,157,525	.67492	0	0	5,540	0	0		0	0	0	5,540	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	992,164	.67492	0	0	4,748	0	0		0	0	0	4,748	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	744,123	.67492	0	0	3,561	0	0		0	0	0	3,561	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	413,402	.67492	0	0	1,978	0	0		0	0	0	1,978	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	4,977,320	.67496	0	0	23,524	0	0		0	0	0	23,524	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	3,094,010	.67496	0	0	14,623	0	0		0	0	0	14,623	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	1,883,310	.67496	0	0	8,901	0	0		0	0	0	8,901	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	1,614,266	.67496	0	0	7,629	0	0		0	0	0	7,629	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	1,210,699	.67496	0	0	5,722	0	0		0	0	0	5,722	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	672,611	.67496	0	0	3,179	0	0		0	0	0	3,179	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/18/2022	07/18/2022	Sale	0	253,853	.6761	0	0	3,285	0	0		0	0	0	3,285	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/18/2022	07/18/2022	Sale	0	157,801	.6761	0	0	2,042	0	0		0	0	0	2,042	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/18/2022	07/18/2022	Sale	0	96,053	.6761	0	0	1,243	0	0		0	0	0	1,243	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/18/2022	07/18/2022	Sale	0	82,331	.6761	0	0	1,066	0	0		0	0	0	1,066	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/18/2022	07/18/2022	Sale	0	61,748	.6761	0	0	799	0	0		0	0	0	799	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/18/2022	07/18/2022	Sale	0	34,305	.6761	0	0	444	0	0		0	0	0	444	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/27/2022	07/29/2022	07/29/2022	Sale	0	7,792,660	.69482	0	0	33,422	0	0		0	0	0	33,422	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/27/2022	07/29/2022	07/29/2022	Sale	0	4,844,086	.69482	0	0	20,776	0	0		0	0	0	20,776	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/27/2022	07/29/2022	07/29/2022	Sale	0	2,948,574	.69482	0	0	12,646	0	0		0	0	0	12,646	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/27/2022	07/29/2022	07/29/2022	Sale	0	2,527,349	.69482	0	0	10,840	0	0		0	0	0	10,840	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/27/2022	07/29/2022	07/29/2022	Sale	0	1,895,512	.69482	0	0	8,130	0	0		0	0	0	8,130	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/27/2022	07/29/2022	07/29/2022	Sale	0	1,053,062	.69482	0	0	4,516	0	0		0	0	0	4,516	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/18/2022	08/18/2022	Sale	0	13,065,221	.693719	0	0	11,884	0	0		0	0	0	11,884	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/18/2022	08/18/2022	Sale	0	8,121,624	.693719	0	0	7,387	0	0		0	0	0	7,387	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/18/2022	08/18/2022	Sale	0	4,943,597	.693719	0	0	4,497	0	0		0	0	0	4,497	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/18/2022	08/18/2022	Sale	0	4,237,369	.693719	0	0	3,854	0	0		0	0	0	3,854	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/18/2022	08/18/2022	Sale	0	3,178,027	.693719	0	0	2,891	0	0		0	0	0	2,891	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2022	08/18/2022	08/18/2022	Sale	0	1,765,570	.693719	0	0	1,606	0	0		0	0	0	1,606	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/14/2022	09/16/2022	09/16/2022	Sale	0	429,773	.67091	0	0	(231)	0	0		0	0	0	(231)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/14/2022	09/16/2022	09/16/2022	Sale	0	267,156	.67091	0	0	(143)	0	0		0	0	0	(143)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/14/2022	09/16/2022	09/16/2022	Sale	0	162,617	.67091	0	0	(87)	0	0		0	0	0	(87)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/14/2022	09/16/2022	09/16/2022	Sale	0	139,386	.67091	0	0	(75)	0	0		0	0	0	(75)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/14/2022	09/16/2022	09/16/2022	Sale	0	104,539	.67091	0	0	(56)	0	0		0	0	0	(56)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/14/2022	09/16/2022	09/16/2022	Sale	0	58,077	.67091	0	0	(31)	0	0		0	0	0	(31)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	7,370,933	.6468	0	0	(83,761)	0	0		0	0	0	(83,761)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	4,581,931	.6468	0	0	(52,067)	0	0		0	0	0	(52,067)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	2,789,002	.6468	0	0	(31,693)	0	0		0	0	0	(31,693)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	2,390,573	.6468	0	0	(27,166)	0	0		0	0	0	(27,166)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	1,792,930	.6468	0	0	(20,374)	0	0		0	0	0	(20,374)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	996,072	.6468	0	0	(11,319)	0	0		0	0	0	(11,319)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	2,152,525	.647	0	0	(25,118)	0	0		0	0	0	(25,118)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	1,338,056	.647	0	0	(15,614)	0	0		0	0	0	(15,614)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	814,469	.647	0	0	(9,504)	0	0		0	0	0	(9,504)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	523,587	.647	0	0	(6,110)	0	0		0	0	0	(6,110)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	290,882	.647	0	0	(3,394)	0	0		0	0	0	(3,394)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	698,116	.647	0	0	(8,146)	0	0		0	0	0	(8,146)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	11/16/2022	11/16/2022	Sale	0	332,362	.67116	0	0	2,075	0	0		0	0	0	2,075	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	11/16/2022	11/16/2022	Sale	0	206,604	.67116	0	0	1,290	0	0		0	0	0	1,290	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	11/16/2022	11/16/2022	Sale	0	125,759	.67116	0	0	785	0	0		0	0	0	785	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	11/16/2022	11/16/2022	Sale	0	107,793	.67116	0	0	673	0	0		0	0	0	673	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	11/16/2022	11/16/2022	Sale	0	80,845	.67116	0	0	505	0	0		0	0	0	505	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	11/16/2022	11/16/2022	Sale	0	44,914	.67116	0	0	280	0	0		0	0	0	280	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	11/25/2022	11/25/2022	Sale	0	4,066,773	.6627	0	0	74,561	0	0		0	0	0	74,561	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	11/25/2022	11/25/2022	Sale	0	2,527,994	.6627	0	0	46,348	0	0		0	0	0	46,348	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	11/25/2022	11/25/2022	Sale	0	1,538,779	.6627	0	0	28,212	0	0		0	0	0	28,212	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	11/25/2022	11/25/2022	Sale	0	1,318,953	.6627	0	0	24,182	0	0		0	0	0	24,182	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	11/25/2022	11/25/2022	Sale	0	989,215	.6627	0	0	18,136	0	0		0	0	0	18,136	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200019 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2022	11/25/2022	11/25/2022	Sale	0	549,564	.6627	0	0	10,076	0	0		0	0	0	10,076	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/07/2021	07/09/2021	07/09/2021	Sale	0	593,348	.75093	0	0	(2,157)	0	0		0	0	0	(2,157)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/29/2021	01/04/2022	01/04/2022	Sale	0	158,530	.72461	0	0	(328)	0	0		0	(533)	0	(328)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/29/2021	01/04/2022	01/04/2022	Sale	0	290,773	.72461	0	0	(602)	0	0		0	(978)	0	(602)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/29/2021	01/04/2022	01/04/2022	Sale	0	317,094	.72461	0	0	(656)	0	0		0	(1,067)	41	(656)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/29/2021	01/04/2022	01/04/2022	Sale	0	581,546	.72461	0	0	(1,204)	0	0		0	(1,956)	1,236	(1,204)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	977,207	.7163	0	0	(205)	0	0		0	0	0	(205)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/14/2022	02/14/2022	Sale	0	21,878,987	.7214	0	0	(292,670)	0	0		0	0	0	(292,670)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/14/2022	02/14/2022	Sale	0	787,558	.7214	0	0	(10,535)	0	0		0	0	0	(10,535)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/14/2022	02/14/2022	Sale	0	1,444,530	.7214	0	0	(19,323)	0	0		0	0	0	(19,323)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/14/2022	02/14/2022	Sale	0	1,499,525	.7214	0	0	(20,059)	0	0		0	0	0	(20,059)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/14/2022	02/14/2022	Sale	0	2,750,106	.7214	0	0	(36,788)	0	0		0	0	0	(36,788)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/08/2022	04/12/2022	04/12/2022	Sale	0	1,014,488	.7455	0	0	3,878	0	0		0	0	0	3,878	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2022	05/13/2022	05/13/2022	Sale	0	21,146,229	.699	0	0	(237,479)	0	0		0	0	0	(237,479)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2022	05/13/2022	05/13/2022	Sale	0	761,192	.699	0	0	(8,548)	0	0		0	0	0	(8,548)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2022	05/13/2022	05/13/2022	Sale	0	1,396,170	.699	0	0	(15,679)	0	0		0	0	0	(15,679)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2022	05/13/2022	05/13/2022	Sale	0	2,664,713	.699	0	0	(29,926)	0	0		0	0	0	(29,926)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2022	05/13/2022	05/13/2022	Sale	0	1,452,964	.699	0	0	(16,317)	0	0		0	0	0	(16,317)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2022	07/12/2022	07/12/2022	Sale	0	912,246	.67206	0	0	6,095	0	0		0	0	0	6,095	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/03/2022	08/05/2022	08/05/2022	Sale	0	946,170	.69369	0	0	(2,919)	0	0		0	0	0	(2,919)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	773,706	.71228	0	0	(9,157)	0	0		0	0	0	(9,157)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	1,419,122	.71228	0	0	(16,796)	0	0		0	0	0	(16,796)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	21,493,563	.71228	0	0	(254,381)	0	0		0	0	0	(254,381)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	2,715,339	.71228	0	0	(32,137)	0	0		0	0	0	(32,137)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	1,480,568	.71228	0	0	(17,523)	0	0		0	0	0	(17,523)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	416,170	.6914	0	0	(3,521)	0	0		0	0	0	(3,521)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	226,921	.6914	0	0	(1,920)	0	0		0	0	0	(1,920)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/10/2022	10/12/2022	10/12/2022	Sale	0	851,658	.63101	0	0	(5,345)	0	0		0	0	0	(5,345)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	11/14/2022	11/14/2022	Sale	0	19,619,042	.65181	0	0	582,121	0	0		0	0	0	582,121	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	11/14/2022	11/14/2022	Sale	0	706,239	.65181	0	0	20,955	0	0		0	0	0	20,955	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	11/14/2022	11/14/2022	Sale	0	1,295,374	.65181	0	0	38,435	0	0		0	0	0	38,435	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	11/14/2022	11/14/2022	Sale	0	2,877,156	.65181	0	0	85,369	0	0		0	0	0	85,369	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2022	11/14/2022	11/14/2022	Sale	0	1,568,801	.65181	0	0	46,548	0	0		0	0	0	46,548	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/25/2022	11/29/2022	11/29/2022	Sale	0	250,448	.6737	0	0	(985)	0	0		0	0	0	(985)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/25/2022	11/29/2022	11/29/2022	Sale	0	459,369	.6737	0	0	(1,807)	0	0		0	0	0	(1,807)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/09/2022	02/11/2022	02/11/2022	Sale	0	541,860	1.35465	0	0	3,414	0	0		0	0	0	3,414	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/09/2022	02/11/2022	02/11/2022	Sale	0	541,860	1.35465	0	0	3,414	0	0		0	0	0	3,414	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/09/2022	02/11/2022	02/11/2022	Sale	0	2,980,230	1.35465	0	0	18,774	0	0		0	0	0	18,774	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/09/2022	02/11/2022	02/11/2022	Sale	0	1,219,185	1.35465	0	0	7,680	0	0		0	0	0	7,680	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/09/2022	02/11/2022	02/11/2022	Sale	0	1,219,185	1.35465	0	0	7,680	0	0		0	0	0	7,680	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/09/2022	02/11/2022	02/11/2022	Sale	0	3,522,090	1.35465	0	0	22,188	0	0		0	0	0	22,188	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/10/2022	02/11/2022	02/11/2022	Sale	0	19,607,760	1.36165	0	0	122,886	0	0		0	0	0	122,886	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	492,260	1.23065	0	0	(323)	0	0		0	0	0	(323)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	492,260	1.23065	0	0	(323)	0	0		0	0	0	(323)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	2,707,430	1.23065	0	0	(1,779)	0	0		0	0	0	(1,779)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	17,598,295	1.23065	0	0	(11,563)	0	0		0	0	0	(11,563)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	1,107,585	1.23065	0	0	(728)	0	0		0	0	0	(728)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	1,107,585	1.23065	0	0	(728)	0	0		0	0	0	(728)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	3,199,690	1.23065	0	0	(2,102)	0	0		0	0	0	(2,102)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/09/2022	08/11/2022	08/11/2022	Sale	0	483,500	1.20875	0	0	(438)	0	0		0	0	0	(438)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/09/2022	08/11/2022	08/11/2022	Sale	0	483,500	1.20875	0	0	(438)	0	0		0	0	0	(438)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/09/2022	08/11/2022	08/11/2022	Sale	0	2,296,625	1.20875	0	0	(2,081)	0	0		0	0	0	(2,081)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/09/2022	08/11/2022	08/11/2022	Sale	0	15,472,000	1.20875	0	0	(14,022)	0	0		0	0	0	(14,022)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/09/2022	08/11/2022	08/11/2022	Sale	0	967,000	1.20875	0	0	(876)	0	0		0	0	0	(876)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/09/2022	08/11/2022	08/11/2022	Sale	0	967,000	1.20875	0	0	(876)	0	0		0	0	0	(876)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/09/2022	08/11/2022	08/11/2022	Sale	0	2,780,125	1.20875	0	0	(2,520)	0	0		0	0	0	(2,520)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/08/2022	11/10/2022	11/10/2022	Sale	0	462,540	1.15635	0	0	429	0	0		0	0	0	429	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/08/2022	11/10/2022	11/10/2022	Sale	0	462,540	1.15635	0	0	429	0	0		0	0	0	429	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/08/2022	11/10/2022	11/10/2022	Sale	0	2,197,065	1.15635	0	0	2,038	0	0		0	0	0	2,038	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/08/2022	11/10/2022	11/10/2022	Sale	0	14,223,105	1.15635	0	0	13,197	0	0		0	0	0	13,197	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/08/2022	11/10/2022	11/10/2022	Sale	0	925,080	1.15635	0	0	858	0	0		0	0	0	858	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/08/2022	11/10/2022	11/10/2022	Sale	0	925,080	1.15635	0	0	858	0	0		0	0	0	858	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/08/2022	11/10/2022	11/10/2022	Sale	0	2,659,605	1.15635	0	0	2,468	0	0		0	0	0	2,468	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/03/2022	04/01/2022	04/01/2022	Sale	0	639,456	1.359585	0	0	(20,538)	0	0		0	0	0	(20,538)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/08/2022	04/01/2022	04/01/2022	Sale	0	1,069,771	1.3515	0	0	(34,564)	0	0		0	0	0	(34,564)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000099 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	10/20/2021	01/18/2022	01/18/2022	Sale	0	1,577,546	1.38001	0	0	(24,875)	0	0		0	29,259	0	(24,875)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000223 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/01/2022	04/01/2022	04/01/2022	Sale	0	4,998,504	1.34954	0	0	(153,948)	0	0		0	0	0	(153,948)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000223 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/08/2022	04/01/2022	04/01/2022	Sale	0	133,799	1.3515	0	0	(4,115)	0	0		0	0	0	(4,115)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000223 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/08/2022	04/01/2022	04/01/2022	Sale	0	1,289,046	1.3515	0	0	(39,643)	0	0		0	0	0	(39,643)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000223 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/28/2022	04/04/2022	04/04/2022	Sale	0	5,662,366	1.308417	0	0	(2,961)	0	0		0	0	0	(2,961)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/22/2021	01/25/2022	01/25/2022	Sale	0	23,210,190	1.33305	0	0	268,135	0	0		0	(371,579)	0	268,135	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/22/2021	01/25/2022	01/25/2022	Sale	0	14,640,717	1.33305	0	0	169,136	0	0		0	(234,388)	0	169,136	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/29/2021	01/25/2022	01/25/2022	Sale	0	2,125,403	1.3489	0	0	(709)	0	0		0	(8,654)	0	(709)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/29/2021	01/25/2022	01/25/2022	Sale	0	1,618,507	1.3489	0	0	(540)	0	0		0	(6,590)	0	(540)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/29/2021	01/25/2022	01/25/2022	Sale	0	515,788	1.3489	0	0	(172)	0	0		0	(2,100)	0	(172)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/29/2021	01/25/2022	01/25/2022	Sale	0	284,573	1.3489	0	0	(95)	0	0		0	(1,159)	0	(95)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/24/2022	01/25/2022	01/25/2022	Sale	0	32,054,735	1.3457	0	0	65,505	0	0		0	0	0	65,505	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/24/2022	01/25/2022	01/25/2022	Sale	0	24,409,882	1.3457	0	0	49,883	0	0		0	0	0	49,883	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/24/2022	01/25/2022	01/25/2022	Sale	0	7,778,973	1.3457	0	0	15,897	0	0		0	0	0	15,897	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/24/2022	01/25/2022	01/25/2022	Sale	0	4,291,847	1.3457	0	0	8,771	0	0		0	0	0	8,771	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/24/2022	01/25/2022	01/25/2022	Sale	0	14,169,237	1.3457	0	0	28,955	0	0		0	0	0	28,955	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/24/2022	01/25/2022	01/25/2022	Sale	0	15,729,172	1.3457	0	0	32,143	0	0		0	0	0	32,143	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/24/2022	01/25/2022	01/25/2022	Sale	0	8,239,090	1.3457	0	0	16,837	0	0		0	0	0	16,837	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/24/2022	01/25/2022	01/25/2022	Sale	0	2,993,353	1.3457	0	0	6,117	0	0		0	0	0	6,117	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/24/2022	01/25/2022	01/25/2022	Sale	0	4,789,365	1.3457	0	0	9,787	0	0		0	0	0	9,787	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	2,871,653	1.3042	0	0	(72,331)	0	0		0	0	0	(72,331)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	4,594,645	1.3042	0	0	(115,729)	0	0		0	0	0	(115,729)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	30,207,685	1.3042	0	0	(760,867)	0	0		0	0	0	(760,867)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	23,003,342	1.3042	0	0	(579,405)	0	0		0	0	0	(579,405)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	7,330,735	1.3042	0	0	(184,646)	0	0		0	0	0	(184,646)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	4,044,544	1.3042	0	0	(101,873)	0	0		0	0	0	(101,873)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	15,095,312	1.3042	0	0	(380,219)	0	0		0	0	0	(380,219)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	7,907,068	1.3042	0	0	(199,162)	0	0		0	0	0	(199,162)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	13,592,344	1.3042	0	0	(342,362)	0	0		0	0	0	(342,362)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	2,628,299	1.1953	0	0	20,230	0	0		0	0	0	20,230	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	4,205,279	1.1953	0	0	32,367	0	0		0	0	0	32,367	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	26,603,388	1.1953	0	0	204,761	0	0		0	0	0	204,761	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	20,258,647	1.1953	0	0	155,927	0	0		0	0	0	155,927	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	6,456,052	1.1953	0	0	49,691	0	0		0	0	0	49,691	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	3,561,960	1.1953	0	0	27,416	0	0		0	0	0	27,416	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	13,816,148	1.1953	0	0	106,340	0	0		0	0	0	106,340	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	7,237,030	1.1953	0	0	55,702	0	0		0	0	0	55,702	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	12,409,329	1.1953	0	0	95,512	0	0		0	0	0	95,512	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	2,431,745	1.1082	0	0	83,165	0	0		0	0	0	83,165	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	3,890,791	1.1082	0	0	133,064	0	0		0	0	0	133,064	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	11,452,486	1.1082	0	0	391,670	0	0		0	0	0	391,670	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	12,782,984	1.1082	0	0	437,173	0	0		0	0	0	437,173	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	6,695,849	1.1082	0	0	228,995	0	0		0	0	0	228,995	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	23,806,680	1.1082	0	0	814,179	0	0		0	0	0	814,179	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	18,128,936	1.1082	0	0	620,002	0	0		0	0	0	620,002	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	5,777,353	1.1082	0	0	197,583	0	0		0	0	0	197,583	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	3,187,505	1.1082	0	0	109,011	0	0		0	0	0	109,011	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/22/2021	01/25/2022	01/25/2022	Sale	0	9,760,478	1.33305	0	0	112,757	0	0		0	(156,259)	0	112,757	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2021	01/18/2022	01/18/2022	Sale	0	3,155,092	1.38001	0	0	(49,750)	0	0		0	58,517	0	(49,750)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2022	08/01/2022	08/01/2022	Sale	0	8,612,665	1.2074	0	0	148,371	0	0		0	0	0	148,371	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2022	08/01/2022	08/01/2022	Sale	0	7,320,766	1.2074	0	0	126,116	0	0		0	0	0	126,116	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2022	08/01/2022	08/01/2022	Sale	0	3,445,066	1.2074	0	0	59,348	0	0		0	0	0	59,348	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2022	08/01/2022	08/01/2022	Sale	0	3,445,066	1.2074	0	0	59,348	0	0		0	0	0	59,348	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2022	02/01/2022	02/01/2022	Sale	0	9,637,777	1.3413	0	0	68,261	0	0		0	0	0	68,261	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2022	02/01/2022	02/01/2022	Sale	0	8,192,110	1.3413	0	0	58,022	0	0		0	0	0	58,022	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2022	02/01/2022	02/01/2022	Sale	0	3,855,111	1.3413	0	0	27,305	0	0		0	0	0	27,305	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2022	02/01/2022	02/01/2022	Sale	0	3,855,111	1.3413	0	0	27,305	0	0		0	0	0	27,305	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2022	05/03/2022	05/03/2022	Sale	0	8,881,926	1.2437	0	0	52,847	0	0		0	0	0	52,847	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2022	05/03/2022	05/03/2022	Sale	0	7,549,637	1.2437	0	0	44,920	0	0		0	0	0	44,920	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2022	05/03/2022	05/03/2022	Sale	0	3,552,770	1.2437	0	0	21,139	0	0		0	0	0	21,139	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2022	05/03/2022	05/03/2022	Sale	0	3,552,770	1.2437	0	0	21,139	0	0		0	0	0	21,139	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	11/02/2022	11/02/2022	Sale	0	8,216,514	1.15451	0	0	(58,430)	0	0		0	0	0	(58,430)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	11/02/2022	11/02/2022	Sale	0	6,984,037	1.15451	0	0	(49,665)	0	0		0	0	0	(49,665)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	11/02/2022	11/02/2022	Sale	0	3,286,606	1.15451	0	0	(23,372)	0	0		0	0	0	(23,372)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	11/02/2022	11/02/2022	Sale	0	3,286,606	1.15451	0	0	(23,372)	0	0		0	0	0	(23,372)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2021	01/18/2022	01/18/2022	Sale	0	4,732,638	1.38001	0	0	(74,624)	0	0		0	87,776	0	(74,624)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2021	01/18/2022	01/18/2022	Sale	0	4,732,638	1.38001	0	0	(74,624)	0	0		0	87,776	0	(74,624)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2021	01/18/2022	01/18/2022	Sale	0	4,732,638	1.38001	0	0	(74,624)	0	0		0	87,776	0	(74,624)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000450 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/16/2022	06/17/2022	06/17/2022	Sale	0	49,922,880	1.2236	0	0	(226,440)	0	0		0	0	0	(226,440)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000450 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/16/2022	06/17/2022	06/17/2022	Sale	0	8,809,920	1.2236	0	0	(39,960)	0	0		0	0	0	(39,960)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000455 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/30/2022	08/30/2022	Sale	0	14,621,630	1.176691	0	0	(168,880)	0	0		0	0	0	(168,880)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000455 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/30/2022	08/30/2022	Sale	0	711,323	1.176691	0	0	(8,216)	0	0		0	0	0	(8,216)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000455 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/30/2022	08/30/2022	Sale	0	2,292,039	1.176691	0	0	(26,473)	0	0		0	0	0	(26,473)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000455 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/30/2022	08/30/2022	Sale	0	24,975,325	1.176691	0	0	(288,465)	0	0		0	0	0	(288,465)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	38,713,420	1.3577	0	0	313,654	0	0		0	0	0	313,654	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	9,326,020	1.3577	0	0	75,559	0	0		0	0	0	75,559	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	124,105	1.3577	0	0	1,005	0	0		0	0	0	1,005	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	1,244,578	1.3577	0	0	10,083	0	0		0	0	0	10,083	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	1,866,833	1.3577	0	0	15,125	0	0		0	0	0	15,125	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	739	1.357693	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	481	1.357697	0	0	4	0	0		0	0	0	4	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	2,173,181	1.3577	0	0	17,607	0	0		0	0	0	17,607	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	1,408,045	1.3577	0	0	11,408	0	0		0	0	0	11,408	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	372,314	1.3577	0	0	3,016	0	0		0	0	0	3,016	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	4,525,152	1.3577	0	0	36,662	0	0		0	0	0	36,662	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	3,638,162	1.3577	0	0	29,476	0	0		0	0	0	29,476	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	242,384	1.3577	0	0	1,964	0	0		0	0	0	1,964	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	1,919,875	1.3577	0	0	15,555	0	0		0	0	0	15,555	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/21/2022	01/24/2022	01/24/2022	Sale	0	13,791,655	1.3565	0	0	(102,688)	0	0		0	0	0	(102,688)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/21/2022	01/24/2022	01/24/2022	Sale	0	1,188,294	1.3565	0	0	(8,848)	0	0		0	0	0	(8,848)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/21/2022	01/24/2022	01/24/2022	Sale	0	6,272,456	1.3565	0	0	(46,702)	0	0		0	0	0	(46,702)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/21/2022	01/24/2022	01/24/2022	Sale	0	1,317,965	1.3565	0	0	(9,813)	0	0		0	0	0	(9,813)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/21/2022	01/24/2022	01/24/2022	Sale	0	1,197,696	1.3565	0	0	(8,918)	0	0		0	0	0	(8,918)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/21/2022	01/24/2022	01/24/2022	Sale	0	3,579,098	1.3565	0	0	(26,649)	0	0		0	0	0	(26,649)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/27/2022	01/31/2022	01/31/2022	Sale	0	1,420,701	1.3378	0	0	4,089	0	0		0	0	0	4,089	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/27/2022	01/31/2022	01/31/2022	Sale	0	1,635,083	1.3378	0	0	4,706	0	0		0	0	0	4,706	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/27/2022	01/31/2022	01/31/2022	Sale	0	2,725,139	1.3378	0	0	7,843	0	0		0	0	0	7,843	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/27/2022	01/31/2022	01/31/2022	Sale	0	9,583,423	1.3378	0	0	27,580	0	0		0	0	0	27,580	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/11/2022	02/15/2022	02/15/2022	Sale	0	568,244	1.3599	0	0	(3,238)	0	0		0	0	0	(3,238)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/11/2022	02/15/2022	02/15/2022	Sale	0	3,683,063	1.3599	0	0	(20,990)	0	0		0	0	0	(20,990)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/11/2022	02/15/2022	02/15/2022	Sale	0	4,588,043	1.3599	0	0	(26,147)	0	0		0	0	0	(26,147)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/11/2022	02/15/2022	02/15/2022	Sale	0	10,102,114	1.3599	0	0	(57,571)	0	0		0	0	0	(57,571)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/11/2022	02/15/2022	02/15/2022	Sale	0	16,853,048	1.3599	0	0	(96,045)	0	0		0	0	0	(96,045)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/17/2022	02/22/2022	02/22/2022	Sale	0	12,069,618	1.3632	0	0	(32,317)	0	0		0	0	0	(32,317)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	6,354,531	1.3367	0	0	24,007	0	0		0	0	0	24,007	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	9,284,859	1.3367	0	0	35,078	0	0		0	0	0	35,078	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	3,321,616	1.3367	0	0	12,549	0	0		0	0	0	12,549	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	26,995,701	1.3367	0	0	101,989	0	0		0	0	0	101,989	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	4,459,106	1.3367	0	0	16,846	0	0		0	0	0	16,846	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/11/2022	03/15/2022	03/15/2022	Sale	0	973,904	1.30841	0	0	(1,273)	0	0		0	0	0	(1,273)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/11/2022	03/15/2022	03/15/2022	Sale	0	402,236	1.30841	0	0	(526)	0	0		0	0	0	(526)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/11/2022	03/15/2022	03/15/2022	Sale	0	243,834	1.30841	0	0	(319)	0	0		0	0	0	(319)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/11/2022	03/15/2022	03/15/2022	Sale	0	518,390	1.30841	0	0	(678)	0	0		0	0	0	(678)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	10,471,235	1.3118	0	0	69,047	0	0		0	0	0	69,047	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	5,466,397	1.3118	0	0	36,045	0	0		0	0	0	36,045	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	699,189	1.3118	0	0	4,610	0	0		0	0	0	4,610	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	6,557,032	1.3118	0	0	43,237	0	0		0	0	0	43,237	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	4,834,639	1.3118	0	0	31,880	0	0		0	0	0	31,880	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	792,983	1.3118	0	0	5,229	0	0		0	0	0	5,229	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	5,201,287	1.3118	0	0	34,297	0	0		0	0	0	34,297	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	3,410,680	1.3118	0	0	22,490	0	0		0	0	0	22,490	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	5,509,560	1.3118	0	0	36,330	0	0		0	0	0	36,330	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	42,969,619	1.3035	0	0	8,241	0	0		0	0	0	8,241	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	10,176,688	1.3035	0	0	1,952	0	0		0	0	0	1,952	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	158,598	1.3035	0	0	30	0	0		0	0	0	30	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	1,586,198	1.3035	0	0	304	0	0		0	0	0	304	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	475,793	1.3035	0	0	91	0	0		0	0	0	91	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	2,024,410	1.3035	0	0	388	0	0		0	0	0	388	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	1,426,242	1.3035	0	0	274	0	0		0	0	0	274	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	1,075,544	1.3035	0	0	206	0	0		0	0	0	206	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	11,427,331	1.3035	0	0	2,192	0	0		0	0	0	2,192	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	10,450,098	1.3035	0	0	2,004	0	0		0	0	0	2,004	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	5,455,363	1.3035	0	0	1,046	0	0		0	0	0	1,046	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	4,441,283	1.3035	0	0	852	0	0		0	0	0	852	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	12,989,779	1.3063	0	0	(347,541)	0	0		0	0	0	(347,541)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	1,144,319	1.3063	0	0	(30,616)	0	0		0	0	0	(30,616)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	6,040,331	1.3063	0	0	(161,609)	0	0		0	0	0	(161,609)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	1,294,575	1.3063	0	0	(34,636)	0	0		0	0	0	(34,636)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	1,176,440	1.3063	0	0	(31,476)	0	0		0	0	0	(31,476)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	3,515,579	1.3063	0	0	(94,059)	0	0		0	0	0	(94,059)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/28/2022	05/03/2022	05/03/2022	Sale	0	1,319,378	1.24239	0	0	9,250	0	0		0	0	0	9,250	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/28/2022	05/03/2022	05/03/2022	Sale	0	1,518,471	1.24239	0	0	10,646	0	0		0	0	0	10,646	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/28/2022	05/03/2022	05/03/2022	Sale	0	2,530,786	1.24239	0	0	17,743	0	0		0	0	0	17,743	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/28/2022	05/03/2022	05/03/2022	Sale	0	8,899,946	1.24239	0	0	62,395	0	0		0	0	0	62,395	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/12/2022	05/16/2022	05/16/2022	Sale	0	509,109	1.21838	0	0	2,871	0	0		0	0	0	2,871	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/12/2022	05/16/2022	05/16/2022	Sale	0	3,299,779	1.21838	0	0	18,606	0	0		0	0	0	18,606	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/12/2022	05/16/2022	05/16/2022	Sale	0	4,110,582	1.21838	0	0	23,178	0	0		0	0	0	23,178	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/12/2022	05/16/2022	05/16/2022	Sale	0	9,050,822	1.21838	0	0	51,034	0	0		0	0	0	51,034	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/12/2022	05/16/2022	05/16/2022	Sale	0	15,099,210	1.21838	0	0	85,139	0	0		0	0	0	85,139	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/26/2022	05/31/2022	05/31/2022	Sale	0	5,728,027	1.2573	0	0	13,667	0	0		0	0	0	13,667	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/26/2022	05/31/2022	05/31/2022	Sale	0	8,369,449	1.2573	0	0	19,970	0	0		0	0	0	19,970	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/26/2022	05/31/2022	05/31/2022	Sale	0	3,059,671	1.2573	0	0	7,301	0	0		0	0	0	7,301	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/26/2022	05/31/2022	05/31/2022	Sale	0	24,866,801	1.2573	0	0	59,334	0	0		0	0	0	59,334	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/26/2022	05/31/2022	05/31/2022	Sale	0	4,107,458	1.2573	0	0	9,801	0	0		0	0	0	9,801	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	895,708	1.21802	0	0	(8,325)	0	0		0	0	0	(8,325)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	369,940	1.21802	0	0	(3,438)	0	0		0	0	0	(3,438)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	224,257	1.21802	0	0	(2,084)	0	0		0	0	0	(2,084)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	476,767	1.21802	0	0	(4,431)	0	0		0	0	0	(4,431)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	634,270	1.2376	0	0	(4,741)	0	0		0	0	0	(4,741)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	5,948,215	1.2376	0	0	(44,458)	0	0		0	0	0	(44,458)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	4,385,745	1.2376	0	0	(32,780)	0	0		0	0	0	(32,780)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	719,355	1.2376	0	0	(5,377)	0	0		0	0	0	(5,377)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	4,718,350	1.2376	0	0	(35,266)	0	0		0	0	0	(35,266)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	3,094,000	1.2376	0	0	(23,125)	0	0		0	0	0	(23,125)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	5,197,920	1.2376	0	0	(38,850)	0	0		0	0	0	(38,850)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/29/2022	06/30/2022	06/30/2022	Sale	0	17,608,243	1.2146	0	0	(2,175)	0	0		0	0	0	(2,175)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	28,976,027	1.1902	0	0	113,207	0	0		0	0	0	113,207	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	9,056,086	1.1902	0	0	35,381	0	0		0	0	0	35,381	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	149,640	1.1902	0	0	585	0	0		0	0	0	585	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	7,350,847	1.1902	0	0	28,719	0	0		0	0	0	28,719	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	149,654	1.1902	0	0	585	0	0		0	0	0	585	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	448,920	1.1902	0	0	1,754	0	0		0	0	0	1,754	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	3,004,135	1.1902	0	0	11,737	0	0		0	0	0	11,737	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/18/2022	07/20/2022	07/20/2022	Sale	0	617,449	1.1993	0	0	180	0	0		0	0	0	180	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/18/2022	07/20/2022	07/20/2022	Sale	0	5,790,469	1.1993	0	0	1,690	0	0		0	0	0	1,690	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/18/2022	07/20/2022	07/20/2022	Sale	0	4,269,436	1.1993	0	0	1,246	0	0		0	0	0	1,246	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/18/2022	07/20/2022	07/20/2022	Sale	0	700,278	1.1993	0	0	204	0	0		0	0	0	204	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/18/2022	07/20/2022	07/20/2022	Sale	0	4,593,220	1.1993	0	0	1,340	0	0		0	0	0	1,340	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/18/2022	07/20/2022	07/20/2022	Sale	0	3,011,947	1.1993	0	0	879	0	0		0	0	0	879	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/18/2022	07/20/2022	07/20/2022	Sale	0	5,095,826	1.1993	0	0	1,487	0	0		0	0	0	1,487	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	11,630,169	1.19642	0	0	78,544	0	0		0	0	0	78,544	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	1,048,064	1.19642	0	0	7,078	0	0		0	0	0	7,078	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	5,532,246	1.19642	0	0	37,362	0	0		0	0	0	37,362	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	1,209,394	1.19642	0	0	8,168	0	0		0	0	0	8,168	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	1,099,033	1.19642	0	0	7,422	0	0		0	0	0	7,422	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	3,284,262	1.19642	0	0	22,180	0	0		0	0	0	22,180	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/28/2022	08/01/2022	08/01/2022	Sale	0	1,289,229	1.214	0	0	15,080	0	0		0	0	0	15,080	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/28/2022	08/01/2022	08/01/2022	Sale	0	1,483,773	1.214	0	0	17,356	0	0		0	0	0	17,356	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/28/2022	08/01/2022	08/01/2022	Sale	0	2,472,954	1.214	0	0	28,926	0	0		0	0	0	28,926	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/28/2022	08/01/2022	08/01/2022	Sale	0	8,696,573	1.214	0	0	101,723	0	0		0	0	0	101,723	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/01/2022	08/02/2022	08/02/2022	Sale	0	1,956,821	1.22492	0	0	(4,824)	0	0		0	0	0	(4,824)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/01/2022	08/02/2022	08/02/2022	Sale	0	868,415	1.22492	0	0	(2,141)	0	0		0	0	0	(2,141)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	510,567	1.22187	0	0	(5,796)	0	0		0	0	0	(5,796)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	3,309,231	1.22187	0	0	(37,565)	0	0		0	0	0	(37,565)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	4,122,356	1.22187	0	0	(46,795)	0	0		0	0	0	(46,795)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	9,076,748	1.22187	0	0	(103,034)	0	0		0	0	0	(103,034)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/11/2022	08/15/2022	08/15/2022	Sale	0	15,142,461	1.22187	0	0	(171,889)	0	0		0	0	0	(171,889)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/18/2022	08/22/2022	08/22/2022	Sale	0	623,671	1.2039	0	0	(12,873)	0	0		0	0	0	(12,873)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/18/2022	08/22/2022	08/22/2022	Sale	0	5,848,819	1.2039	0	0	(120,727)	0	0		0	0	0	(120,727)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/18/2022	08/22/2022	08/22/2022	Sale	0	4,312,458	1.2039	0	0	(89,015)	0	0		0	0	0	(89,015)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/18/2022	08/22/2022	08/22/2022	Sale	0	707,334	1.2039	0	0	(14,600)	0	0		0	0	0	(14,600)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/18/2022	08/22/2022	08/22/2022	Sale	0	4,639,505	1.2039	0	0	(95,765)	0	0		0	0	0	(95,765)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/18/2022	08/22/2022	08/22/2022	Sale	0	3,042,298	1.2039	0	0	(62,797)	0	0		0	0	0	(62,797)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/18/2022	08/22/2022	08/22/2022	Sale	0	5,178,295	1.2039	0	0	(106,886)	0	0		0	0	0	(106,886)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	2,791,598	1.1719	0	0	(19,772)	0	0		0	0	0	(19,772)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	22,688,094	1.1719	0	0	(160,689)	0	0		0	0	0	(160,689)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	3,747,582	1.1719	0	0	(26,542)	0	0		0	0	0	(26,542)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	5,106,832	1.1719	0	0	(36,169)	0	0		0	0	0	(36,169)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	7,461,796	1.1719	0	0	(52,848)	0	0		0	0	0	(52,848)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	837,277	1.15261	0	0	(2,550)	0	0		0	0	0	(2,550)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	345,807	1.15261	0	0	(1,053)	0	0		0	0	0	(1,053)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	209,627	1.15261	0	0	(638)	0	0		0	0	0	(638)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	445,666	1.15261	0	0	(1,357)	0	0		0	0	0	(1,357)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/16/2022	09/20/2022	09/20/2022	Sale	0	562,071	1.14242	0	0	(526)	0	0		0	0	0	(526)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/16/2022	09/20/2022	09/20/2022	Sale	0	5,271,126	1.14242	0	0	(4,937)	0	0		0	0	0	(4,937)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/16/2022	09/20/2022	09/20/2022	Sale	0	3,886,513	1.14242	0	0	(3,640)	0	0		0	0	0	(3,640)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/16/2022	09/20/2022	09/20/2022	Sale	0	637,470	1.14242	0	0	(597)	0	0		0	0	0	(597)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/16/2022	09/20/2022	09/20/2022	Sale	0	4,181,257	1.14242	0	0	(3,916)	0	0		0	0	0	(3,916)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/16/2022	09/20/2022	09/20/2022	Sale	0	2,741,808	1.14242	0	0	(2,568)	0	0		0	0	0	(2,568)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/16/2022	09/20/2022	09/20/2022	Sale	0	4,798,164	1.14242	0	0	(4,494)	0	0		0	0	0	(4,494)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	20,375,020	1.1153	0	0	149,803	0	0		0	0	0	149,803	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	9,439,082	1.1153	0	0	69,399	0	0		0	0	0	69,399	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	143,859	1.1153	0	0	1,058	0	0		0	0	0	1,058	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	4,315,320	1.1153	0	0	31,727	0	0		0	0	0	31,727	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	207,486	1.1153	0	0	1,526	0	0		0	0	0	1,526	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	431,576	1.1153	0	0	3,173	0	0		0	0	0	3,173	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	3,157,995	1.1153	0	0	23,218	0	0		0	0	0	23,218	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/24/2022	10/24/2022	Sale	0	986,945	1.12665	0	0	4,161	0	0		0	0	0	4,161	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/24/2022	10/24/2022	Sale	0	5,209,630	1.12665	0	0	21,964	0	0		0	0	0	21,964	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/24/2022	10/24/2022	Sale	0	10,700,547	1.12665	0	0	45,114	0	0		0	0	0	45,114	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/24/2022	10/24/2022	Sale	0	1,161,645	1.12665	0	0	4,898	0	0		0	0	0	4,898	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/24/2022	10/24/2022	Sale	0	1,055,641	1.12665	0	0	4,451	0	0		0	0	0	4,451	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2022	10/24/2022	10/24/2022	Sale	0	3,154,593	1.12665	0	0	13,300	0	0		0	0	0	13,300	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	1,227,847	1.1562	0	0	(5,151)	0	0		0	0	0	(5,151)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	1,413,128	1.1562	0	0	(5,928)	0	0		0	0	0	(5,928)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	2,355,214	1.1562	0	0	(9,880)	0	0		0	0	0	(9,880)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/27/2022	10/31/2022	10/31/2022	Sale	0	8,282,518	1.1562	0	0	(34,743)	0	0		0	0	0	(34,743)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	10/31/2022	10/31/2022	Sale	0	486,194	1.15552	0	0	(1,755)	0	0		0	0	0	(1,755)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	10/31/2022	10/31/2022	Sale	0	4,559,547	1.15552	0	0	(16,454)	0	0		0	0	0	(16,454)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	10/31/2022	10/31/2022	Sale	0	3,361,850	1.15552	0	0	(12,132)	0	0		0	0	0	(12,132)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	10/31/2022	10/31/2022	Sale	0	551,415	1.15552	0	0	(1,990)	0	0		0	0	0	(1,990)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	10/31/2022	10/31/2022	Sale	0	3,616,806	1.15552	0	0	(13,052)	0	0		0	0	0	(13,052)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2022	10/31/2022	10/31/2022	Sale	0	2,371,676	1.15552	0	0	(8,559)	0	0		0	0	0	(8,559)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2022	11/15/2022	11/15/2022	Sale	0	486,219	1.1636	0	0	10,906	0	0		0	0	0	10,906	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2022	11/15/2022	11/15/2022	Sale	0	3,151,417	1.1636	0	0	70,688	0	0		0	0	0	70,688	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2022	11/15/2022	11/15/2022	Sale	0	3,925,765	1.1636	0	0	88,056	0	0		0	0	0	88,056	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2022	11/15/2022	11/15/2022	Sale	0	8,319,740	1.1636	0	0	186,615	0	0		0	0	0	186,615	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2022	11/15/2022	11/15/2022	Sale	0	13,879,567	1.1636	0	0	311,324	0	0		0	0	0	311,324	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	2,489,506	1.20055	0	0	(20,011)	0	0		0	0	0	(20,011)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	20,232,907	1.20055	0	0	(162,632)	0	0		0	0	0	(162,632)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	3,342,039	1.20055	0	0	(26,863)	0	0		0	0	0	(26,863)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	4,628,025	1.20055	0	0	(37,200)	0	0		0	0	0	(37,200)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	6,762,193	1.20055	0	0	(54,354)	0	0		0	0	0	(54,354)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	887,781	1.2374	0	0	(11,192)	0	0		0	0	0	(11,192)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	366,666	1.2374	0	0	(4,623)	0	0		0	0	0	(4,623)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	222,272	1.2374	0	0	(2,802)	0	0		0	0	0	(2,802)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	472,548	1.2374	0	0	(5,957)	0	0		0	0	0	(5,957)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/16/2022	12/20/2022	12/20/2022	Sale	0	481,691	1.2177	0	0	(1,503)	0	0		0	0	0	(1,503)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/16/2022	12/20/2022	12/20/2022	Sale	0	4,517,317	1.2177	0	0	(14,097)	0	0		0	0	0	(14,097)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/16/2022	12/20/2022	12/20/2022	Sale	0	3,330,714	1.2177	0	0	(10,394)	0	0		0	0	0	(10,394)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/16/2022	12/20/2022	12/20/2022	Sale	0	546,308	1.2177	0	0	(1,705)	0	0		0	0	0	(1,705)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/16/2022	12/20/2022	12/20/2022	Sale	0	3,583,308	1.2177	0	0	(11,182)	0	0		0	0	0	(11,182)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/16/2022	12/20/2022	12/20/2022	Sale	0	2,349,710	1.2177	0	0	(7,333)	0	0		0	0	0	(7,333)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/16/2022	12/20/2022	12/20/2022	Sale	0	5,114,340	1.2177	0	0	(15,960)	0	0		0	0	0	(15,960)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/28/2022	12/29/2022	12/29/2022	Sale	0	2,497,408	1.20288	0	0	5,128	0	0		0	0	0	5,128	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/28/2022	12/29/2022	12/29/2022	Sale	0	309,312	1.20288	0	0	635	0	0		0	0	0	635	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/28/2022	12/29/2022	12/29/2022	Sale	0	2,004,800	1.20288	0	0	4,117	0	0		0	0	0	4,117	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/21/2021	03/31/2022	03/31/2022	Sale	0	795,010	1.3228	0	0	(3,696)	0	0		0	(18,662)	0	(3,696)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/21/2021	03/31/2022	03/31/2022	Sale	0	2,243,064	1.3228	0	0	(10,429)	0	0		0	(52,655)	0	(10,429)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/20/2022	01/21/2022	01/21/2022	Sale	0	5,042,881	1.3655	0	0	(37,115)	0	0		0	0	0	(37,115)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	12,472,794	1.3367	0	0	47,122	0	0		0	0	0	47,122	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/17/2022	03/18/2022	03/18/2022	Sale	0	5,300,167	1.3142	0	0	11,091	0	0		0	0	0	11,091	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/17/2022	03/18/2022	03/18/2022	Sale	0	2,036,014	1.3142	0	0	4,260	0	0		0	0	0	4,260	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/17/2022	03/18/2022	03/18/2022	Sale	0	25,546,805	1.3142	0	0	53,457	0	0		0	0	0	53,457	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/17/2022	03/18/2022	03/18/2022	Sale	0	9,813,589	1.3142	0	0	20,535	0	0		0	0	0	20,535	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	6,566,350	1.3066	0	0	50,507	0	0		0	0	0	50,507	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	10,831,875	1.3066	0	0	83,316	0	0		0	0	0	83,316	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	3,839,146	1.3066	0	0	29,530	0	0		0	0	0	29,530	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	8,863,047	1.3066	0	0	68,172	0	0		0	0	0	68,172	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	28,273,479	1.3066	0	0	217,472	0	0		0	0	0	217,472	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	6,750,631	1.3066	0	0	51,924	0	0		0	0	0	51,924	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2022	03/31/2022	03/31/2022	Sale	0	9,007,927	1.3066	0	0	69,286	0	0		0	0	0	69,286	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/01/2022	04/05/2022	04/05/2022	Sale	0	5,307,290	1.3116	0	0	5,867	0	0		0	0	0	5,867	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/01/2022	04/05/2022	04/05/2022	Sale	0	2,038,751	1.3116	0	0	2,254	0	0		0	0	0	2,254	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2022	04/05/2022	04/05/2022	Sale	0	18,591,690	1.3137	0	0	(9,199)	0	0		0	0	0	(9,199)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2022	04/05/2022	04/05/2022	Sale	0	3,857,197	1.3137	0	0	(1,908)	0	0		0	0	0	(1,908)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2022	04/07/2022	04/07/2022	Sale	0	10,964,912	1.30743	0	0	(6,542)	0	0		0	0	0	(6,542)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2022	04/07/2022	04/07/2022	Sale	0	2,275,174	1.3076	0	0	(1,653)	0	0		0	0	0	(1,653)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2022	04/07/2022	04/07/2022	Sale	0	30,921,803	1.30722	0	0	(13,483)	0	0		0	0	0	(13,483)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2022	04/07/2022	04/07/2022	Sale	0	10,771,435	1.30722	0	0	(4,697)	0	0		0	0	0	(4,697)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2022	04/07/2022	04/07/2022	Sale	0	5,391,493	1.3072	0	0	(2,268)	0	0		0	0	0	(2,268)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2022	04/07/2022	04/07/2022	Sale	0	1,860,323	1.3072	0	0	(783)	0	0		0	0	0	(783)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2022	04/26/2022	04/26/2022	Sale	0	1,495,368	1.30684	0	0	(51,252)	0	0		0	0	0	(51,252)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2022	06/30/2022	06/30/2022	Sale	0	850,229	1.3079	0	0	(60,749)	0	0		0	0	0	(60,749)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2022	07/08/2022	07/08/2022	Sale	0	7,825,469	1.30693	0	0	(624,694)	0	0		0	0	0	(624,694)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/19/2022	04/21/2022	04/21/2022	Sale	0	4,795,039	1.29839	0	0	17,394	0	0		0	0	0	17,394	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/27/2022	07/21/2022	07/21/2022	Sale	0	4,728,550	1.25765	0	0	(235,929)	0	0		0	0	0	(235,929)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/29/2022	05/03/2022	05/03/2022	Sale	0	6,355,274	1.2558	0	0	(23,785)	0	0		0	0	0	(23,785)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/26/2022	05/31/2022	05/31/2022	Sale	0	11,731,910	1.2573	0	0	27,993	0	0		0	0	0	27,993	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/31/2022	06/01/2022	06/01/2022	Sale	0	1,319,355	1.2613	0	0	(12,186)	0	0		0	0	0	(12,186)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	9,489,311	1.2374	0	0	(69,402)	0	0		0	0	0	(69,402)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	24,702,642	1.2374	0	0	(180,668)	0	0		0	0	0	(180,668)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/17/2022	06/30/2022	06/30/2022	Sale	0	254,329	1.21849	0	0	(843)	0	0		0	0	0	(843)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/17/2022	06/30/2022	06/30/2022	Sale	0	339,373	1.21849	0	0	(1,125)	0	0		0	0	0	(1,125)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/23/2022	06/27/2022	06/27/2022	Sale	0	13,012,822	1.22613	0	0	44,256	0	0		0	0	0	44,256	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/23/2022	06/27/2022	06/27/2022	Sale	0	5,830,149	1.22613	0	0	19,828	0	0		0	0	0	19,828	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/23/2022	06/27/2022	06/27/2022	Sale	0	2,724,995	1.22613	0	0	9,268	0	0		0	0	0	9,268	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/23/2022	06/27/2022	06/27/2022	Sale	0	1,209,575	1.22613	0	0	4,114	0	0		0	0	0	4,114	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	5,962,864	1.2194	0	0	(24,206)	0	0		0	0	0	(24,206)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	7,956,745	1.2194	0	0	(32,299)	0	0		0	0	0	(32,299)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	10,108,977	1.2194	0	0	(41,036)	0	0		0	0	0	(41,036)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	3,582,928	1.2194	0	0	(14,544)	0	0		0	0	0	(14,544)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	8,159,465	1.2194	0	0	(33,122)	0	0		0	0	0	(33,122)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	26,029,023	1.2194	0	0	(105,662)	0	0		0	0	0	(105,662)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	30,176,191	1.2194	0	0	(122,496)	0	0		0	0	0	(122,496)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	10,412,230	1.2194	0	0	(42,267)	0	0		0	0	0	(42,267)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/08/2022	07/08/2022	07/08/2022	Sale	0	3,368,331	1.19971	0	0	8,114	0	0		0	0	0	8,114	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	07/28/2022	07/29/2022	07/29/2022	Sale	0	17,730,687	1.2161	0	0	11,664	0	0		0	0	0	11,664	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	14,860,853	1.1727	0	0	(115,318)	0	0		0	0	0	(115,318)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	5,780,384	1.1719	0	0	(40,940)	0	0		0	0	0	(40,940)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	13,022,363	1.1719	0	0	(92,231)	0	0		0	0	0	(92,231)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/29/2022	08/31/2022	08/31/2022	Sale	0	10,935,039	1.1719	0	0	(77,448)	0	0		0	0	0	(77,448)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/30/2022	09/01/2022	09/01/2022	Sale	0	1,298,986	1.1665	0	0	(15,367)	0	0		0	0	0	(15,367)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/19/2022	09/21/2022	09/21/2022	Sale	0	22,472,998	1.1372	0	0	(80,035)	0	0		0	0	0	(80,035)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/19/2022	09/21/2022	09/21/2022	Sale	0	8,632,813	1.1372	0	0	(30,745)	0	0		0	0	0	(30,745)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	9,012,193	1.0871	0	0	242,072	0	0		0	0	0	242,072	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	3,194,195	1.0871	0	0	85,798	0	0		0	0	0	85,798	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	5,242,975	1.0871	0	0	140,829	0	0		0	0	0	140,829	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	6,996,137	1.0871	0	0	187,919	0	0		0	0	0	187,919	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	26,902,195	1.0871	0	0	722,605	0	0		0	0	0	722,605	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	9,282,545	1.0871	0	0	249,333	0	0		0	0	0	249,333	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	13,384,089	1.0871	0	0	359,503	0	0		0	0	0	359,503	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	23,028,291	1.0871	0	0	618,550	0	0		0	0	0	618,550	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	7,218,808	1.0871	0	0	193,900	0	0		0	0	0	193,900	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/06/2022	10/11/2022	10/11/2022	Sale	0	3,153,800	1.1233	0	0	(41,272)	0	0		0	0	0	(41,272)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	10/28/2022	11/01/2022	11/01/2022	Sale	0	1,009,065	1.15987	0	0	(11,980)	0	0		0	0	0	(11,980)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	5,921,700	1.20055	0	0	(47,599)	0	0		0	0	0	(47,599)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	13,340,727	1.20055	0	0	(107,233)	0	0		0	0	0	(107,233)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	11,174,368	1.20055	0	0	(89,819)	0	0		0	0	0	(89,819)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/28/2022	12/30/2022	12/30/2022	Sale	0	11,236,884	1.201459	0	0	13,477	0	0		0	0	0	13,477	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/30/2022	12/01/2022	12/01/2022	Sale	0	1,333,562	1.19755	0	0	32,461	0	0		0	0	0	32,461	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/20/2022	12/20/2022	Sale	0	4,551,671	1.214	0	0	(375)	0	0		0	0	0	(375)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/20/2022	12/20/2022	Sale	0	22,007,328	1.214	0	0	(1,813)	0	0		0	0	0	(1,813)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/21/2022	12/21/2022	Sale	0	23,743,937	1.2139	0	0	(56,724)	0	0		0	0	0	(56,724)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/21/2022	12/21/2022	Sale	0	9,121,033	1.2139	0	0	(21,790)	0	0		0	0	0	(21,790)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	9,972,190	1.2029	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	3,534,447	1.2029	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	14,589,047	1.2029	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	5,718,522	1.2029	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	7,630,699	1.2029	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	29,767,869	1.2029	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	10,271,340	1.2029	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	25,285,800	1.2029	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	7,926,483	1.2029	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	134,780	1.3478	0	0	750	0	0		0	0	0	750	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	134,780	1.3478	0	0	750	0	0		0	0	0	750	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	539,120	1.3478	0	0	3,000	0	0		0	0	0	3,000	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	10,782,400	1.3478	0	0	60,000	0	0		0	0	0	60,000	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	808,680	1.3478	0	0	4,500	0	0		0	0	0	4,500	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	539,120	1.3478	0	0	3,000	0	0		0	0	0	3,000	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	1,886,920	1.3478	0	0	10,500	0	0		0	0	0	10,500	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	539,120	1.3478	0	0	3,000	0	0		0	0	0	3,000	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	3,504,280	1.3478	0	0	19,500	0	0		0	0	0	19,500	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	3,908,620	1.3478	0	0	21,750	0	0		0	0	0	21,750	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/03/2022	01/04/2022	01/04/2022	Sale	0	134,780	1.3478	0	0	750	0	0		0	0	0	750	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	131,430	1.3143	0	0	(355)	0	0		0	0	0	(355)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	131,430	1.3143	0	0	(355)	0	0		0	0	0	(355)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	262,860	1.3143	0	0	(710)	0	0		0	0	0	(710)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	8,280,090	1.3143	0	0	(22,365)	0	0		0	0	0	(22,365)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	657,150	1.3143	0	0	(1,775)	0	0		0	0	0	(1,775)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	262,860	1.3143	0	0	(710)	0	0		0	0	0	(710)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	1,445,730	1.3143	0	0	(3,905)	0	0		0	0	0	(3,905)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	394,290	1.3143	0	0	(1,065)	0	0		0	0	0	(1,065)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	2,628,600	1.3143	0	0	(7,100)	0	0		0	0	0	(7,100)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	04/01/2022	04/01/2022	Sale	0	2,234,310	1.3143	0	0	(6,035)	0	0		0	0	0	(6,035)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	122,050	1.2205	0	0	(1,995)	0	0		0	0	0	(1,995)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	122,050	1.2205	0	0	(1,995)	0	0		0	0	0	(1,995)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	244,100	1.2205	0	0	(3,990)	0	0		0	0	0	(3,990)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	8,421,450	1.2205	0	0	(137,655)	0	0		0	0	0	(137,655)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	610,250	1.2205	0	0	(9,975)	0	0		0	0	0	(9,975)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	244,100	1.2205	0	0	(3,990)	0	0		0	0	0	(3,990)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	1,708,700	1.2205	0	0	(27,930)	0	0		0	0	0	(27,930)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	488,200	1.2205	0	0	(7,980)	0	0		0	0	0	(7,980)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	2,929,200	1.2205	0	0	(47,880)	0	0		0	0	0	(47,880)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2022	07/01/2022	07/01/2022	Sale	0	2,074,850	1.2205	0	0	(33,915)	0	0		0	0	0	(33,915)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	106,720	1.0672	0	0	6,080	0	0		0	0	0	6,080	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	106,720	1.0672	0	0	6,080	0	0		0	0	0	6,080	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	213,440	1.0672	0	0	12,160	0	0		0	0	0	12,160	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	7,577,120	1.0672	0	0	431,680	0	0		0	0	0	431,680	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	533,600	1.0672	0	0	30,400	0	0		0	0	0	30,400	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	213,440	1.0672	0	0	12,160	0	0		0	0	0	12,160	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	1,387,360	1.0672	0	0	79,040	0	0		0	0	0	79,040	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	426,880	1.0672	0	0	24,320	0	0		0	0	0	24,320	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	2,668,000	1.0672	0	0	152,000	0	0		0	0	0	152,000	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2022	10/03/2022	10/03/2022	Sale	0	1,814,240	1.0672	0	0	103,360	0	0		0	0	0	103,360	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	1,996,230	.790576	0	0	22,503	0	0		0	0	0	22,503	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	641,875	.790576	0	0	7,236	0	0		0	0	0	7,236	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	7,201,835	.790576	0	0	81,185	0	0		0	0	0	81,185	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	1,932,043	.790576	0	0	21,780	0	0		0	0	0	21,780	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	1,174,631	.790576	0	0	13,241	0	0		0	0	0	13,241	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	13,145,595	.790576	0	0	148,187	0	0		0	0	0	148,187	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	3,645,849	.790576	0	0	41,099	0	0		0	0	0	41,099	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	3,523,892	.790576	0	0	39,724	0	0		0	0	0	39,724	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	4,373,081	.778695	0	0	54,648	0	0		0	0	0	54,648	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	1,540,112	.778695	0	0	19,246	0	0		0	0	0	19,246	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	2,506,987	.778695	0	0	31,329	0	0		0	0	0	31,329	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	3,476,323	.778695	0	0	43,442	0	0		0	0	0	43,442	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	2,317,549	.778695	0	0	28,961	0	0		0	0	0	28,961	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/24/2022	02/28/2022	02/28/2022	Sale	0	4,788,247	.778695	0	0	59,837	0	0		0	0	0	59,837	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	3,695,924	.791954	0	0	4,249	0	0		0	0	0	4,249	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	17,574,342	.791954	0	0	20,204	0	0		0	0	0	20,204	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	4,997,727	.791954	0	0	5,746	0	0		0	0	0	5,746	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	12,501,799	.791954	0	0	14,373	0	0		0	0	0	14,373	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	05/31/2022	05/31/2022	Sale	0	4,408,820	.785059	0	0	31,162	0	0		0	0	0	31,162	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	05/31/2022	05/31/2022	Sale	0	1,552,698	.785059	0	0	10,975	0	0		0	0	0	10,975	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	05/31/2022	05/31/2022	Sale	0	2,527,476	.785059	0	0	17,864	0	0		0	0	0	17,864	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	05/31/2022	05/31/2022	Sale	0	4,827,379	.785059	0	0	34,120	0	0		0	0	0	34,120	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	05/31/2022	05/31/2022	Sale	0	3,504,733	.785059	0	0	24,772	0	0		0	0	0	24,772	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	05/31/2022	05/31/2022	Sale	0	2,336,489	.785059	0	0	16,514	0	0		0	0	0	16,514	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	8,237,632	.769231	0	0	24,469	0	0		0	0	0	24,469	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	7,965,856	.769231	0	0	23,661	0	0		0	0	0	23,661	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	2,652,161	.769231	0	0	7,878	0	0		0	0	0	7,878	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	29,707,957	.769231	0	0	88,243	0	0		0	0	0	88,243	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2022	08/31/2022	08/31/2022	Sale	0	4,293,838	.764584	0	0	(5,574)	0	0		0	0	0	(5,574)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2022	08/31/2022	08/31/2022	Sale	0	1,512,204	.764584	0	0	(1,963)	0	0		0	0	0	(1,963)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2022	08/31/2022	08/31/2022	Sale	0	2,461,559	.764584	0	0	(3,195)	0	0		0	0	0	(3,195)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2022	08/31/2022	08/31/2022	Sale	0	4,701,481	.764584	0	0	(6,103)	0	0		0	0	0	(6,103)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2022	08/31/2022	08/31/2022	Sale	0	3,413,330	.764584	0	0	(4,431)	0	0		0	0	0	(4,431)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/30/2022	08/31/2022	08/31/2022	Sale	0	2,275,553	.764584	0	0	(2,954)	0	0		0	0	0	(2,954)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	8,891,453	.728491	0	0	(97,377)	0	0		0	0	0	(97,377)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	2,960,331	.728491	0	0	(32,421)	0	0		0	0	0	(32,421)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	33,159,888	.728491	0	0	(363,160)	0	0		0	0	0	(363,160)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	9,194,808	.728491	0	0	(100,700)	0	0		0	0	0	(100,700)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	11/30/2022	11/30/2022	Sale	0	4,146,420	.738334	0	0	(3,976)	0	0		0	0	0	(3,976)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	11/30/2022	11/30/2022	Sale	0	1,460,286	.738334	0	0	(1,400)	0	0		0	0	0	(1,400)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	11/30/2022	11/30/2022	Sale	0	2,377,047	.738334	0	0	(2,279)	0	0		0	0	0	(2,279)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	11/30/2022	11/30/2022	Sale	0	4,540,067	.738334	0	0	(4,354)	0	0		0	0	0	(4,354)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	11/30/2022	11/30/2022	Sale	0	3,296,141	.738334	0	0	(3,161)	0	0		0	0	0	(3,161)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	11/30/2022	11/30/2022	Sale	0	2,197,428	.738334	0	0	(2,107)	0	0		0	0	0	(2,107)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/07/2022	03/10/2022	03/10/2022	Sale	0	32,770,217	.782105	0	0	6,409	0	0		0	0	0	6,409	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/07/2022	03/10/2022	03/10/2022	Sale	0	5,552,949	.782105	0	0	1,086	0	0		0	0	0	1,086	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/07/2022	03/10/2022	03/10/2022	Sale	0	703,895	.782105	0	0	138	0	0		0	0	0	138	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/07/2022	03/10/2022	03/10/2022	Sale	0	78,211	.782105	0	0	15	0	0		0	0	0	15	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/07/2022	03/10/2022	03/10/2022	Sale	0	6,256,843	.782105	0	0	1,224	0	0		0	0	0	1,224	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/07/2022	03/10/2022	03/10/2022	Sale	0	1,877,053	.782105	0	0	367	0	0		0	0	0	367	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2022	06/10/2022	06/10/2022	Sale	0	32,691,696	.795418	0	0	(566,007)	0	0		0	0	0	(566,007)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2022	06/10/2022	06/10/2022	Sale	0	5,567,929	.795418	0	0	(96,400)	0	0		0	0	0	(96,400)	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2022	06/10/2022	06/10/2022	Sale	0	795,418	.795418	0	0	(13,771)	0	0		0	0	0	(13,771)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2022	06/10/2022	06/10/2022	Sale	0	79,542	.795418	0	0	(1,377)	0	0		0	0	0	(1,377)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2022	06/10/2022	06/10/2022	Sale	0	6,283,805	.795418	0	0	(108,795)	0	0		0	0	0	(108,795)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/06/2022	06/10/2022	06/10/2022	Sale	0	1,829,462	.795418	0	0	(31,674)	0	0		0	0	0	(31,674)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2022	09/12/2022	09/12/2022	Sale	0	30,689,834	.763429	0	0	284,469	0	0		0	0	0	284,469	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2022	09/12/2022	09/12/2022	Sale	0	5,191,315	.763429	0	0	48,119	0	0		0	0	0	48,119	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2022	09/12/2022	09/12/2022	Sale	0	687,086	.763429	0	0	6,369	0	0		0	0	0	6,369	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2022	09/12/2022	09/12/2022	Sale	0	76,343	.763429	0	0	708	0	0		0	0	0	708	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2022	09/12/2022	09/12/2022	Sale	0	5,802,058	.763429	0	0	53,780	0	0		0	0	0	53,780	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2022	09/12/2022	09/12/2022	Sale	0	1,755,886	.763429	0	0	16,276	0	0		0	0	0	16,276	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	12/12/2022	12/12/2022	Sale	0	1,836,885	.734754	0	0	(8,798)	0	0		0	0	0	(8,798)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	12/12/2022	12/12/2022	Sale	0	146,951	.734754	0	0	(704)	0	0		0	0	0	(704)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	12/12/2022	12/12/2022	Sale	0	73,475	.734754	0	0	(352)	0	0		0	0	0	(352)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	12/12/2022	12/12/2022	Sale	0	29,169,728	.734754	0	0	(139,711)	0	0		0	0	0	(139,711)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	12/12/2022	12/12/2022	Sale	0	5,216,752	.734754	0	0	(24,986)	0	0		0	0	0	(24,986)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	12/12/2022	12/12/2022	Sale	0	6,318,883	.734754	0	0	(30,265)	0	0		0	0	0	(30,265)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2022	12/12/2022	12/12/2022	Sale	0	1,175,606	.734754	0	0	(5,631)	0	0		0	0	0	(5,631)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	02/11/2022	Sale	0	541,289	1.1589	0	0	(11,495)	0	0		0	10,134	0	(11,495)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	02/11/2022	Sale	0	541,289	1.1589	0	0	(11,495)	0	0		0	10,134	0	(11,495)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	02/11/2022	Sale	0	2,977,090	1.1589	0	0	(63,223)	0	0		0	55,738	0	(63,223)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	02/11/2022	Sale	0	19,486,408	1.1589	0	0	(413,822)	0	0		0	364,829	0	(413,822)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	02/11/2022	Sale	0	1,217,901	1.1589	0	0	(25,864)	0	0		0	22,802	0	(25,864)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	02/11/2022	Sale	0	1,217,901	1.1589	0	0	(25,864)	0	0		0	22,802	0	(25,864)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	02/11/2022	Sale	0	3,518,379	1.1589	0	0	(74,719)	0	0		0	65,872	0	(74,719)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/09/2022	05/11/2022	05/11/2022	Sale	0	540,259	1.14285	0	0	4,964	0	0		0	0	0	4,964	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/09/2022	05/11/2022	05/11/2022	Sale	0	540,259	1.14285	0	0	4,964	0	0		0	0	0	4,964	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/09/2022	05/11/2022	05/11/2022	Sale	0	2,971,424	1.14285	0	0	27,302	0	0		0	0	0	27,302	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/09/2022	05/11/2022	05/11/2022	Sale	0	19,314,253	1.14285	0	0	177,466	0	0		0	0	0	177,466	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/09/2022	05/11/2022	05/11/2022	Sale	0	1,215,582	1.14285	0	0	11,169	0	0		0	0	0	11,169	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/09/2022	05/11/2022	05/11/2022	Sale	0	1,215,582	1.14285	0	0	11,169	0	0		0	0	0	11,169	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/09/2022	05/11/2022	05/11/2022	Sale	0	3,511,682	1.14285	0	0	32,267	0	0		0	0	0	32,267	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/09/2022	08/11/2022	08/11/2022	Sale	0	491,052	1.053	0	0	(6,552)	0	0		0	0	0	(6,552)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/09/2022	08/11/2022	08/11/2022	Sale	0	491,052	1.053	0	0	(6,552)	0	0		0	0	0	(6,552)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/09/2022	08/11/2022	08/11/2022	Sale	0	2,332,498	1.053	0	0	(31,121)	0	0		0	0	0	(31,121)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/09/2022	08/11/2022	08/11/2022	Sale	0	15,713,669	1.053	0	0	(209,656)	0	0		0	0	0	(209,656)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/09/2022	08/11/2022	08/11/2022	Sale	0	982,104	1.053	0	0	(13,103)	0	0		0	0	0	(13,103)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/09/2022	08/11/2022	08/11/2022	Sale	0	982,104	1.053	0	0	(13,103)	0	0		0	0	0	(13,103)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	05/09/2022	08/11/2022	08/11/2022	Sale	0	2,823,550	1.053	0	0	(37,672)	0	0		0	0	0	(37,672)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/09/2022	11/10/2022	11/10/2022	Sale	0	481,490	1.0223	0	0	12,376	0	0		0	0	0	12,376	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/09/2022	11/10/2022	11/10/2022	Sale	0	481,490	1.0223	0	0	12,376	0	0		0	0	0	12,376	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/09/2022	11/10/2022	11/10/2022	Sale	0	2,287,078	1.0223	0	0	58,784	0	0		0	0	0	58,784	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/09/2022	11/10/2022	11/10/2022	Sale	0	14,805,824	1.0223	0	0	380,550	0	0		0	0	0	380,550	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/09/2022	11/10/2022	11/10/2022	Sale	0	962,980	1.0223	0	0	24,751	0	0		0	0	0	24,751	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/09/2022	11/10/2022	11/10/2022	Sale	0	962,980	1.0223	0	0	24,751	0	0		0	0	0	24,751	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	08/09/2022	11/10/2022	11/10/2022	Sale	0	2,768,569	1.0223	0	0	71,160	0	0		0	0	0	71,160	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/16/2022	04/01/2022	04/01/2022	Sale	0	5,627,602	1.13525	0	0	(7,256)	0	0		0	0	0	(7,256)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/17/2022	04/01/2022	04/01/2022	Sale	0	639,611	1.13862	0	0	(825)	0	0		0	0	0	(825)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/22/2022	04/01/2022	04/01/2022	Sale	0	5,822,444	1.13522	0	0	(7,507)	0	0		0	0	0	(7,507)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/24/2022	04/04/2022	04/04/2022	Sale	0	9,905,904	1.098224	0	0	(12,772)	0	0		0	0	0	(12,772)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/22/2021	01/25/2022	01/25/2022	Sale	0	2,161,770	1.1317	0	0	(8,214)	0	0		0	(11,414)	0	(8,214)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000224 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/15/2022	04/01/2022	04/01/2022	Sale	0	137,327	1.13524	0	0	(2,282)	0	0		0	0	0	(2,282)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000224 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	02/16/2022	04/01/2022	04/01/2022	Sale	0	1,307,185	1.13525	0	0	(21,720)	0	0		0	0	0	(21,720)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000224 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/24/2022	04/01/2022	04/01/2022	Sale	0	1,397,289	1.098136	0	0	(23,217)	0	0		0	0	0	(23,217)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000224 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	03/24/2022	04/04/2022	04/04/2022	Sale	0	1,397,401	1.098224	0	0	(731)	0	0		0	0	0	(731)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVO2CZP30M085	12/22/2021	01/25/2022	01/25/2022	Sale	0	4,095,984	1.1317	0	0	(15,563)	0	0		0	(21,627)	0	(15,563)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Euro Currency Dollar - Short: United States Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	01/25/2022	01/25/2022	Sale	0	20,764,366	1.1317	0	0	(78,896)	0	0		0	(109,639)	0	(78,896)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2022	02/08/2022	02/08/2022	Sale	0	14,661,957	1.1435	0	0	(19,233)	0	0		0	0	0	(19,233)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2022	02/08/2022	02/08/2022	Sale	0	2,756,750	1.1435	0	0	(3,616)	0	0		0	0	0	(3,616)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	13,919,563	1.0856	0	0	(190,407)	0	0		0	0	0	(190,407)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	2,804,105	1.0856	0	0	(38,359)	0	0		0	0	0	(38,359)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2022	04/25/2022	04/25/2022	Sale	0	2,617,164	1.0856	0	0	(35,800)	0	0		0	0	0	(35,800)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	13,054,078	1.0181	0	0	46,800	0	0		0	0	0	46,800	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	2,629,752	1.0181	0	0	9,428	0	0		0	0	0	9,428	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2022	07/25/2022	07/25/2022	Sale	0	2,454,435	1.0181	0	0	8,799	0	0		0	0	0	8,799	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	12,621,207	.98434	0	0	147,581	0	0		0	0	0	147,581	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	2,542,550	.98434	0	0	29,730	0	0		0	0	0	29,730	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2022	10/25/2022	10/25/2022	Sale	0	2,373,047	.98434	0	0	27,748	0	0		0	0	0	27,748	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	11/04/2021	11/04/2021	Sale	0	1,487,840	1.158	0	0	(4,433)	0	0		0	0	0	(4,433)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2022	01/07/2022	01/07/2022	Sale	0	1,462,671	1.13269	0	0	2,725	0	0		0	0	0	2,725	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	2,508,527	1.1327	0	0	20,707	0	0		0	0	0	20,707	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	519,078	1.1327	0	0	4,285	0	0		0	0	0	4,285	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	974,832	1.1327	0	0	8,047	0	0		0	0	0	8,047	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	422,274	1.1327	0	0	3,486	0	0		0	0	0	3,486	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	1,267,281	1.1327	0	0	10,461	0	0		0	0	0	10,461	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	01/12/2022	01/12/2022	Sale	0	3,786,246	1.1327	0	0	31,254	0	0		0	0	0	31,254	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	01/13/2022	01/13/2022	Sale	0	349,078	1.1365	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2022	01/27/2022	01/27/2022	Sale	0	2,047,256	1.1274	0	0	(22,699)	0	0		0	0	0	(22,699)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2022	01/27/2022	01/27/2022	Sale	0	1,219,642	1.1274	0	0	(13,523)	0	0		0	0	0	(13,523)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2022	01/27/2022	01/27/2022	Sale	0	3,610,242	1.1274	0	0	(40,028)	0	0		0	0	0	(40,028)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2022	01/27/2022	01/27/2022	Sale	0	230,910	1.1282	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	02/01/2022	02/01/2022	Sale	0	685,701	1.1153	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	02/01/2022	02/01/2022	Sale	0	535,923	1.1153	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	02/01/2022	02/01/2022	Sale	0	535,923	1.1153	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	02/01/2022	02/01/2022	Sale	0	685,701	1.1153	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2022	02/08/2022	02/08/2022	Sale	0	352,291	1.1457	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	02/14/2022	02/14/2022	Sale	0	174,807	1.135	0	0	(639)	0	0		0	0	0	(639)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	02/14/2022	02/14/2022	Sale	0	107,093	1.135	0	0	(392)	0	0		0	0	0	(392)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	03/14/2022	03/14/2022	Sale	0	5,780,143	1.140975	0	0	(217,710)	0	0		0	0	0	(217,710)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	03/14/2022	03/14/2022	Sale	0	4,504,319	1.140975	0	0	(169,656)	0	0		0	0	0	(169,656)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	03/14/2022	03/14/2022	Sale	0	4,504,319	1.140975	0	0	(169,656)	0	0		0	0	0	(169,656)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	03/14/2022	03/14/2022	Sale	0	5,780,143	1.140975	0	0	(217,710)	0	0		0	0	0	(217,710)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	03/14/2022	03/14/2022	Sale	0	62,027	1.13608	0	0	(2,079)	0	0		0	0	0	(2,079)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	03/14/2022	03/14/2022	Sale	0	48,906	1.13608	0	0	(1,639)	0	0		0	0	0	(1,639)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	03/14/2022	03/14/2022	Sale	0	48,906	1.13608	0	0	(1,639)	0	0		0	0	0	(1,639)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	03/14/2022	03/14/2022	Sale	0	62,027	1.13608	0	0	(2,079)	0	0		0	0	0	(2,079)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2022	02/28/2022	02/28/2022	Sale	0	346,381	1.1251	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2022	03/03/2022	03/03/2022	Sale	0	684,903	1.1121	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2022	03/15/2022	03/15/2022	Sale	0	274,757	1.0985	0	0	(288)	0	0		0	0	0	(288)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2022	03/15/2022	03/15/2022	Sale	0	1,097,413	1.0985	0	0	(1,149)	0	0		0	0	0	(1,149)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2022	03/15/2022	03/15/2022	Sale	0	584,017	1.0985	0	0	(611)	0	0		0	0	0	(611)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2022	03/15/2022	03/15/2022	Sale	0	453,159	1.0985	0	0	(474)	0	0		0	0	0	(474)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	03/15/2022	03/15/2022	Sale	0	337,929	1.099	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	3,018,384	1.1097	0	0	(12,920)	0	0		0	0	0	(12,920)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	6,480,648	1.1097	0	0	(27,740)	0	0		0	0	0	(27,740)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	03/21/2022	03/21/2022	Sale	0	2,297,789	1.1098	0	0	(10,042)	0	0		0	0	0	(10,042)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2022	03/23/2022	03/23/2022	Sale	0	339,283	1.1022	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/24/2022	03/28/2022	03/28/2022	Sale	0	15,264,121	1.098138	0	0	(16,516)	0	0		0	0	0	(16,516)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2022	03/30/2022	03/30/2022	Sale	0	7,522,009	1.0976	0	0	129,182	0	0		0	0	0	129,182	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2022	03/30/2022	03/30/2022	Sale	0	11,589,386	1.0976	0	0	199,034	0	0		0	0	0	199,034	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2022	03/30/2022	03/30/2022	Sale	0	1,391,150	1.0976	0	0	23,891	0	0		0	0	0	23,891	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	1,400,471	1.09	0	0	1,478	0	0		0	0	0	1,478	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	2,202,984	1.0875	0	0	(304)	0	0		0	0	0	(304)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	455,853	1.0875	0	0	(63)	0	0		0	0	0	(63)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	856,095	1.0875	0	0	(118)	0	0		0	0	0	(118)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	370,840	1.0875	0	0	(51)	0	0		0	0	0	(51)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	1,112,924	1.0875	0	0	(154)	0	0		0	0	0	(154)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	3,325,074	1.0875	0	0	(459)	0	0		0	0	0	(459)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	04/12/2022	04/12/2022	Sale	0	2,261,507	1.0875	0	0	(312)	0	0		0	0	0	(312)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	04/27/2022	04/27/2022	Sale	0	2,375,368	1.07124	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	04/27/2022	04/27/2022	Sale	0	1,805,572	1.0735	0	0	(36,582)	0	0		0	0	0	(36,582)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	04/27/2022	04/27/2022	Sale	0	1,075,660	1.0735	0	0	(21,794)	0	0		0	0	0	(21,794)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	04/27/2022	04/27/2022	Sale	0	3,184,043	1.0735	0	0	(64,511)	0	0		0	0	0	(64,511)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	05/03/2022	05/03/2022	Sale	0	2,575,676	1.0561	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	05/03/2022	05/03/2022	Sale	0	2,000,259	1.0561	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	05/03/2022	05/03/2022	Sale	0	2,000,259	1.0561	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	05/03/2022	05/03/2022	Sale	0	2,575,676	1.0561	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	06/13/2022	06/13/2022	Sale	0	2,628,795	1.07055	0	0	(69,492)	0	0		0	0	0	(69,492)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	06/13/2022	06/13/2022	Sale	0	118,950	1.07055	0	0	(3,144)	0	0		0	0	0	(3,144)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	06/13/2022	06/13/2022	Sale	0	1,534,455	1.07055	0	0	(40,563)	0	0		0	0	0	(40,563)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	06/13/2022	06/13/2022	Sale	0	547,170	1.07055	0	0	(14,464)	0	0		0	0	0	(14,464)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	06/13/2022	06/13/2022	Sale	0	1,118,130	1.07055	0	0	(29,558)	0	0		0	0	0	(29,558)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	256,944	1.04482	0	0	(927)	0	0		0	0	0	(927)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	546,155	1.04482	0	0	(1,971)	0	0		0	0	0	(1,971)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	1,026,266	1.04482	0	0	(3,703)	0	0		0	0	0	(3,703)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	06/15/2022	06/15/2022	Sale	0	423,780	1.04482	0	0	(1,529)	0	0		0	0	0	(1,529)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	2,782,297	1.0559	0	0	1,449	0	0		0	0	0	1,449	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	5,973,754	1.0559	0	0	3,112	0	0		0	0	0	3,112	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/17/2022	06/21/2022	06/21/2022	Sale	0	638,660	1.04704	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	7,168,643	1.0527	0	0	(49,371)	0	0		0	0	0	(49,371)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	11,044,944	1.0527	0	0	(76,067)	0	0		0	0	0	(76,067)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	06/30/2022	06/30/2022	Sale	0	1,325,797	1.0527	0	0	(9,131)	0	0		0	0	0	(9,131)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	07/07/2022	07/07/2022	Sale	0	1,309,615	1.02446	0	0	(9,536)	0	0		0	0	0	(9,536)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	2,136,036	1.00538	0	0	11,834	0	0		0	0	0	11,834	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	442,000	1.00538	0	0	2,449	0	0		0	0	0	2,449	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	830,079	1.00538	0	0	4,599	0	0		0	0	0	4,599	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	359,571	1.00538	0	0	1,992	0	0		0	0	0	1,992	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	1,079,103	1.00538	0	0	5,978	0	0		0	0	0	5,978	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	3,224,026	1.00538	0	0	17,862	0	0		0	0	0	17,862	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	07/13/2022	07/13/2022	Sale	0	1,283,029	1.00538	0	0	7,108	0	0		0	0	0	7,108	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	07/19/2022	07/19/2022	Sale	0	53,254,815	1.0073	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2022	07/27/2022	07/27/2022	Sale	0	1,586,270	1.02473	0	0	(19,628)	0	0		0	0	0	(19,628)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2022	07/27/2022	07/27/2022	Sale	0	945,012	1.02473	0	0	(11,694)	0	0		0	0	0	(11,694)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2022	07/27/2022	07/27/2022	Sale	0	2,797,314	1.02473	0	0	(34,614)	0	0		0	0	0	(34,614)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	241,509	.99911	0	0	106	0	0		0	0	0	106	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	513,345	.99911	0	0	226	0	0		0	0	0	226	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	964,615	.99911	0	0	425	0	0		0	0	0	425	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	09/15/2022	09/15/2022	Sale	0	398,322	.99911	0	0	175	0	0		0	0	0	175	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	09/19/2022	09/19/2022	Sale	0	2,548,470	.9994	0	0	4,718	0	0		0	0	0	4,718	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	09/19/2022	09/19/2022	Sale	0	5,471,715	.9994	0	0	10,129	0	0		0	0	0	10,129	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	1,348,772	.96213	0	0	20,355	0	0		0	0	0	20,355	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	6,579,370	.97236	0	0	49,327	0	0		0	0	0	49,327	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	10,137,034	.97236	0	0	76,000	0	0		0	0	0	76,000	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	1,216,815	.97236	0	0	9,123	0	0		0	0	0	9,123	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	10/07/2022	10/07/2022	Sale	0	1,254,268	.98617	0	0	(9,692)	0	0		0	0	0	(9,692)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	2,172,598	.975	0	0	(7,465)	0	0		0	0	0	(7,465)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	449,566	.975	0	0	(1,545)	0	0		0	0	0	(1,545)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	844,287	.975	0	0	(2,901)	0	0		0	0	0	(2,901)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	365,725	.975	0	0	(1,257)	0	0		0	0	0	(1,257)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	1,097,573	.975	0	0	(3,771)	0	0		0	0	0	(3,771)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	3,279,211	.975	0	0	(11,267)	0	0		0	0	0	(11,267)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2022	10/13/2022	Sale	0	651,651	.975	0	0	(2,239)	0	0		0	0	0	(2,239)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	47,573,156	.9845	0	0	0	0	0		0	(263,356)	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	4,476,249	.9845	0	0	(24,780)	0	0		0	0	0	(24,780)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	37,153,468	.9845	0	0	0	0	0		0	(205,674)	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	3,495,840	.9845	0	0	(19,352)	0	0		0	0	0	(19,352)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	37,133,356	.9845	0	0	0	0	0		0	(205,563)	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	3,493,948	.9845	0	0	(19,342)	0	0		0	0	0	(19,342)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	47,573,156	.9845	0	0	0	0	0		0	(263,356)	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2022	10/19/2022	Sale	0	4,476,249	.9845	0	0	(24,780)	0	0		0	0	0	(24,780)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2022	10/20/2022	Sale	0	1,934,794	.98583	0	0	(2,905)	0	0		0	0	0	(2,905)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2022	10/26/2022	10/26/2022	Sale	0	6,011,202	.9884	0	0	100,045	0	0		0	0	0	100,045	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2022	10/26/2022	10/26/2022	Sale	0	6,013,137	.9884	0	0	100,077	0	0		0	0	0	100,077	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2022	10/27/2022	10/27/2022	Sale	0	1,405,247	.99379	0	0	8,428	0	0		0	0	0	8,428	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2022	10/27/2022	10/27/2022	Sale	0	837,168	.99379	0	0	5,021	0	0		0	0	0	5,021	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2022	10/27/2022	10/27/2022	Sale	0	2,478,088	.99379	0	0	14,862	0	0		0	0	0	14,862	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2022	11/08/2022	11/08/2022	Sale	0	2,568,093	.99413	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2022	11/08/2022	11/08/2022	Sale	0	2,014,667	.99413	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2022	11/08/2022	11/08/2022	Sale	0	2,014,667	.99413	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2022	11/08/2022	11/08/2022	Sale	0	2,568,093	.99413	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/21/2022	11/23/2022	11/23/2022	Sale	0	65,166,709	1.0241	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	12/01/2022	12/01/2022	Sale	0	14,225,379	1.03248	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/29/2022	12/01/2022	12/01/2022	Sale	0	14,020,823	1.03266	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	12/12/2022	12/12/2022	Sale	0	2,570,697	1.04689	0	0	12,916	0	0		0	0	0	12,916	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	12/12/2022	12/12/2022	Sale	0	116,321	1.04689	0	0	584	0	0		0	0	0	584	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	12/12/2022	12/12/2022	Sale	0	1,500,542	1.04689	0	0	7,539	0	0		0	0	0	7,539	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	12/12/2022	12/12/2022	Sale	0	535,077	1.04689	0	0	2,688	0	0		0	0	0	2,688	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	12/12/2022	12/12/2022	Sale	0	1,093,418	1.04689	0	0	5,494	0	0		0	0	0	5,494	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	252,300	1.0622	0	0	677	0	0		0	0	0	677	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	536,282	1.0622	0	0	1,439	0	0		0	0	0	1,439	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	1,007,715	1.0622	0	0	2,704	0	0		0	0	0	2,704	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2022	12/15/2022	12/15/2022	Sale	0	416,119	1.0622	0	0	1,116	0	0		0	0	0	1,116	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2022	12/19/2022	Sale	0	2,639,029	1.0706	0	0	(31,182)	0	0		0	0	0	(31,182)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2022	12/19/2022	Sale	0	5,666,151	1.0706	0	0	(66,950)	0	0		0	0	0	(66,950)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2022	12/22/2022	12/22/2022	Sale	0	3,625,994	1.0609	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2022	12/22/2022	12/22/2022	Sale	0	11,864	1.0611	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2022	12/22/2022	12/22/2022	Sale	0	19,577	1.0611	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2022	12/29/2022	12/29/2022	Sale	0	1,483,998	1.06525	0	0	1,950	0	0		0	0	0	1,950	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2022	12/30/2022	12/30/2022	Sale	0	7,116,226	1.06536	0	0	12,625	0	0		0	0	0	12,625	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2022	12/30/2022	12/30/2022	Sale	0	10,964,184	1.06536	0	0	19,451	0	0		0	0	0	19,451	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/27/2022	12/30/2022	12/30/2022	Sale	0	1,316,103	1.06536	0	0	2,335	0	0		0	0	0	2,335	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2021	07/06/2021	07/06/2021	Sale	0	27,812,024	1.1843	0	0	(30,529)	0	0		0	0	0	(30,529)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/05/2022	01/07/2022	01/07/2022	Sale	0	802,045	1.13269	0	0	1,494	0	0		0	0	0	1,494	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/05/2022	01/07/2022	01/07/2022	Sale	0	1,873,245	1.13269	0	0	3,490	0	0		0	0	0	3,490	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/07/2022	01/07/2022	Sale	0	27,746,340	1.1317	0	0	76,004	0	0		0	0	0	76,004	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/04/2022	03/08/2022	03/08/2022	Sale	0	11,160,332	1.0916	0	0	(39,362)	0	0		0	0	0	(39,362)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/04/2022	03/08/2022	03/08/2022	Sale	0	4,442,812	1.0916	0	0	(24,398)	0	0		0	0	0	(24,398)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	26,588,995	1.09	0	0	28,053	0	0		0	0	0	28,053	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	767,938	1.09	0	0	810	0	0		0	0	0	810	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/07/2022	04/07/2022	Sale	0	1,793,586	1.09	0	0	1,892	0	0		0	0	0	1,892	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	06/08/2022	06/08/2022	Sale	0	10,706,133	1.0655	0	0	76,867	0	0		0	0	0	76,867	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	06/08/2022	06/08/2022	Sale	0	4,262,000	1.0655	0	0	30,600	0	0		0	0	0	30,600	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	07/07/2022	07/07/2022	Sale	0	718,118	1.02446	0	0	(5,229)	0	0		0	0	0	(5,229)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	07/07/2022	07/07/2022	Sale	0	1,677,226	1.02446	0	0	(12,213)	0	0		0	0	0	(12,213)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	07/07/2022	07/07/2022	Sale	0	24,863,387	1.02446	0	0	(181,052)	0	0		0	0	0	(181,052)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/13/2022	07/14/2022	07/14/2022	Sale	0	2,215,947	1.00815	0	0	(18,683)	0	0		0	0	0	(18,683)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/13/2022	07/14/2022	07/14/2022	Sale	0	10,596,233	1.00815	0	0	(89,340)	0	0		0	0	0	(89,340)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	10,686,398	.97236	0	0	80,118	0	0		0	0	0	80,118	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	10/07/2022	10/07/2022	Sale	0	23,811,985	.98617	0	0	(183,992)	0	0		0	0	0	(183,992)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	10/07/2022	10/07/2022	Sale	0	1,606,343	.98617	0	0	(12,412)	0	0		0	0	0	(12,412)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	10/07/2022	10/07/2022	Sale	0	687,769	.98617	0	0	(5,314)	0	0		0	0	0	(5,314)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/14/2022	10/14/2022	Sale	0	2,171,936	.97794	0	0	(5,752)	0	0		0	0	0	(5,752)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	11/15/2022	11/15/2022	Sale	0	2,003,869	1.03334	0	0	6,419	0	0		0	0	0	6,419	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	11/15/2022	11/15/2022	Sale	0	9,523,039	1.03334	0	0	30,504	0	0		0	0	0	30,504	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	12/08/2022	12/08/2022	Sale	0	215,888	1.03737	0	0	3,575	0	0		0	0	0	3,575	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	12/08/2022	12/08/2022	Sale	0	85,943	1.03737	0	0	1,423	0	0		0	0	0	1,423	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	12/08/2022	12/08/2022	Sale	0	10,359,567	1.05205	0	0	24,618	0	0		0	0	0	24,618	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2022	12/08/2022	12/08/2022	Sale	0	4,124,036	1.05205	0	0	9,800	0	0		0	0	0	9,800	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	11,612,543	1.06194	0	0	58,066	0	0		0	0	0	58,066	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	338,640	1.1288	0	0	945	0	0		0	0	0	945	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	2,822,000	1.1288	0	0	7,875	0	0		0	0	0	7,875	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	7,901,600	1.1288	0	0	22,050	0	0		0	0	0	22,050	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	134,327,200	1.1288	0	0	374,850	0	0		0	0	0	374,850	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	451,520	1.1288	0	0	1,260	0	0		0	0	0	1,260	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	112,880	1.1288	0	0	315	0	0		0	0	0	315	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	2,257,600	1.1288	0	0	6,300	0	0		0	0	0	6,300	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	451,520	1.1288	0	0	1,260	0	0		0	0	0	1,260	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	13,658,480	1.1288	0	0	38,115	0	0		0	0	0	38,115	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	1,015,920	1.1288	0	0	2,835	0	0		0	0	0	2,835	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	15,238,800	1.1288	0	0	42,525	0	0		0	0	0	42,525	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	16,141,840	1.1288	0	0	45,045	0	0		0	0	0	45,045	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	2,031,840	1.1288	0	0	5,670	0	0		0	0	0	5,670	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	9,143,280	1.1288	0	0	25,515	0	0		0	0	0	25,515	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	8,804,640	1.1288	0	0	24,570	0	0		0	0	0	24,570	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	244,836,720	1.1288	0	0	683,235	0	0		0	0	0	683,235	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	2,370,480	1.1288	0	0	6,615	0	0		0	0	0	6,615	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	2,031,840	1.1288	0	0	5,670	0	0		0	0	0	5,670	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	9,594,800	1.1288	0	0	26,775	0	0		0	0	0	26,775	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	77,887,200	1.1288	0	0	217,350	0	0		0	0	0	217,350	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	11,062,240	1.1288	0	0	30,870	0	0		0	0	0	30,870	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	13,771,360	1.1288	0	0	38,430	0	0		0	0	0	38,430	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	73,146,240	1.1288	0	0	204,120	0	0		0	0	0	204,120	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	01/10/2022	01/10/2022	Sale	0	19,189,600	1.1288	0	0	53,550	0	0		0	0	0	53,550	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/11/2022	02/11/2022	Sale	0	52,813	1.1465	0	0	(283)	0	0		0	0	0	(283)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/11/2022	02/11/2022	Sale	0	292,505	1.1465	0	0	(1,569)	0	0		0	0	0	(1,569)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/11/2022	02/11/2022	Sale	0	8,125	1.1465	0	0	(44)	0	0		0	0	0	(44)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/11/2022	02/11/2022	Sale	0	44,688	1.1465	0	0	(240)	0	0		0	0	0	(240)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/11/2022	02/11/2022	Sale	0	8,125	1.1465	0	0	(44)	0	0		0	0	0	(44)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/11/2022	02/11/2022	Sale	0	18,282	1.1465	0	0	(98)	0	0		0	0	0	(98)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/10/2022	02/11/2022	02/11/2022	Sale	0	18,282	1.1465	0	0	(98)	0	0		0	0	0	(98)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	327,750	1.0925	0	0	(1,545)	0	0		0	0	0	(1,545)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	2,731,250	1.0925	0	0	(12,875)	0	0		0	0	0	(12,875)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	7,866,000	1.0925	0	0	(37,080)	0	0		0	0	0	(37,080)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	126,839,250	1.0925	0	0	(597,915)	0	0		0	0	0	(597,915)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	327,750	1.0925	0	0	(1,545)	0	0		0	0	0	(1,545)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	109,250	1.0925	0	0	(515)	0	0		0	0	0	(515)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	2,294,250	1.0925	0	0	(10,815)	0	0		0	0	0	(10,815)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	437,000	1.0925	0	0	(2,060)	0	0		0	0	0	(2,060)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	12,454,500	1.0925	0	0	(58,710)	0	0		0	0	0	(58,710)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	1,201,750	1.0925	0	0	(5,665)	0	0		0	0	0	(5,665)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	15,295,000	1.0925	0	0	(72,100)	0	0		0	0	0	(72,100)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	15,295,000	1.0925	0	0	(72,100)	0	0		0	0	0	(72,100)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	2,075,750	1.0925	0	0	(9,785)	0	0		0	0	0	(9,785)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	9,504,750	1.0925	0	0	(44,805)	0	0		0	0	0	(44,805)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	8,630,750	1.0925	0	0	(40,685)	0	0		0	0	0	(40,685)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	254,661,750	1.0925	0	0	(1,200,465)	0	0		0	0	0	(1,200,465)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	2,731,250	1.0925	0	0	(12,875)	0	0		0	0	0	(12,875)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	2,403,500	1.0925	0	0	(11,330)	0	0		0	0	0	(11,330)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	10,160,250	1.0925	0	0	(47,895)	0	0		0	0	0	(47,895)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	84,013,250	1.0925	0	0	(396,035)	0	0		0	0	0	(396,035)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	13,110,000	1.0925	0	0	(61,800)	0	0		0	0	0	(61,800)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	15,295,000	1.0925	0	0	(72,100)	0	0		0	0	0	(72,100)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	77,567,500	1.0925	0	0	(365,650)	0	0		0	0	0	(365,650)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	04/08/2022	04/08/2022	Sale	0	20,102,000	1.0925	0	0	(94,760)	0	0		0	0	0	(94,760)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	1,936,100	1.019	0	0	(3,135)	0	0		0	0	0	(3,135)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	9,986,200	1.019	0	0	(16,170)	0	0		0	0	0	(16,170)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	9,069,100	1.019	0	0	(14,685)	0	0		0	0	0	(14,685)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	256,584,200	1.019	0	0	(415,470)	0	0		0	0	0	(415,470)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	2,955,100	1.019	0	0	(4,785)	0	0		0	0	0	(4,785)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	2,649,400	1.019	0	0	(4,290)	0	0		0	0	0	(4,290)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	10,495,700	1.019	0	0	(16,995)	0	0		0	0	0	(16,995)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	101,900	1.019	0	0	(165)	0	0		0	0	0	(165)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	83,048,500	1.019	0	0	(134,475)	0	0		0	0	0	(134,475)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	13,654,600	1.019	0	0	(22,110)	0	0		0	0	0	(22,110)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	16,507,800	1.019	0	0	(26,730)	0	0		0	0	0	(26,730)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	78,564,900	1.019	0	0	(127,215)	0	0		0	0	0	(127,215)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	20,481,900	1.019	0	0	(33,165)	0	0		0	0	0	(33,165)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	203,800	1.019	0	0	(330)	0	0		0	0	0	(330)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	2,751,300	1.019	0	0	(4,455)	0	0		0	0	0	(4,455)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	7,744,400	1.019	0	0	(12,540)	0	0		0	0	0	(12,540)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	122,891,400	1.019	0	0	(198,990)	0	0		0	0	0	(198,990)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	203,800	1.019	0	0	(330)	0	0		0	0	0	(330)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	101,900	1.019	0	0	(165)	0	0		0	0	0	(165)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	2,343,700	1.019	0	0	(3,795)	0	0		0	0	0	(3,795)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	407,600	1.019	0	0	(660)	0	0		0	0	0	(660)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	12,431,800	1.019	0	0	(20,130)	0	0		0	0	0	(20,130)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	1,324,700	1.019	0	0	(2,145)	0	0		0	0	0	(2,145)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	14,979,300	1.019	0	0	(24,255)	0	0		0	0	0	(24,255)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	07/08/2022	07/08/2022	Sale	0	15,488,800	1.019	0	0	(25,080)	0	0		0	0	0	(25,080)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2022	08/11/2022	08/11/2022	Sale	0	40,226	1.03543	0	0	(34)	0	0		0	0	0	(34)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2022	08/11/2022	08/11/2022	Sale	0	223,868	1.03543	0	0	(190)	0	0		0	0	0	(190)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2022	08/11/2022	08/11/2022	Sale	0	6,996	1.03543	0	0	(6)	0	0		0	0	0	(6)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2022	08/11/2022	08/11/2022	Sale	0	33,230	1.03543	0	0	(28)	0	0		0	0	0	(28)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2022	08/11/2022	08/11/2022	Sale	0	6,996	1.03543	0	0	(6)	0	0		0	0	0	(6)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2022	08/11/2022	08/11/2022	Sale	0	13,992	1.03543	0	0	(12)	0	0		0	0	0	(12)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2022	08/11/2022	08/11/2022	Sale	0	13,992	1.03543	0	0	(12)	0	0		0	0	0	(12)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	10/07/2022	10/07/2022	Sale	0	1,274,910	.9807	0	0	(2,795)	0	0		0	0	0	(2,795)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	10/07/2022	10/07/2022	Sale	0	784,560	.9807	0	0	(1,720)	0	0		0	0	0	(1,720)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	10/07/2022	10/07/2022	Sale	0	29,519,070	.9807	0	0	(64,715)	0	0		0	0	0	(64,715)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	10/07/2022	10/07/2022	Sale	0	1,667,190	.9807	0	0	(3,655)	0	0		0	0	0	(3,655)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	10/07/2022	10/07/2022	Sale	0	16,671,900	.9807	0	0	(36,550)	0	0		0	0	0	(36,550)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	10/07/2022	10/07/2022	Sale	0	98,070	.9807	0	0	(215)	0	0		0	0	0	(215)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	10/07/2022	10/07/2022	Sale	0	1,961,400	.9807	0	0	(4,300)	0	0		0	0	0	(4,300)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	10/07/2022	10/07/2022	Sale	0	12,356,820	.9807	0	0	(27,090)	0	0		0	0	0	(27,090)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2022	10/07/2022	10/07/2022	Sale	0	3,824,730	.9807	0	0	(8,385)	0	0		0	0	0	(8,385)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	199,700	.9985	0	0	(3,990)	0	0		0	0	0	(3,990)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	2,695,950	.9985	0	0	(53,865)	0	0		0	0	0	(53,865)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	7,388,900	.9985	0	0	(147,630)	0	0		0	0	0	(147,630)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	112,031,700	.9985	0	0	(2,238,390)	0	0		0	0	0	(2,238,390)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	99,850	.9985	0	0	(1,995)	0	0		0	0	0	(1,995)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	99,850	.9985	0	0	(1,995)	0	0		0	0	0	(1,995)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	1,597,600	.9985	0	0	(31,920)	0	0		0	0	0	(31,920)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	199,700	.9985	0	0	(3,990)	0	0		0	0	0	(3,990)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	11,882,150	.9985	0	0	(237,405)	0	0		0	0	0	(237,405)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	1,298,050	.9985	0	0	(25,935)	0	0		0	0	0	(25,935)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	14,278,550	.9985	0	0	(285,285)	0	0		0	0	0	(285,285)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	15,277,050	.9985	0	0	(305,235)	0	0		0	0	0	(305,235)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	1,897,150	.9985	0	0	(37,905)	0	0		0	0	0	(37,905)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	8,786,800	.9985	0	0	(175,560)	0	0		0	0	0	(175,560)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	8,587,100	.9985	0	0	(171,570)	0	0		0	0	0	(171,570)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	227,658,000	.9985	0	0	(4,548,600)	0	0		0	0	0	(4,548,600)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	3,195,200	.9985	0	0	(63,840)	0	0		0	0	0	(63,840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	2,795,800	.9985	0	0	(55,860)	0	0		0	0	0	(55,860)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	9,086,350	.9985	0	0	(181,545)	0	0		0	0	0	(181,545)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	199,700	.9985	0	0	(3,990)	0	0		0	0	0	(3,990)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	67,199,050	.9985	0	0	(1,342,635)	0	0		0	0	0	(1,342,635)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	13,280,050	.9985	0	0	(265,335)	0	0		0	0	0	(265,335)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	14,578,100	.9985	0	0	(291,270)	0	0		0	0	0	(291,270)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	66,999,350	.9985	0	0	(1,338,645)	0	0		0	0	0	(1,338,645)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/07/2022	10/07/2022	Sale	0	17,274,050	.9985	0	0	(345,135)	0	0		0	0	0	(345,135)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2022	06/17/2022	06/17/2022	Sale	0	12,949,489	.04907	0	0	(101,815)	0	0		0	0	0	(101,815)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	09/30/2022	09/30/2022	Sale	0	13,386,157	.049583	0	0	40,277	0	0		0	0	0	40,277	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2022	12/30/2022	12/30/2022	Sale	0	1,129,408	.049057	0	0	52,001	0	0		0	0	0	52,001	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2022	12/30/2022	12/30/2022	Sale	0	12,760,800	.051521	0	0	(50,913)	0	0		0	0	0	(50,913)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/20/2022	12/20/2022	Sale	0	1,746,207	.6372	0	0	(11,647)	0	0		0	0	0	(11,647)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/20/2022	12/20/2022	Sale	0	999,325	.6372	0	0	(6,665)	0	0		0	0	0	(6,665)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/20/2022	12/20/2022	Sale	0	1,305,738	.6372	0	0	(8,709)	0	0		0	0	0	(8,709)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/20/2022	12/20/2022	Sale	0	8,469,102	.6372	0	0	(56,487)	0	0		0	0	0	(56,487)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/20/2022	12/20/2022	Sale	0	4,846,724	.6372	0	0	(32,327)	0	0		0	0	0	(32,327)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2022	12/20/2022	12/20/2022	Sale	0	6,332,828	.6372	0	0	(42,239)	0	0		0	0	0	(42,239)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/01/2022	03/18/2022	03/18/2022	Sale	0	52,700	.726575	0	0	(985)	0	0		0	0	0	(985)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/01/2022	03/28/2022	03/28/2022	Sale	0	66,663	.72668	0	0	(1,937)	0	0		0	0	0	(1,937)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/18/2022	04/04/2022	04/04/2022	Sale	0	1,406,834	.74105	0	0	(4,346)	0	0		0	0	0	(4,346)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2022	04/04/2022	04/04/2022	Sale	0	47,045,432	.74704	0	0	(145,340)	0	0		0	0	0	(145,340)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752000329 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/01/2022	03/15/2022	03/15/2022	Sale	0	213,797	.72655	0	0	2,060	0	0		0	0	0	2,060	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752000329 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/01/2022	03/15/2022	03/15/2022	Sale	0	108,726	.72655	0	0	1,048	0	0		0	0	0	1,048	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Australian Dollar ...	752000329 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/28/2022	04/04/2022	04/04/2022	Sale	0	72,654,943	.74704	0	0	(37,988)	0	0		0	0	0	(37,988)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/14/2022	05/17/2022	05/17/2022	Sale	0	17,461,067	.71197	0	0	284,981	0	0		0	0	0	284,981	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/14/2022	05/17/2022	05/17/2022	Sale	0	10,854,177	.71197	0	0	177,150	0	0		0	0	0	177,150	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/14/2022	05/17/2022	05/17/2022	Sale	0	6,606,890	.71197	0	0	107,830	0	0		0	0	0	107,830	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/14/2022	05/17/2022	05/17/2022	Sale	0	5,663,049	.71197	0	0	92,426	0	0		0	0	0	92,426	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/14/2022	05/17/2022	05/17/2022	Sale	0	4,247,287	.71197	0	0	69,320	0	0		0	0	0	69,320	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/14/2022	05/17/2022	05/17/2022	Sale	0	2,359,604	.71197	0	0	38,511	0	0		0	0	0	38,511	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/26/2022	09/26/2022	Sale	0	4,238,013	.69653	0	0	288,282	0	0		0	0	0	288,282	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/26/2022	09/26/2022	Sale	0	2,634,440	.69653	0	0	179,202	0	0		0	0	0	179,202	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/26/2022	09/26/2022	Sale	0	1,603,572	.69653	0	0	109,080	0	0		0	0	0	109,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/26/2022	09/26/2022	Sale	0	1,374,491	.69653	0	0	93,497	0	0		0	0	0	93,497	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/26/2022	09/26/2022	Sale	0	1,030,868	.69653	0	0	70,123	0	0		0	0	0	70,123	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/26/2022	09/26/2022	Sale	0	572,704	.69653	0	0	38,957	0	0		0	0	0	38,957	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	11/18/2022	11/18/2022	Sale	0	13,294,199	.694669	0	0	489,326	0	0		0	0	0	489,326	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	11/18/2022	11/18/2022	Sale	0	8,263,962	.694669	0	0	304,175	0	0		0	0	0	304,175	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	11/18/2022	11/18/2022	Sale	0	5,030,238	.694669	0	0	185,150	0	0		0	0	0	185,150	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	11/18/2022	11/18/2022	Sale	0	4,311,632	.694669	0	0	158,700	0	0		0	0	0	158,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	11/18/2022	11/18/2022	Sale	0	3,233,724	.694669	0	0	119,025	0	0		0	0	0	119,025	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200001 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	11/18/2022	11/18/2022	Sale	0	1,796,513	.694669	0	0	66,125	0	0		0	0	0	66,125	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	2,091,131	.69289	0	0	150,718	0	0		0	0	0	150,718	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/30/2022	09/30/2022	Sale	0	154,208	.69487	0	0	11,522	0	0		0	0	0	11,522	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	09/30/2022	09/30/2022	Sale	0	171,365	.69407	0	0	12,621	0	0		0	0	0	12,621	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	09/30/2022	09/30/2022	Sale	0	4,886,543	.6898	0	0	331,885	0	0		0	0	0	331,885	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200006 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/30/2022	09/30/2022	Sale	0	189,175	.67625	0	0	9,315	0	0		0	0	0	9,315	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	01/31/2022	01/31/2022	Sale	0	11,424,782	.72425	0	0	310,760	0	0		0	45,196	0	310,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	01/31/2022	01/31/2022	Sale	0	7,101,891	.72425	0	0	193,175	0	0		0	28,095	0	193,175	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	01/31/2022	01/31/2022	Sale	0	4,322,890	.72425	0	0	117,585	0	0		0	17,101	0	117,585	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	01/31/2022	01/31/2022	Sale	0	3,705,335	.72425	0	0	100,787	0	0		0	14,658	0	100,787	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	01/31/2022	01/31/2022	Sale	0	2,779,001	.72425	0	0	75,590	0	0		0	10,994	0	75,590	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	01/31/2022	01/31/2022	Sale	0	1,543,889	.72425	0	0	41,995	0	0		0	6,108	0	41,995	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/16/2021	03/15/2022	03/15/2022	Sale	0	12,615,766	.72225	0	0	47,162	0	0		0	85,927	0	47,162	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/16/2021	03/15/2022	03/15/2022	Sale	0	7,842,233	.72225	0	0	29,317	0	0		0	53,414	0	29,317	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/16/2021	03/15/2022	03/15/2022	Sale	0	4,773,533	.72225	0	0	17,845	0	0		0	32,513	0	17,845	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/16/2021	03/15/2022	03/15/2022	Sale	0	4,091,600	.72225	0	0	15,296	0	0		0	27,868	0	15,296	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/16/2021	03/15/2022	03/15/2022	Sale	0	3,068,700	.72225	0	0	11,472	0	0		0	20,901	0	11,472	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/16/2021	03/15/2022	03/15/2022	Sale	0	1,704,833	.72225	0	0	6,373	0	0		0	11,612	0	6,373	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/25/2022	03/28/2022	03/28/2022	Sale	0	720,488	.7511	0	0	3,166	0	0		0	0	0	3,166	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/25/2022	03/28/2022	03/28/2022	Sale	0	447,871	.7511	0	0	1,968	0	0		0	0	0	1,968	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/25/2022	03/28/2022	03/28/2022	Sale	0	272,617	.7511	0	0	1,198	0	0		0	0	0	1,198	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/25/2022	03/28/2022	03/28/2022	Sale	0	233,672	.7511	0	0	1,027	0	0		0	0	0	1,027	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/25/2022	03/28/2022	03/28/2022	Sale	0	175,254	.7511	0	0	770	0	0		0	0	0	770	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/25/2022	03/28/2022	03/28/2022	Sale	0	97,363	.7511	0	0	428	0	0		0	0	0	428	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	11,762,075	.69773	0	0	436,276	0	0		0	0	0	436,276	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	7,311,560	.69773	0	0	271,198	0	0		0	0	0	271,198	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	4,450,515	.69773	0	0	165,077	0	0		0	0	0	165,077	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	3,814,727	.69773	0	0	141,495	0	0		0	0	0	141,495	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	2,861,045	.69773	0	0	106,121	0	0		0	0	0	106,121	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	1,589,470	.69773	0	0	58,956	0	0		0	0	0	58,956	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/15/2022	11/17/2022	11/17/2022	Sale	0	17,978,095	.70392	0	0	990,185	0	0		0	0	0	990,185	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/15/2022	11/17/2022	11/17/2022	Sale	0	11,175,572	.70392	0	0	615,520	0	0		0	0	0	615,520	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/15/2022	11/17/2022	11/17/2022	Sale	0	6,802,522	.70392	0	0	374,664	0	0		0	0	0	374,664	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/15/2022	11/17/2022	11/17/2022	Sale	0	5,830,733	.70392	0	0	321,141	0	0		0	0	0	321,141	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/15/2022	11/17/2022	11/17/2022	Sale	0	4,373,050	.70392	0	0	240,856	0	0		0	0	0	240,856	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/15/2022	11/17/2022	11/17/2022	Sale	0	2,429,472	.70392	0	0	133,809	0	0		0	0	0	133,809	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/01/2022	09/15/2022	09/15/2022	Sale	0	94,004	.68198	0	0	1,396	0	0		0	0	0	1,396	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/01/2022	09/15/2022	09/15/2022	Sale	0	58,435	.68198	0	0	868	0	0		0	0	0	868	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/01/2022	09/15/2022	09/15/2022	Sale	0	35,569	.68198	0	0	528	0	0		0	0	0	528	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/01/2022	09/15/2022	09/15/2022	Sale	0	30,488	.68198	0	0	453	0	0		0	0	0	453	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/01/2022	09/15/2022	09/15/2022	Sale	0	22,866	.68198	0	0	340	0	0		0	0	0	340	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/01/2022	09/15/2022	09/15/2022	Sale	0	12,703	.68198	0	0	189	0	0		0	0	0	189	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	10/14/2022	10/14/2022	Sale	0	7,392,243	.64867	0	0	279,430	0	0		0	0	0	279,430	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	10/14/2022	10/14/2022	Sale	0	4,595,178	.64867	0	0	173,700	0	0		0	0	0	173,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	10/14/2022	10/14/2022	Sale	0	2,797,065	.64867	0	0	105,730	0	0		0	0	0	105,730	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	10/14/2022	10/14/2022	Sale	0	2,397,484	.64867	0	0	90,626	0	0		0	0	0	90,626	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	10/14/2022	10/14/2022	Sale	0	1,798,113	.64867	0	0	67,969	0	0		0	0	0	67,969	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	10/14/2022	10/14/2022	Sale	0	998,952	.64867	0	0	37,761	0	0		0	0	0	37,761	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	11/14/2022	11/14/2022	Sale	0	7,373,554	.64703	0	0	(274,872)	0	0		0	0	0	(274,872)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	11/14/2022	11/14/2022	Sale	0	4,583,560	.64703	0	0	(170,866)	0	0		0	0	0	(170,866)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	11/14/2022	11/14/2022	Sale	0	2,789,993	.64703	0	0	(104,005)	0	0		0	0	0	(104,005)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	11/14/2022	11/14/2022	Sale	0	2,391,423	.64703	0	0	(89,148)	0	0		0	0	0	(89,148)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	11/14/2022	11/14/2022	Sale	0	1,793,567	.64703	0	0	(66,861)	0	0		0	0	0	(66,861)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	11/14/2022	11/14/2022	Sale	0	996,426	.64703	0	0	(37,145)	0	0		0	0	0	(37,145)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	11/30/2022	11/30/2022	Sale	0	8,013,242	.66711	0	0	(31,111)	0	0		0	0	0	(31,111)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	11/30/2022	11/30/2022	Sale	0	4,981,204	.66711	0	0	(19,339)	0	0		0	0	0	(19,339)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	11/30/2022	11/30/2022	Sale	0	3,032,037	.66711	0	0	(11,772)	0	0		0	0	0	(11,772)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	11/30/2022	11/30/2022	Sale	0	2,598,889	.66711	0	0	(10,090)	0	0		0	0	0	(10,090)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	11/30/2022	11/30/2022	Sale	0	1,949,167	.66711	0	0	(7,567)	0	0		0	0	0	(7,567)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200014 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	11/30/2022	11/30/2022	Sale	0	1,082,871	.66711	0	0	(4,204)	0	0		0	0	0	(4,204)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	05/18/2022	05/18/2022	Sale	0	14,276,952	.75035	0	0	936,131	0	0		0	0	0	936,131	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	05/18/2022	05/18/2022	Sale	0	8,874,862	.75035	0	0	581,919	0	0		0	0	0	581,919	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	05/18/2022	05/18/2022	Sale	0	5,402,090	.75035	0	0	354,212	0	0		0	0	0	354,212	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	05/18/2022	05/18/2022	Sale	0	4,630,363	.75035	0	0	303,610	0	0		0	0	0	303,610	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	05/18/2022	05/18/2022	Sale	0	3,472,772	.75035	0	0	227,708	0	0		0	0	0	227,708	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/29/2022	05/18/2022	05/18/2022	Sale	0	1,929,318	.75035	0	0	126,504	0	0		0	0	0	126,504	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/13/2022	08/17/2022	08/17/2022	Sale	0	17,238,456	.6888	0	0	(71,326)	0	0		0	0	0	(71,326)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/13/2022	08/17/2022	08/17/2022	Sale	0	10,715,797	.6888	0	0	(44,338)	0	0		0	0	0	(44,338)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/13/2022	08/17/2022	08/17/2022	Sale	0	6,522,659	.6888	0	0	(26,988)	0	0		0	0	0	(26,988)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/13/2022	08/17/2022	08/17/2022	Sale	0	5,590,851	.6888	0	0	(23,133)	0	0		0	0	0	(23,133)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/13/2022	08/17/2022	08/17/2022	Sale	0	4,193,138	.6888	0	0	(17,350)	0	0		0	0	0	(17,350)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/13/2022	08/17/2022	08/17/2022	Sale	0	2,329,521	.6888	0	0	(9,639)	0	0		0	0	0	(9,639)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	3,363,993	.69289	0	0	242,460	0	0		0	0	0	242,460	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	1,272,862	.69289	0	0	91,741	0	0		0	0	0	91,741	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	1,091,025	.69289	0	0	78,636	0	0		0	0	0	78,636	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	818,269	.69289	0	0	58,977	0	0		0	0	0	58,977	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	454,594	.69289	0	0	32,765	0	0		0	0	0	32,765	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/30/2022	09/30/2022	Sale	0	248,073	.69487	0	0	18,536	0	0		0	0	0	18,536	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/30/2022	09/30/2022	Sale	0	93,866	.69487	0	0	7,014	0	0		0	0	0	7,014	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/30/2022	09/30/2022	Sale	0	80,456	.69487	0	0	6,012	0	0		0	0	0	6,012	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/30/2022	09/30/2022	Sale	0	60,342	.69487	0	0	4,509	0	0		0	0	0	4,509	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2022	09/30/2022	09/30/2022	Sale	0	33,523	.69487	0	0	2,505	0	0		0	0	0	2,505	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/27/2022	08/31/2022	08/31/2022	Sale	0	7,797,146	.69522	0	0	108,453	0	0		0	0	0	108,453	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/27/2022	08/31/2022	08/31/2022	Sale	0	4,846,875	.69522	0	0	67,416	0	0		0	0	0	67,416	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/27/2022	08/31/2022	08/31/2022	Sale	0	2,950,271	.69522	0	0	41,036	0	0		0	0	0	41,036	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/27/2022	08/31/2022	08/31/2022	Sale	0	2,528,804	.69522	0	0	35,174	0	0		0	0	0	35,174	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/27/2022	08/31/2022	08/31/2022	Sale	0	1,896,603	.69522	0	0	26,380	0	0		0	0	0	26,380	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/27/2022	08/31/2022	08/31/2022	Sale	0	1,053,668	.69522	0	0	14,656	0	0		0	0	0	14,656	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	09/30/2022	09/30/2022	Sale	0	275,675	.69407	0	0	20,304	0	0		0	0	0	20,304	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	09/30/2022	09/30/2022	Sale	0	104,309	.69407	0	0	7,683	0	0		0	0	0	7,683	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	09/30/2022	09/30/2022	Sale	0	89,408	.69407	0	0	6,585	0	0		0	0	0	6,585	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	09/30/2022	09/30/2022	Sale	0	67,056	.69407	0	0	4,939	0	0		0	0	0	4,939	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/17/2022	09/30/2022	09/30/2022	Sale	0	37,253	.69407	0	0	2,744	0	0		0	0	0	2,744	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	09/30/2022	09/30/2022	Sale	0	7,860,961	.6898	0	0	533,903	0	0		0	0	0	533,903	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	09/30/2022	09/30/2022	Sale	0	2,974,418	.6898	0	0	202,017	0	0		0	0	0	202,017	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	09/30/2022	09/30/2022	Sale	0	2,549,501	.6898	0	0	173,158	0	0		0	0	0	173,158	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	09/30/2022	09/30/2022	Sale	0	1,912,126	.6898	0	0	129,868	0	0		0	0	0	129,868	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	09/30/2022	09/30/2022	Sale	0	1,062,292	.6898	0	0	72,149	0	0		0	0	0	72,149	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/30/2022	09/30/2022	Sale	0	304,325	.67625	0	0	14,986	0	0		0	0	0	14,986	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/30/2022	09/30/2022	Sale	0	115,150	.67625	0	0	5,670	0	0		0	0	0	5,670	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/30/2022	09/30/2022	Sale	0	98,700	.67625	0	0	4,860	0	0		0	0	0	4,860	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/30/2022	09/30/2022	Sale	0	74,025	.67625	0	0	3,645	0	0		0	0	0	3,645	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200017 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	09/30/2022	09/30/2022	Sale	0	41,125	.67625	0	0	2,025	0	0		0	0	0	2,025	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/19/2021	07/25/2022	07/25/2022	Sale	0	4,663,308	.7349	0	0	255,406	0	0		0	(46,915)	0	255,406	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/19/2021	07/25/2022	07/25/2022	Sale	0	2,898,813	.7349	0	0	158,766	0	0		0	(29,164)	0	158,766	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/19/2021	07/25/2022	07/25/2022	Sale	0	1,764,495	.7349	0	0	96,640	0	0		0	(17,752)	0	96,640	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/19/2021	07/25/2022	07/25/2022	Sale	0	1,512,424	.7349	0	0	82,835	0	0		0	(15,216)	0	82,835	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/19/2021	07/25/2022	07/25/2022	Sale	0	1,134,318	.7349	0	0	62,126	0	0		0	(11,412)	0	62,126	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/19/2021	07/25/2022	07/25/2022	Sale	0	630,177	.7349	0	0	34,514	0	0		0	(6,340)	0	34,514	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	10,917,024	.72437	0	0	(400,589)	0	0		0	43,052	0	(400,589)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	6,786,258	.72437	0	0	(249,015)	0	0		0	26,762	0	(249,015)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	4,130,766	.72437	0	0	(151,574)	0	0		0	16,290	0	(151,574)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	3,540,657	.72437	0	0	(129,921)	0	0		0	13,963	0	(129,921)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	2,655,492	.72437	0	0	(97,441)	0	0		0	10,472	0	(97,441)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	1,475,274	.72437	0	0	(54,134)	0	0		0	5,818	0	(54,134)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	1,833,043	.72437	0	0	(67,262)	0	0		0	7,229	0	(67,262)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	1,139,459	.72437	0	0	(41,811)	0	0		0	4,494	0	(41,811)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	693,584	.72437	0	0	(25,450)	0	0		0	2,735	0	(25,450)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	594,501	.72437	0	0	(21,815)	0	0		0	2,344	0	(21,815)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	445,875	.72437	0	0	(16,361)	0	0		0	1,758	0	(16,361)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2021	03/31/2022	03/31/2022	Sale	0	247,709	.72437	0	0	(9,089)	0	0		0	977	0	(9,089)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/04/2021	03/31/2022	03/31/2022	Sale	0	7,683,720	.72902	0	0	(231,138)	0	0		0	(18,877)	0	(231,138)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/04/2021	03/31/2022	03/31/2022	Sale	0	4,776,366	.72902	0	0	(143,680)	0	0		0	(11,734)	0	(143,680)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/04/2021	03/31/2022	03/31/2022	Sale	0	2,907,353	.72902	0	0	(87,458)	0	0		0	(7,143)	0	(87,458)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/04/2021	03/31/2022	03/31/2022	Sale	0	2,492,017	.72902	0	0	(74,964)	0	0		0	(6,122)	0	(74,964)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/04/2021	03/31/2022	03/31/2022	Sale	0	1,869,013	.72902	0	0	(56,223)	0	0		0	(4,592)	0	(56,223)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/04/2021	03/31/2022	03/31/2022	Sale	0	1,038,341	.72902	0	0	(31,235)	0	0		0	(2,551)	0	(31,235)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/04/2021	03/31/2022	03/31/2022	Sale	0	187,345	.74115	0	0	(2,477)	0	0		0	(3,517)	0	(2,477)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/04/2021	03/31/2022	03/31/2022	Sale	0	116,458	.74115	0	0	(1,540)	0	0		0	(2,186)	0	(1,540)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/04/2021	03/31/2022	03/31/2022	Sale	0	70,887	.74115	0	0	(937)	0	0		0	(1,331)	0	(937)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/04/2021	03/31/2022	03/31/2022	Sale	0	60,761	.74115	0	0	(803)	0	0		0	(1,141)	0	(803)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/04/2021	03/31/2022	03/31/2022	Sale	0	45,570	.74115	0	0	(603)	0	0		0	(856)	0	(603)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/04/2021	03/31/2022	03/31/2022	Sale	0	25,317	.74115	0	0	(335)	0	0		0	(475)	0	(335)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	03/31/2022	03/31/2022	Sale	0	86,286	.7227	0	0	(3,373)	0	0		0	540	0	(3,373)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	03/31/2022	03/31/2022	Sale	0	53,637	.7227	0	0	(2,097)	0	0		0	336	0	(2,097)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	03/31/2022	03/31/2022	Sale	0	32,649	.7227	0	0	(1,276)	0	0		0	204	0	(1,276)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	03/31/2022	03/31/2022	Sale	0	27,985	.7227	0	0	(1,094)	0	0		0	175	0	(1,094)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	03/31/2022	03/31/2022	Sale	0	20,988	.7227	0	0	(820)	0	0		0	131	0	(820)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	03/31/2022	03/31/2022	Sale	0	11,660	.7227	0	0	(456)	0	0		0	73	0	(456)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/16/2021	03/31/2022	03/31/2022	Sale	0	159,223	.7193	0	0	(7,006)	0	0		0	1,754	0	(7,006)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/16/2021	03/31/2022	03/31/2022	Sale	0	98,977	.7193	0	0	(4,355)	0	0		0	1,090	0	(4,355)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/16/2021	03/31/2022	03/31/2022	Sale	0	60,247	.7193	0	0	(2,651)	0	0		0	664	0	(2,651)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/16/2021	03/31/2022	03/31/2022	Sale	0	51,640	.7193	0	0	(2,272)	0	0		0	569	0	(2,272)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/16/2021	03/31/2022	03/31/2022	Sale	0	38,730	.7193	0	0	(1,704)	0	0		0	427	0	(1,704)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/16/2021	03/31/2022	03/31/2022	Sale	0	21,517	.7193	0	0	(947)	0	0		0	237	0	(947)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/21/2022	03/31/2022	03/31/2022	Sale	0	226,302	.71976	0	0	(9,807)	0	0		0	0	0	(9,807)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/21/2022	03/31/2022	03/31/2022	Sale	0	140,674	.71976	0	0	(6,096)	0	0		0	0	0	(6,096)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/21/2022	03/31/2022	03/31/2022	Sale	0	85,628	.71976	0	0	(3,711)	0	0		0	0	0	(3,711)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/21/2022	03/31/2022	03/31/2022	Sale	0	73,395	.71976	0	0	(3,180)	0	0		0	0	0	(3,180)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/21/2022	03/31/2022	03/31/2022	Sale	0	55,046	.71976	0	0	(2,385)	0	0		0	0	0	(2,385)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/21/2022	03/31/2022	03/31/2022	Sale	0	30,581	.71976	0	0	(1,325)	0	0		0	0	0	(1,325)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2022	03/31/2022	03/31/2022	Sale	0	2,256,153	.7167	0	0	(107,818)	0	0		0	0	0	(107,818)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2022	03/31/2022	03/31/2022	Sale	0	1,402,473	.7167	0	0	(67,022)	0	0		0	0	0	(67,022)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2022	03/31/2022	03/31/2022	Sale	0	853,680	.7167	0	0	(40,796)	0	0		0	0	0	(40,796)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2022	03/31/2022	03/31/2022	Sale	0	731,725	.7167	0	0	(34,968)	0	0		0	0	0	(34,968)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2022	03/31/2022	03/31/2022	Sale	0	548,794	.7167	0	0	(26,226)	0	0		0	0	0	(26,226)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2022	03/31/2022	03/31/2022	Sale	0	304,886	.7167	0	0	(14,570)	0	0		0	0	0	(14,570)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/18/2022	03/31/2022	03/31/2022	Sale	0	190,088	.72137	0	0	(7,795)	0	0		0	0	0	(7,795)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/18/2022	03/31/2022	03/31/2022	Sale	0	118,163	.72137	0	0	(4,845)	0	0		0	0	0	(4,845)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/18/2022	03/31/2022	03/31/2022	Sale	0	71,925	.72137	0	0	(2,949)	0	0		0	0	0	(2,949)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/18/2022	03/31/2022	03/31/2022	Sale	0	61,650	.72137	0	0	(2,528)	0	0		0	0	0	(2,528)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/18/2022	03/31/2022	03/31/2022	Sale	0	46,238	.72137	0	0	(1,896)	0	0		0	0	0	(1,896)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/18/2022	03/31/2022	03/31/2022	Sale	0	25,688	.72137	0	0	(1,053)	0	0		0	0	0	(1,053)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/14/2022	04/07/2022	04/07/2022	Sale	0	12,478,746	.72483	0	0	(389,428)	0	0		0	0	0	(389,428)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/14/2022	04/07/2022	04/07/2022	Sale	0	7,757,058	.72483	0	0	(242,077)	0	0		0	0	0	(242,077)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/14/2022	04/07/2022	04/07/2022	Sale	0	4,721,688	.72483	0	0	(147,351)	0	0		0	0	0	(147,351)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/14/2022	04/07/2022	04/07/2022	Sale	0	4,047,161	.72483	0	0	(126,301)	0	0		0	0	0	(126,301)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/14/2022	04/07/2022	04/07/2022	Sale	0	3,035,371	.72483	0	0	(94,726)	0	0		0	0	0	(94,726)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/14/2022	04/07/2022	04/07/2022	Sale	0	1,686,317	.72483	0	0	(52,625)	0	0		0	0	0	(52,625)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/21/2022	03/31/2022	03/31/2022	Sale	0	183,337	.74148	0	0	(2,342)	0	0		0	0	0	(2,342)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/21/2022	03/31/2022	03/31/2022	Sale	0	113,967	.74148	0	0	(1,456)	0	0		0	0	0	(1,456)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/21/2022	03/31/2022	03/31/2022	Sale	0	69,371	.74148	0	0	(886)	0	0		0	0	0	(886)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/21/2022	03/31/2022	03/31/2022	Sale	0	59,461	.74148	0	0	(759)	0	0		0	0	0	(759)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/21/2022	03/31/2022	03/31/2022	Sale	0	44,596	.74148	0	0	(570)	0	0		0	0	0	(570)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/21/2022	03/31/2022	03/31/2022	Sale	0	24,775	.74148	0	0	(316)	0	0		0	0	0	(316)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	5,190,437	.75097	0	0	437,645	0	0		0	0	0	437,645	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	3,159,396	.75097	0	0	266,393	0	0		0	0	0	266,393	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	2,708,054	.75097	0	0	228,337	0	0		0	0	0	228,337	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	2,031,040	.75097	0	0	171,252	0	0		0	0	0	171,252	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	1,128,356	.75097	0	0	95,140	0	0		0	0	0	95,140	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	2,867,404	.75097	0	0	241,773	0	0		0	0	0	241,773	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	1,782,441	.75097	0	0	150,291	0	0		0	0	0	150,291	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	1,084,964	.75097	0	0	91,482	0	0		0	0	0	91,482	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	929,969	.75097	0	0	78,413	0	0		0	0	0	78,413	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	697,477	.75097	0	0	58,810	0	0		0	0	0	58,810	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	387,487	.75097	0	0	32,672	0	0		0	0	0	32,672	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	8,349,833	.75097	0	0	704,038	0	0		0	0	0	704,038	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/05/2022	06/15/2022	06/15/2022	Sale	0	12,645,754	.76395	0	0	1,160,374	0	0		0	0	0	1,160,374	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/05/2022	06/15/2022	06/15/2022	Sale	0	7,860,874	.76395	0	0	721,313	0	0		0	0	0	721,313	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/05/2022	06/15/2022	06/15/2022	Sale	0	4,784,880	.76395	0	0	439,060	0	0		0	0	0	439,060	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/05/2022	06/15/2022	06/15/2022	Sale	0	4,101,326	.76395	0	0	376,337	0	0		0	0	0	376,337	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/05/2022	06/15/2022	06/15/2022	Sale	0	3,075,994	.76395	0	0	282,253	0	0		0	0	0	282,253	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/05/2022	06/15/2022	06/15/2022	Sale	0	1,708,886	.76395	0	0	156,807	0	0		0	0	0	156,807	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/14/2022	06/15/2022	06/15/2022	Sale	0	137,762	.74532	0	0	9,514	0	0		0	0	0	9,514	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/14/2022	06/15/2022	06/15/2022	Sale	0	85,636	.74532	0	0	5,914	0	0		0	0	0	5,914	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/14/2022	06/15/2022	06/15/2022	Sale	0	52,126	.74532	0	0	3,600	0	0		0	0	0	3,600	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/14/2022	06/15/2022	06/15/2022	Sale	0	44,680	.74532	0	0	3,085	0	0		0	0	0	3,085	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/14/2022	06/15/2022	06/15/2022	Sale	0	33,510	.74532	0	0	2,314	0	0		0	0	0	2,314	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/14/2022	06/15/2022	06/15/2022	Sale	0	18,616	.74532	0	0	1,286	0	0		0	0	0	1,286	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/22/2022	06/30/2022	06/30/2022	Sale	0	129,876	.72609	0	0	6,876	0	0		0	0	0	6,876	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/22/2022	06/30/2022	06/30/2022	Sale	0	80,734	.72609	0	0	4,274	0	0		0	0	0	4,274	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/22/2022	06/30/2022	06/30/2022	Sale	0	49,142	.72609	0	0	2,602	0	0		0	0	0	2,602	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/22/2022	06/30/2022	06/30/2022	Sale	0	42,122	.72609	0	0	2,230	0	0		0	0	0	2,230	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	04/22/2022	06/30/2022	06/30/2022	Sale	0	31,591	.72609	0	0	1,672	0	0		0	0	0	1,672	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/22/2022	06/30/2022	06/30/2022	Sale	0	17,551	.72609	0	0	929	0	0		0	0	0	929	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/04/2022	06/30/2022	06/30/2022	Sale	0	19,460	.71473	0	0	737	0	0		0	0	0	737	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/04/2022	06/30/2022	06/30/2022	Sale	0	12,096	.71473	0	0	458	0	0		0	0	0	458	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/04/2022	06/30/2022	06/30/2022	Sale	0	7,363	.71473	0	0	279	0	0		0	0	0	279	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/04/2022	06/30/2022	06/30/2022	Sale	0	6,311	.71473	0	0	239	0	0		0	0	0	239	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/04/2022	06/30/2022	06/30/2022	Sale	0	4,733	.71473	0	0	179	0	0		0	0	0	179	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/04/2022	06/30/2022	06/30/2022	Sale	0	2,630	.71473	0	0	100	0	0		0	0	0	100	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/06/2022	06/30/2022	06/30/2022	Sale	0	49,231	.70929	0	0	1,502	0	0		0	0	0	1,502	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/06/2022	06/30/2022	06/30/2022	Sale	0	30,603	.70929	0	0	934	0	0		0	0	0	934	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/06/2022	06/30/2022	06/30/2022	Sale	0	18,628	.70929	0	0	568	0	0		0	0	0	568	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/06/2022	06/30/2022	06/30/2022	Sale	0	15,967	.70929	0	0	487	0	0		0	0	0	487	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/06/2022	06/30/2022	06/30/2022	Sale	0	11,975	.70929	0	0	365	0	0		0	0	0	365	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/06/2022	06/30/2022	06/30/2022	Sale	0	6,653	.70929	0	0	203	0	0		0	0	0	203	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/23/2022	06/30/2022	06/30/2022	Sale	0	236,946	.71034	0	0	7,569	0	0		0	0	0	7,569	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/23/2022	06/30/2022	06/30/2022	Sale	0	147,290	.71034	0	0	4,705	0	0		0	0	0	4,705	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/23/2022	06/30/2022	06/30/2022	Sale	0	89,655	.71034	0	0	2,864	0	0		0	0	0	2,864	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/23/2022	06/30/2022	06/30/2022	Sale	0	76,847	.71034	0	0	2,455	0	0		0	0	0	2,455	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/23/2022	06/30/2022	06/30/2022	Sale	0	57,635	.71034	0	0	1,841	0	0		0	0	0	1,841	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/23/2022	06/30/2022	06/30/2022	Sale	0	32,020	.71034	0	0	1,023	0	0		0	0	0	1,023	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/02/2022	06/06/2022	06/06/2022	Sale	0	39,044	.7261	0	0	218	0	0		0	0	0	218	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/02/2022	06/06/2022	06/06/2022	Sale	0	24,270	.7261	0	0	135	0	0		0	0	0	135	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/02/2022	06/06/2022	06/06/2022	Sale	0	14,773	.7261	0	0	82	0	0		0	0	0	82	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/02/2022	06/06/2022	06/06/2022	Sale	0	12,663	.7261	0	0	.71	0	0		0	0	0	71	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/02/2022	06/06/2022	06/06/2022	Sale	0	9,497	.7261	0	0	.53	0	0		0	0	0	53	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/02/2022	06/06/2022	06/06/2022	Sale	0	5,276	.7261	0	0	.29	0	0		0	0	0	29	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/03/2022	06/15/2022	06/15/2022	Sale	0	79,398	.72157	0	0	3,050	0	0		0	0	0	3,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/03/2022	06/15/2022	06/15/2022	Sale	0	49,355	.72157	0	0	1,896	0	0		0	0	0	1,896	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/03/2022	06/15/2022	06/15/2022	Sale	0	30,042	.72157	0	0	1,154	0	0		0	0	0	1,154	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/03/2022	06/15/2022	06/15/2022	Sale	0	25,751	.72157	0	0	989	0	0		0	0	0	989	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/03/2022	06/15/2022	06/15/2022	Sale	0	19,313	.72157	0	0	742	0	0		0	0	0	742	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/03/2022	06/15/2022	06/15/2022	Sale	0	10,729	.72157	0	0	412	0	0		0	0	0	412	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/21/2022	06/30/2022	06/30/2022	Sale	0	268,275	.69742	0	0	3,758	0	0		0	0	0	3,758	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/21/2022	06/30/2022	06/30/2022	Sale	0	166,765	.69742	0	0	2,336	0	0		0	0	0	2,336	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/21/2022	06/30/2022	06/30/2022	Sale	0	101,509	.69742	0	0	1,422	0	0		0	0	0	1,422	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/21/2022	06/30/2022	06/30/2022	Sale	0	87,008	.69742	0	0	1,219	0	0		0	0	0	1,219	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/21/2022	06/30/2022	06/30/2022	Sale	0	65,256	.69742	0	0	914	0	0		0	0	0	914	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/21/2022	06/30/2022	06/30/2022	Sale	0	36,253	.69742	0	0	508	0	0		0	0	0	508	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	11,509,647	.67729	0	0	82,249	0	0		0	0	0	82,249	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	7,154,646	.67729	0	0	51,128	0	0		0	0	0	51,128	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	4,355,002	.67729	0	0	31,121	0	0		0	0	0	31,121	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	3,732,859	.67729	0	0	26,675	0	0		0	0	0	26,675	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	2,799,644	.67729	0	0	20,007	0	0		0	0	0	20,007	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	1,555,358	.67729	0	0	11,115	0	0		0	0	0	11,115	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	4,037,550	.64948	0	0	(178,230)	0	0		0	0	0	(178,230)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	2,509,828	.64948	0	0	(110,791)	0	0		0	0	0	(110,791)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	1,527,722	.64948	0	0	(67,438)	0	0		0	0	0	(67,438)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	1,309,476	.64948	0	0	(57,804)	0	0		0	0	0	(57,804)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	982,107	.64948	0	0	(43,353)	0	0		0	0	0	(43,353)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	545,615	.64948	0	0	(24,085)	0	0		0	0	0	(24,085)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/18/2022	12/30/2022	12/30/2022	Sale	0	321,340	.63026	0	0	(24,417)	0	0		0	0	0	(24,417)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/18/2022	12/30/2022	12/30/2022	Sale	0	199,752	.63026	0	0	(15,178)	0	0		0	0	0	(15,178)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/18/2022	12/30/2022	12/30/2022	Sale	0	121,588	.63026	0	0	(9,239)	0	0		0	0	0	(9,239)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/18/2022	12/30/2022	12/30/2022	Sale	0	104,219	.63026	0	0	(7,919)	0	0		0	0	0	(7,919)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/18/2022	12/30/2022	12/30/2022	Sale	0	78,164	.63026	0	0	(5,939)	0	0		0	0	0	(5,939)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/18/2022	12/30/2022	12/30/2022	Sale	0	43,424	.63026	0	0	(3,300)	0	0		0	0	0	(3,300)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	12/30/2022	12/30/2022	Sale	0	2,171,188	.64808	0	0	(100,740)	0	0		0	0	0	(100,740)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	12/30/2022	12/30/2022	Sale	0	1,349,657	.64808	0	0	(62,622)	0	0		0	0	0	(62,622)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	12/30/2022	12/30/2022	Sale	0	821,531	.64808	0	0	(38,118)	0	0		0	0	0	(38,118)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	12/30/2022	12/30/2022	Sale	0	528,127	.64808	0	0	(24,504)	0	0		0	0	0	(24,504)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	12/30/2022	12/30/2022	Sale	0	293,404	.64808	0	0	(13,614)	0	0		0	0	0	(13,614)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/27/2022	12/30/2022	12/30/2022	Sale	0	704,169	.64808	0	0	(32,672)	0	0		0	0	0	(32,672)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	12/15/2022	12/15/2022	Sale	0	79,680	.66716	0	0	(632)	0	0		0	0	0	(632)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	12/15/2022	12/15/2022	Sale	0	49,531	.66716	0	0	(393)	0	0		0	0	0	(393)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	12/15/2022	12/15/2022	Sale	0	30,149	.66716	0	0	(239)	0	0		0	0	0	(239)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	12/15/2022	12/15/2022	Sale	0	25,842	.66716	0	0	(205)	0	0		0	0	0	(205)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	12/15/2022	12/15/2022	Sale	0	19,382	.66716	0	0	(154)	0	0		0	0	0	(154)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/11/2022	12/15/2022	12/15/2022	Sale	0	10,768	.66716	0	0	(85)	0	0		0	0	0	(85)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/14/2022	12/30/2022	12/30/2022	Sale	0	334,083	.67208	0	0	(3,017)	0	0		0	0	0	(3,017)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/14/2022	12/30/2022	12/30/2022	Sale	0	207,673	.67208	0	0	(1,876)	0	0		0	0	0	(1,876)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/14/2022	12/30/2022	12/30/2022	Sale	0	126,410	.67208	0	0	(1,142)	0	0		0	0	0	(1,142)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/14/2022	12/30/2022	12/30/2022	Sale	0	108,351	.67208	0	0	(979)	0	0		0	0	0	(979)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/14/2022	12/30/2022	12/30/2022	Sale	0	81,263	.67208	0	0	(734)	0	0		0	0	0	(734)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/14/2022	12/30/2022	12/30/2022	Sale	0	45,146	.67208	0	0	(408)	0	0		0	0	0	(408)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/15/2022	12/30/2022	12/30/2022	Sale	0	307,354	.67677	0	0	(627)	0	0		0	0	0	(627)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/15/2022	12/30/2022	12/30/2022	Sale	0	191,058	.67677	0	0	(390)	0	0		0	0	0	(390)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/15/2022	12/30/2022	12/30/2022	Sale	0	116,296	.67677	0	0	(237)	0	0		0	0	0	(237)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/15/2022	12/30/2022	12/30/2022	Sale	0	99,683	.67677	0	0	(203)	0	0		0	0	0	(203)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/15/2022	12/30/2022	12/30/2022	Sale	0	74,762	.67677	0	0	(152)	0	0		0	0	0	(152)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/15/2022	12/30/2022	12/30/2022	Sale	0	41,534	.67677	0	0	(85)	0	0		0	0	0	(85)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/28/2022	12/14/2022	12/14/2022	Sale	0	8,058,286	.67086	0	0	(188,466)	0	0		0	0	0	(188,466)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/28/2022	12/14/2022	12/14/2022	Sale	0	5,009,205	.67086	0	0	(117,155)	0	0		0	0	0	(117,155)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/28/2022	12/14/2022	12/14/2022	Sale	0	3,049,081	.67086	0	0	(71,312)	0	0		0	0	0	(71,312)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/28/2022	12/14/2022	12/14/2022	Sale	0	2,613,498	.67086	0	0	(61,124)	0	0		0	0	0	(61,124)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/28/2022	12/14/2022	12/14/2022	Sale	0	1,960,124	.67086	0	0	(45,843)	0	0		0	0	0	(45,843)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/28/2022	12/14/2022	12/14/2022	Sale	0	1,088,958	.67086	0	0	(25,468)	0	0		0	0	0	(25,468)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/12/2022	12/16/2022	12/16/2022	Sale	0	8,096,364	.67403	0	0	74,233	0	0		0	0	0	74,233	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/12/2022	12/16/2022	12/16/2022	Sale	0	5,032,875	.67403	0	0	46,145	0	0		0	0	0	46,145	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/12/2022	12/16/2022	12/16/2022	Sale	0	3,063,489	.67403	0	0	28,088	0	0		0	0	0	28,088	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/12/2022	12/16/2022	12/16/2022	Sale	0	2,625,848	.67403	0	0	24,076	0	0		0	0	0	24,076	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/12/2022	12/16/2022	12/16/2022	Sale	0	1,969,386	.67403	0	0	18,057	0	0		0	0	0	18,057	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/12/2022	12/16/2022	12/16/2022	Sale	0	1,094,103	.67403	0	0	10,032	0	0		0	0	0	10,032	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/23/2022	12/23/2022	Sale	0	8,130,358	.67686	0	0	81,801	0	0		0	0	0	81,801	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/23/2022	12/23/2022	Sale	0	5,054,006	.67686	0	0	50,849	0	0		0	0	0	50,849	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/23/2022	12/23/2022	Sale	0	3,076,352	.67686	0	0	30,952	0	0		0	0	0	30,952	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/23/2022	12/23/2022	Sale	0	2,636,873	.67686	0	0	26,530	0	0		0	0	0	26,530	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/23/2022	12/23/2022	Sale	0	1,977,655	.67686	0	0	19,898	0	0		0	0	0	19,898	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/23/2022	12/23/2022	Sale	0	1,098,697	.67686	0	0	11,054	0	0		0	0	0	11,054	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/30/2022	12/30/2022	Sale	0	130,923	.67607	0	0	(403)	0	0		0	0	0	(403)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/30/2022	12/30/2022	Sale	0	81,384	.67607	0	0	(250)	0	0		0	0	0	(250)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/30/2022	12/30/2022	Sale	0	49,538	.67607	0	0	(152)	0	0		0	0	0	(152)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/30/2022	12/30/2022	Sale	0	42,461	.67607	0	0	(131)	0	0		0	0	0	(131)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/30/2022	12/30/2022	Sale	0	31,846	.67607	0	0	(98)	0	0		0	0	0	(98)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/15/2022	12/30/2022	12/30/2022	Sale	0	17,692	.67607	0	0	(54)	0	0		0	0	0	(54)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/30/2022	12/30/2022	Sale	0	460,227	.6715	0	0	(4,558)	0	0		0	0	0	(4,558)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/30/2022	12/30/2022	Sale	0	286,087	.6715	0	0	(2,833)	0	0		0	0	0	(2,833)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/30/2022	12/30/2022	Sale	0	174,140	.6715	0	0	(1,725)	0	0		0	0	0	(1,725)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/30/2022	12/30/2022	Sale	0	149,263	.6715	0	0	(1,478)	0	0		0	0	0	(1,478)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/30/2022	12/30/2022	Sale	0	111,947	.6715	0	0	(1,109)	0	0		0	0	0	(1,109)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/19/2022	12/30/2022	12/30/2022	Sale	0	62,193	.6715	0	0	(616)	0	0		0	0	0	(616)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2022	12/22/2022	12/22/2022	Sale	0	7,997,593	.666	0	0	(23,416)	0	0		0	0	0	(23,416)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2022	12/22/2022	12/22/2022	Sale	0	4,971,477	.666	0	0	(14,556)	0	0		0	0	0	(14,556)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2022	12/22/2022	12/22/2022	Sale	0	3,026,116	.666	0	0	(8,860)	0	0		0	0	0	(8,860)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2022	12/22/2022	12/22/2022	Sale	0	2,593,814	.666	0	0	(7,595)	0	0		0	0	0	(7,595)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2022	12/22/2022	12/22/2022	Sale	0	1,945,361	.666	0	0	(5,696)	0	0		0	0	0	(5,696)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200018 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2022	12/22/2022	12/22/2022	Sale	0	1,080,756	.666	0	0	(3,164)	0	0		0	0	0	(3,164)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/17/2022	08/18/2022	08/18/2022	Sale	0	13,407,075	.70286	0	0	162,329	0	0		0	0	0	162,329	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/17/2022	08/18/2022	08/18/2022	Sale	0	8,334,128	.70286	0	0	100,907	0	0		0	0	0	100,907	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/17/2022	08/18/2022	08/18/2022	Sale	0	5,072,947	.70286	0	0	61,422	0	0		0	0	0	61,422	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/17/2022	08/18/2022	08/18/2022	Sale	0	4,348,241	.70286	0	0	52,647	0	0		0	0	0	52,647	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/17/2022	08/18/2022	08/18/2022	Sale	0	3,261,180	.70286	0	0	39,485	0	0		0	0	0	39,485	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/17/2022	08/18/2022	08/18/2022	Sale	0	1,811,767	.70286	0	0	21,936	0	0		0	0	0	21,936	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/15/2022	08/02/2022	08/02/2022	Sale	0	719,478	.69388	0	0	(1,213)	0	0		0	0	0	(1,213)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/15/2022	08/02/2022	08/02/2022	Sale	0	447,243	.69388	0	0	(754)	0	0		0	0	0	(754)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/15/2022	08/02/2022	08/02/2022	Sale	0	272,235	.69388	0	0	(459)	0	0		0	0	0	(459)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/15/2022	08/02/2022	08/02/2022	Sale	0	233,344	.69388	0	0	(393)	0	0		0	0	0	(393)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/15/2022	08/02/2022	08/02/2022	Sale	0	175,008	.69388	0	0	(295)	0	0		0	0	0	(295)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/15/2022	08/02/2022	08/02/2022	Sale	0	97,227	.69388	0	0	(164)	0	0		0	0	0	(164)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	07/29/2022	07/29/2022	Sale	0	7,766,304	.69247	0	0	(59,778)	0	0		0	0	0	(59,778)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	07/29/2022	07/29/2022	Sale	0	4,827,702	.69247	0	0	(37,159)	0	0		0	0	0	(37,159)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	07/29/2022	07/29/2022	Sale	0	2,938,601	.69247	0	0	(22,619)	0	0		0	0	0	(22,619)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	07/29/2022	07/29/2022	Sale	0	2,518,801	.69247	0	0	(19,387)	0	0		0	0	0	(19,387)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	07/29/2022	07/29/2022	Sale	0	1,889,101	.69247	0	0	(14,541)	0	0		0	0	0	(14,541)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	07/29/2022	07/29/2022	Sale	0	1,049,501	.69247	0	0	(8,078)	0	0		0	0	0	(8,078)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/15/2022	08/02/2022	08/02/2022	Sale	0	254,235	.67624	0	0	(7,072)	0	0		0	0	0	(7,072)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/15/2022	08/02/2022	08/02/2022	Sale	0	158,038	.67624	0	0	(4,396)	0	0		0	0	0	(4,396)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/15/2022	08/02/2022	08/02/2022	Sale	0	96,197	.67624	0	0	(2,676)	0	0		0	0	0	(2,676)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/15/2022	08/02/2022	08/02/2022	Sale	0	82,455	.67624	0	0	(2,294)	0	0		0	0	0	(2,294)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/15/2022	08/02/2022	08/02/2022	Sale	0	61,841	.67624	0	0	(1,720)	0	0		0	0	0	(1,720)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/15/2022	08/02/2022	08/02/2022	Sale	0	34,356	.67624	0	0	(956)	0	0		0	0	0	(956)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2022	10/31/2022	10/31/2022	Sale	0	1,062,354	.69839	0	0	89,656	0	0		0	0	0	89,656	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2022	10/31/2022	10/31/2022	Sale	0	660,382	.69839	0	0	55,732	0	0		0	0	0	55,732	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2022	10/31/2022	10/31/2022	Sale	0	401,972	.69839	0	0	33,924	0	0		0	0	0	33,924	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2022	10/31/2022	10/31/2022	Sale	0	344,547	.69839	0	0	29,078	0	0		0	0	0	29,078	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2022	10/31/2022	10/31/2022	Sale	0	258,410	.69839	0	0	21,808	0	0		0	0	0	21,808	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2022	10/31/2022	10/31/2022	Sale	0	143,561	.69839	0	0	12,116	0	0		0	0	0	12,116	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/12/2022	10/31/2022	10/31/2022	Sale	0	346,351	.70936	0	0	34,134	0	0		0	0	0	34,134	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/12/2022	10/31/2022	10/31/2022	Sale	0	215,299	.70936	0	0	21,219	0	0		0	0	0	21,219	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/12/2022	10/31/2022	10/31/2022	Sale	0	131,052	.70936	0	0	12,916	0	0		0	0	0	12,916	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/12/2022	10/31/2022	10/31/2022	Sale	0	112,330	.70936	0	0	11,071	0	0		0	0	0	11,071	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/12/2022	10/31/2022	10/31/2022	Sale	0	84,248	.70936	0	0	8,303	0	0		0	0	0	8,303	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/12/2022	10/31/2022	10/31/2022	Sale	0	46,804	.70936	0	0	4,613	0	0		0	0	0	4,613	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/14/2022	10/31/2022	10/31/2022	Sale	0	431,710	.67144	0	0	20,568	0	0		0	0	0	20,568	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/14/2022	10/31/2022	10/31/2022	Sale	0	268,360	.67144	0	0	12,786	0	0		0	0	0	12,786	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/14/2022	10/31/2022	10/31/2022	Sale	0	163,350	.67144	0	0	7,783	0	0		0	0	0	7,783	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/14/2022	10/31/2022	10/31/2022	Sale	0	140,014	.67144	0	0	6,671	0	0		0	0	0	6,671	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/14/2022	10/31/2022	10/31/2022	Sale	0	105,011	.67144	0	0	5,003	0	0		0	0	0	5,003	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/14/2022	10/31/2022	10/31/2022	Sale	0	58,339	.67144	0	0	2,780	0	0		0	0	0	2,780	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/22/2022	11/25/2022	11/25/2022	Sale	0	4,082,360	.66524	0	0	(58,973)	0	0		0	0	0	(58,973)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/22/2022	11/25/2022	11/25/2022	Sale	0	2,537,683	.66524	0	0	(36,659)	0	0		0	0	0	(36,659)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/22/2022	11/25/2022	11/25/2022	Sale	0	1,544,677	.66524	0	0	(22,314)	0	0		0	0	0	(22,314)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/22/2022	11/25/2022	11/25/2022	Sale	0	1,324,009	.66524	0	0	(19,127)	0	0		0	0	0	(19,127)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/22/2022	11/25/2022	11/25/2022	Sale	0	993,006	.66524	0	0	(14,345)	0	0		0	0	0	(14,345)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/22/2022	11/25/2022	11/25/2022	Sale	0	551,670	.66524	0	0	(7,969)	0	0		0	0	0	(7,969)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/12/2022	10/31/2022	10/31/2022	Sale	0	7,150,762	.62748	0	0	(136,410)	0	0		0	0	0	(136,410)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/12/2022	10/31/2022	10/31/2022	Sale	0	4,445,068	.62748	0	0	(84,795)	0	0		0	0	0	(84,795)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/12/2022	10/31/2022	10/31/2022	Sale	0	2,705,694	.62748	0	0	(51,615)	0	0		0	0	0	(51,615)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/12/2022	10/31/2022	10/31/2022	Sale	0	2,319,166	.62748	0	0	(44,241)	0	0		0	0	0	(44,241)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/12/2022	10/31/2022	10/31/2022	Sale	0	1,739,375	.62748	0	0	(33,181)	0	0		0	0	0	(33,181)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/12/2022	10/31/2022	10/31/2022	Sale	0	966,319	.62748	0	0	(18,434)	0	0		0	0	0	(18,434)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/17/2022	10/31/2022	10/31/2022	Sale	0	424,463	.62924	0	0	(6,887)	0	0		0	0	0	(6,887)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/17/2022	10/31/2022	10/31/2022	Sale	0	263,856	.62924	0	0	(4,281)	0	0		0	0	0	(4,281)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/17/2022	10/31/2022	10/31/2022	Sale	0	160,608	.62924	0	0	(2,606)	0	0		0	0	0	(2,606)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/17/2022	10/31/2022	10/31/2022	Sale	0	137,664	.62924	0	0	(2,234)	0	0		0	0	0	(2,234)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/17/2022	10/31/2022	10/31/2022	Sale	0	103,248	.62924	0	0	(1,675)	0	0		0	0	0	(1,675)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	752200019 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/17/2022	10/31/2022	10/31/2022	Sale	0	57,360	.62924	0	0	(931)	0	0		0	0	0	(931)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/08/2021	07/09/2021	07/09/2021	Sale	0	586,893	.74276	0	0	(4,298)	0	0		0	0	0	(4,298)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	1,018,503	.73162	0	0	20,743	0	0		0	(6,345)	0	20,743	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/10/2021	02/14/2022	02/14/2022	Sale	0	22,798,905	.73653	0	0	747,551	0	0		0	(291,705)	0	747,551	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/10/2021	02/14/2022	02/14/2022	Sale	0	656,200	.73653	0	0	21,516	(52,320)	0		0	(8,396)	561	21,516	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/10/2021	02/14/2022	02/14/2022	Sale	0	1,203,594	.73653	0	0	39,465	0	0		0	(15,400)	1,030	39,465	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/10/2021	02/14/2022	02/14/2022	Sale	0	1,230,512	.73653	0	0	40,347	0	0		0	(15,744)	1,053	40,347	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/10/2021	02/14/2022	02/14/2022	Sale	0	2,256,739	.73653	0	0	73,996	0	0		0	(28,874)	1,930	73,996	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/29/2021	02/14/2022	02/14/2022	Sale	0	159,649	.72464	0	0	3,173	0	0		0	543	(333)	3,173	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/29/2021	02/14/2022	02/14/2022	Sale	0	292,827	.72464	0	0	5,819	0	0		0	996	(610)	5,819	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar ...	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/29/2021	02/14/2022	02/14/2022	Sale	0	319,334	.72464	0	0	6,346	0	0		0	1,086	(665)	6,346	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2021	02/14/2022	02/14/2022	Sale	0	585,653	.72464	0	0	11,638	0	0		0	0	(1,220)	11,638	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/06/2022	04/12/2022	04/12/2022	Sale	0	995,343	.7165	0	0	(44,245)	0	0		0	0	0	(44,245)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2022	05/13/2022	05/13/2022	Sale	0	22,282,095	.72207	0	0	954,149	0	0		0	0	0	954,149	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2022	05/13/2022	05/13/2022	Sale	0	802,068	.72207	0	0	34,346	0	0		0	0	0	34,346	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2022	05/13/2022	05/13/2022	Sale	0	1,471,144	.72207	0	0	62,996	0	0		0	0	0	62,996	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2022	05/13/2022	05/13/2022	Sale	0	1,527,153	.72207	0	0	65,395	0	0		0	0	0	65,395	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2022	05/13/2022	05/13/2022	Sale	0	2,800,775	.72207	0	0	119,933	0	0		0	0	0	119,933	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/08/2022	07/12/2022	07/12/2022	Sale	0	1,034,543	.74674	0	0	97,242	0	0		0	0	0	97,242	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/11/2022	08/15/2022	08/15/2022	Sale	0	21,572,488	.70002	0	0	(118,029)	0	0		0	0	0	(118,029)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/11/2022	08/15/2022	08/15/2022	Sale	0	776,536	.70002	0	0	(4,249)	0	0		0	0	0	(4,249)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/11/2022	08/15/2022	08/15/2022	Sale	0	1,424,313	.70002	0	0	(7,793)	0	0		0	0	0	(7,793)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/11/2022	08/15/2022	08/15/2022	Sale	0	2,718,428	.70002	0	0	(14,873)	0	0		0	0	0	(14,873)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/11/2022	08/15/2022	08/15/2022	Sale	0	1,482,253	.70002	0	0	(8,110)	0	0		0	0	0	(8,110)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/11/2022	10/12/2022	10/12/2022	Sale	0	929,842	.67273	0	0	63,139	0	0		0	0	0	63,139	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/03/2022	11/07/2022	11/07/2022	Sale	0	965,226	.69469	0	0	66,054	0	0		0	0	0	66,054	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/11/2022	11/14/2022	11/14/2022	Sale	0	788,691	.71315	0	0	46,449	0	0		0	0	0	46,449	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/11/2022	11/14/2022	11/14/2022	Sale	0	1,446,607	.71315	0	0	85,196	0	0		0	0	0	85,196	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/11/2022	11/14/2022	11/14/2022	Sale	0	21,909,840	.71315	0	0	1,290,350	0	0		0	0	0	1,290,350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/11/2022	11/14/2022	11/14/2022	Sale	0	2,767,929	.71315	0	0	163,013	0	0		0	0	0	163,013	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/11/2022	11/14/2022	11/14/2022	Sale	0	1,509,243	.71315	0	0	88,885	0	0		0	0	0	88,885	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/29/2022	11/14/2022	11/14/2022	Sale	0	423,993	.69205	0	0	12,805	0	0		0	0	0	12,805	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/29/2022	11/14/2022	11/14/2022	Sale	0	231,187	.69205	0	0	6,982	0	0		0	0	0	6,982	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	5,552,406	1.33244	0	0	49,963	0	0		0	89,545	0	49,963	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2022	02/16/2022	02/16/2022	Sale	0	639,651	1.36	0	0	988	0	0		0	0	0	988	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/07/2022	03/14/2022	03/14/2022	Sale	0	101,239	1.352149	0	0	3,545	0	0		0	0	0	3,545	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/07/2022	04/01/2022	04/01/2022	Sale	0	2,892,948	1.352017	0	0	93,435	0	0		0	0	0	93,435	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/08/2022	03/31/2022	03/31/2022	Sale	0	41,778	1.35165	0	0	1,082	0	0		0	0	0	1,082	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/14/2022	03/21/2022	03/21/2022	Sale	0	79,337	1.35275	0	0	1,894	0	0		0	0	0	1,894	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/14/2022	04/01/2022	04/01/2022	Sale	0	7,823,080	1.35268	0	0	252,543	0	0		0	0	0	252,543	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/21/2022	04/04/2022	04/04/2022	Sale	0	13,109,776	1.31987	0	0	(40,501)	0	0		0	0	0	(40,501)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/24/2022	04/04/2022	04/04/2022	Sale	0	99,053,816	1.318435	0	0	(306,013)	0	0		0	0	0	(306,013)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2022	04/04/2022	04/04/2022	Sale	0	8,715,687	1.308417	0	0	(26,926)	0	0		0	0	0	(26,926)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/13/2021	01/18/2022	01/18/2022	Sale	0	1,559,404	1.36414	0	0	6,733	0	0		0	(11,118)	0	6,733	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	15,710	1.17671	0	0	175	0	0		0	0	0	175	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	28,053	1.17671	0	0	313	0	0		0	0	0	313	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	13,659	1.17671	0	0	152	0	0		0	0	0	152	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	2,918	1.176711	0	0	33	0	0		0	0	0	33	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	1,418	1.176705	0	0	16	0	0		0	0	0	16	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	16,047	1.17671	0	0	179	0	0		0	0	0	179	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	5,447	1.17671	0	0	61	0	0		0	0	0	61	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	2,655	1.176709	0	0	30	0	0		0	0	0	30	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	22,443	1.17671	0	0	250	0	0		0	0	0	250	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	10,934	1.17671	0	0	122	0	0		0	0	0	122	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	24,028	1.17671	0	0	268	0	0		0	0	0	268	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	2,733	1.17671	0	0	30	0	0		0	0	0	30	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	5,611	1.176688	0	0	62	0	0		0	0	0	62	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/01/2022	04/01/2022	04/01/2022	Sale	0	578,953	1.34954	0	0	17,831	0	0		0	0	0	17,831	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/08/2022	03/31/2022	03/31/2022	Sale	0	77,284	1.35165	0	0	2,001	0	0		0	0	0	2,001	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/24/2022	04/04/2022	04/04/2022	Sale	0	152,759,970	1.318435	0	0	(79,871)	0	0		0	0	0	(79,871)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	3,096,099	1.37898	0	0	68,546	0	0		0	(55,198)	0	68,546	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	4,953,758	1.37898	0	0	109,674	0	0		0	(88,317)	0	109,674	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	24,009,893	1.37898	0	0	531,568	0	0		0	(428,054)	0	531,568	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	15,145,160	1.37898	0	0	335,307	0	0		0	(270,012)	0	335,307	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	37,154,617	1.37898	0	0	822,587	0	0		0	(662,402)	0	822,587	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	28,293,474	1.37898	0	0	626,405	0	0		0	(504,423)	0	626,405	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	9,016,602	1.37898	0	0	199,624	0	0		0	(160,750)	0	199,624	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	4,974,677	1.37898	0	0	110,137	0	0		0	(88,690)	0	110,137	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	16,269,067	1.37898	0	0	360,190	0	0		0	(290,049)	0	360,190	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	8,521,892	1.37898	0	0	188,671	0	0		0	(151,930)	0	188,671	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	14,655,907	1.37898	0	0	324,475	0	0		0	(261,289)	0	324,475	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2022	04/25/2022	04/25/2022	Sale	0	32,040,919	1.34512	0	0	1,757,210	0	0		0	0	0	1,757,210	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2022	04/25/2022	04/25/2022	Sale	0	24,399,361	1.34512	0	0	1,338,127	0	0		0	0	0	1,338,127	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2022	04/25/2022	04/25/2022	Sale	0	7,775,621	1.34512	0	0	426,436	0	0		0	0	0	426,436	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2022	04/25/2022	04/25/2022	Sale	0	4,289,998	1.34512	0	0	235,275	0	0		0	0	0	235,275	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2022	04/25/2022	04/25/2022	Sale	0	14,163,130	1.34512	0	0	776,744	0	0		0	0	0	776,744	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2022	04/25/2022	04/25/2022	Sale	0	15,722,393	1.34512	0	0	862,258	0	0		0	0	0	862,258	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2022	04/25/2022	04/25/2022	Sale	0	8,235,539	1.34512	0	0	451,659	0	0		0	0	0	451,659	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2022	04/25/2022	04/25/2022	Sale	0	2,992,063	1.34512	0	0	164,093	0	0		0	0	0	164,093	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2022	04/25/2022	04/25/2022	Sale	0	4,787,301	1.34512	0	0	262,548	0	0		0	0	0	262,548	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	2,900,708	1.30405	0	0	221,437	0	0		0	0	0	221,437	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	4,641,133	1.30405	0	0	354,300	0	0		0	0	0	354,300	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	30,402,026	1.30405	0	0	2,320,863	0	0		0	0	0	2,320,863	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	23,151,334	1.30405	0	0	1,767,352	0	0		0	0	0	1,767,352	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	7,377,898	1.30405	0	0	563,222	0	0		0	0	0	563,222	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	4,070,564	1.30405	0	0	310,743	0	0		0	0	0	310,743	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	15,242,348	1.30405	0	0	1,163,587	0	0		0	0	0	1,163,587	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	7,984,087	1.30405	0	0	609,498	0	0		0	0	0	609,498	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	13,696,019	1.30405	0	0	1,045,542	0	0		0	0	0	1,045,542	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	2,664,589	1.1979	0	0	115,223	0	0		0	0	0	115,223	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	4,263,343	1.1979	0	0	184,357	0	0		0	0	0	184,357	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	26,875,459	1.1979	0	0	1,162,158	0	0		0	0	0	1,162,158	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	20,465,831	1.1979	0	0	884,990	0	0		0	0	0	884,990	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	6,522,078	1.1979	0	0	282,030	0	0		0	0	0	282,030	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	3,598,388	1.1979	0	0	155,603	0	0		0	0	0	155,603	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	14,001,617	1.1979	0	0	605,463	0	0		0	0	0	605,463	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	7,334,180	1.1979	0	0	317,147	0	0		0	0	0	317,147	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	12,549,309	1.1979	0	0	542,662	0	0		0	0	0	542,662	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	10,096,773	1.37898	0	0	223,538	0	0		0	(180,008)	0	223,538	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/13/2021	01/18/2022	01/18/2022	Sale	0	3,118,809	1.36414	0	0	13,466	0	0		0	(22,236)	0	13,466	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/28/2021	02/01/2022	02/01/2022	Sale	0	9,967,549	1.38014	0	0	211,897	0	0		0	(186,163)	0	211,897	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/28/2021	02/01/2022	02/01/2022	Sale	0	8,472,416	1.38014	0	0	180,113	0	0		0	(158,238)	0	180,113	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/28/2021	02/01/2022	02/01/2022	Sale	0	3,987,020	1.38014	0	0	84,759	0	0		0	(74,465)	0	84,759	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/28/2021	02/01/2022	02/01/2022	Sale	0	3,987,020	1.38014	0	0	84,759	0	0		0	(74,465)	0	84,759	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/28/2022	05/03/2022	05/03/2022	Sale	0	9,633,035	1.34064	0	0	643,381	0	0		0	0	0	643,381	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/28/2022	05/03/2022	05/03/2022	Sale	0	8,188,079	1.34064	0	0	546,874	0	0		0	0	0	546,874	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/28/2022	05/03/2022	05/03/2022	Sale	0	3,853,214	1.34064	0	0	257,352	0	0		0	0	0	257,352	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/28/2022	05/03/2022	05/03/2022	Sale	0	3,853,214	1.34064	0	0	257,352	0	0		0	0	0	257,352	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/28/2022	08/01/2022	08/01/2022	Sale	0	8,939,284	1.24409	0	0	114,176	0	0		0	0	0	114,176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/28/2022	08/01/2022	08/01/2022	Sale	0	7,598,392	1.24409	0	0	97,050	0	0		0	0	0	97,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/28/2022	08/01/2022	08/01/2022	Sale	0	3,575,714	1.24409	0	0	45,670	0	0		0	0	0	45,670	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/28/2022	08/01/2022	08/01/2022	Sale	0	3,575,714	1.24409	0	0	45,670	0	0		0	0	0	45,670	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/29/2022	11/02/2022	11/02/2022	Sale	0	8,695,053	1.2101	0	0	458,429	0	0		0	0	0	458,429	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/29/2022	11/02/2022	11/02/2022	Sale	0	7,390,795	1.2101	0	0	389,664	0	0		0	0	0	389,664	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/29/2022	11/02/2022	11/02/2022	Sale	0	3,478,021	1.2101	0	0	183,371	0	0		0	0	0	183,371	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/29/2022	11/02/2022	11/02/2022	Sale	0	3,478,021	1.2101	0	0	183,371	0	0		0	0	0	183,371	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/13/2021	01/18/2022	01/18/2022	Sale	0	4,678,213	1.36414	0	0	20,199	0	0		0	(33,355)	0	20,199	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/13/2021	01/18/2022	01/18/2022	Sale	0	4,678,213	1.36414	0	0	20,199	0	0		0	(33,355)	0	20,199	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/13/2021	01/18/2022	01/18/2022	Sale	0	4,678,213	1.36414	0	0	20,199	0	0		0	(33,355)	0	20,199	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000450 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	50,297,302	1.2236	0	0	(195,254)	0	0		0	0	0	(195,254)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000450 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/16/2022	06/21/2022	06/21/2022	Sale	0	8,875,994	1.2236	0	0	(34,457)	0	0		0	0	0	(34,457)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000455 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	14,847,854	1.17671	0	0	165,423	0	0		0	0	0	165,423	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000455 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	722,328	1.17671	0	0	8,048	0	0		0	0	0	8,048	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000455 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	2,327,501	1.17671	0	0	25,931	0	0		0	0	0	25,931	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000455 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2022	08/31/2022	08/31/2022	Sale	0	25,361,739	1.17671	0	0	282,561	0	0		0	0	0	282,561	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/29/2021	01/31/2022	01/31/2022	Sale	0	311,271	1.37615	0	0	7,804	0	0		0	(4,925)	0	7,804	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/29/2021	01/31/2022	01/31/2022	Sale	0	376,804	1.37615	0	0	9,446	0	0		0	(5,961)	0	9,446	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	08/01/2022	08/01/2022	Sale	0	315,049	1.39285	0	0	37,242	0	0		0	(9,177)	0	37,242	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	08/01/2022	08/01/2022	Sale	0	381,376	1.39285	0	0	45,083	0	0		0	(11,108)	0	45,083	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	38,826,050	1.36165	0	0	(201,024)	0	0		0	(205,841)	0	(201,024)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	9,353,153	1.36165	0	0	(48,426)	0	0		0	(49,587)	0	(48,426)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	124,466	1.36165	0	0	(644)	0	0		0	(660)	0	(644)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	1,248,198	1.36165	0	0	(6,463)	0	0		0	(6,617)	0	(6,463)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	1,872,264	1.36165	0	0	(9,694)	0	0		0	(9,926)	0	(9,694)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	741	1.361643	0	0	(4)	0	0		0	(4)	0	(4)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	483	1.361648	0	0	(3)	0	0		0	(3)	0	(3)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	2,179,503	1.36165	0	0	(11,284)	0	0		0	(11,555)	0	(11,284)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	1,412,141	1.36165	0	0	(7,311)	0	0		0	(7,487)	0	(7,311)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	373,397	1.36165	0	0	(1,933)	0	0		0	(1,980)	0	(1,933)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	4,538,317	1.36165	0	0	(23,497)	0	0		0	(24,060)	0	(23,497)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/24/2022	01/24/2022	Sale	0	14,478,369	1.378	0	0	332,015	0	0		0	(247,982)	0	332,015	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/24/2022	01/24/2022	Sale	0	1,220,671	1.378	0	0	27,992	0	0		0	(20,907)	0	27,992	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/24/2022	01/24/2022	Sale	0	6,443,359	1.378	0	0	147,758	0	0		0	(110,360)	0	147,758	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/24/2022	01/24/2022	Sale	0	3,635,825	1.378	0	0	83,376	0	0		0	(62,274)	0	83,376	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/24/2022	01/24/2022	Sale	0	1,216,679	1.378	0	0	27,901	0	0		0	(20,839)	0	27,901	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/21/2021	01/24/2022	01/24/2022	Sale	0	1,338,854	1.378	0	0	30,702	0	0		0	(22,932)	0	30,702	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2021	01/31/2022	01/31/2022	Sale	0	9,988,956	1.3786	0	0	267,730	0	0		0	(175,504)	0	267,730	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2021	01/31/2022	01/31/2022	Sale	0	1,704,274	1.3786	0	0	45,679	0	0		0	(29,944)	0	45,679	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2021	01/31/2022	01/31/2022	Sale	0	2,840,456	1.3786	0	0	76,131	0	0		0	(49,906)	0	76,131	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2021	01/31/2022	01/31/2022	Sale	0	1,480,819	1.3786	0	0	39,690	0	0		0	(26,018)	0	39,690	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2021	02/15/2022	02/15/2022	Sale	0	573,167	1.3479	0	0	(1,807)	0	0		0	2,678	0	(1,807)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2021	02/15/2022	02/15/2022	Sale	0	3,714,972	1.3479	0	0	(11,714)	0	0		0	17,358	0	(11,714)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2021	02/15/2022	02/15/2022	Sale	0	4,627,794	1.3479	0	0	(14,592)	0	0		0	21,623	0	(14,592)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2021	02/15/2022	02/15/2022	Sale	0	10,158,090	1.3479	0	0	(32,029)	0	0		0	47,462	0	(32,029)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2021	02/15/2022	02/15/2022	Sale	0	16,946,432	1.3479	0	0	(53,433)	0	0		0	79,179	0	(53,433)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/18/2021	02/22/2022	02/22/2022	Sale	0	11,930,877	1.34753	0	0	(106,424)	0	0		0	58,487	0	(106,424)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2021	02/28/2022	02/28/2022	Sale	0	6,697,383	1.33356	0	0	(41,132)	0	0		0	103,050	0	(41,132)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2021	02/28/2022	02/28/2022	Sale	0	9,785,813	1.33356	0	0	(60,099)	0	0		0	150,570	0	(60,099)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2021	02/28/2022	02/28/2022	Sale	0	3,434,501	1.33356	0	0	(21,093)	0	0		0	52,845	0	(21,093)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	11/24/2021	02/28/2022	02/28/2022	Sale	0	27,913,145	1.33356	0	0	(171,427)	0	0		0	429,487	0	(171,427)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	11/24/2021	02/28/2022	02/28/2022	Sale	0	4,610,648	1.33356	0	0	(28,316)	0	0		0	70,942	0	(28,316)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/13/2021	03/15/2022	03/15/2022	Sale	0	1,016,610	1.32343	0	0	12,851	0	0		0	23,458	0	12,851	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/13/2021	03/15/2022	03/15/2022	Sale	0	419,874	1.32343	0	0	5,308	0	0		0	9,689	0	5,308	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/13/2021	03/15/2022	03/15/2022	Sale	0	254,527	1.32343	0	0	3,218	0	0		0	5,873	0	3,218	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/13/2021	03/15/2022	03/15/2022	Sale	0	541,121	1.32343	0	0	6,841	0	0		0	12,486	0	6,841	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	748,078	1.33244	0	0	6,732	0	0		0	12,064	0	6,732	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	7,015,513	1.33244	0	0	63,129	0	0		0	113,140	0	63,129	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	5,172,687	1.33244	0	0	46,547	0	0		0	83,421	0	46,547	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	848,430	1.33244	0	0	7,635	0	0		0	13,683	0	7,635	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	5,564,972	1.33244	0	0	50,077	0	0		0	89,747	0	50,077	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	3,649,162	1.33244	0	0	32,837	0	0		0	58,851	0	32,837	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	5,792,117	1.33244	0	0	52,121	0	0		0	93,411	0	52,121	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	10,635,990	1.33244	0	0	95,708	0	0		0	171,529	0	95,708	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/29/2021	01/12/2022	01/12/2022	Sale	0	3,613,509	1.3485	0	0	(54,129)	0	0		0	15,891	0	(54,129)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/29/2021	01/12/2022	01/12/2022	Sale	0	240,742	1.3485	0	0	(3,606)	0	0		0	1,059	0	(3,606)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/29/2021	01/12/2022	01/12/2022	Sale	0	1,906,865	1.3485	0	0	(28,564)	0	0		0	8,386	0	(28,564)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	44,739,169	1.35718	0	0	1,761,309	0	0		0	0	0	1,761,309	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	10,595,779	1.35718	0	0	417,139	0	0		0	0	0	417,139	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	165,129	1.35718	0	0	6,501	0	0		0	0	0	6,501	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	1,651,520	1.35718	0	0	65,018	0	0		0	0	0	65,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	1,484,977	1.35718	0	0	58,461	0	0		0	0	0	58,461	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	48	1.357243	0	0	2	0	0		0	0	0	2	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	32	1.357143	0	0	1	0	0		0	0	0	1	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	2,107,778	1.35718	0	0	82,980	0	0		0	0	0	82,980	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	1,119,836	1.35718	0	0	44,086	0	0		0	0	0	44,086	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	495,386	1.35718	0	0	19,503	0	0		0	0	0	19,503	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	4,624,182	1.35718	0	0	182,047	0	0		0	0	0	182,047	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/21/2022	04/25/2022	04/25/2022	Sale	0	13,940,218	1.3559	0	0	869,272	0	0		0	0	0	869,272	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/21/2022	04/25/2022	04/25/2022	Sale	0	1,201,094	1.3559	0	0	74,897	0	0		0	0	0	74,897	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/21/2022	04/25/2022	04/25/2022	Sale	0	6,340,022	1.3559	0	0	395,345	0	0		0	0	0	395,345	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/21/2022	04/25/2022	04/25/2022	Sale	0	1,343,729	1.3559	0	0	83,791	0	0		0	0	0	83,791	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/21/2022	04/25/2022	04/25/2022	Sale	0	1,221,109	1.3559	0	0	76,145	0	0		0	0	0	76,145	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/21/2022	04/25/2022	04/25/2022	Sale	0	3,649,065	1.3559	0	0	227,545	0	0		0	0	0	227,545	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/27/2022	05/03/2022	05/03/2022	Sale	0	1,436,529	1.3372	0	0	92,496	0	0		0	0	0	92,496	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/27/2022	05/03/2022	05/03/2022	Sale	0	1,653,299	1.3372	0	0	106,453	0	0		0	0	0	106,453	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/27/2022	05/03/2022	05/03/2022	Sale	0	2,755,499	1.3372	0	0	177,422	0	0		0	0	0	177,422	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/27/2022	05/03/2022	05/03/2022	Sale	0	9,690,190	1.3372	0	0	623,935	0	0		0	0	0	623,935	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/11/2022	05/16/2022	05/16/2022	Sale	0	577,607	1.35911	0	0	56,889	0	0		0	0	0	56,889	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/11/2022	05/16/2022	05/16/2022	Sale	0	3,743,751	1.35911	0	0	368,725	0	0		0	0	0	368,725	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/11/2022	05/16/2022	05/16/2022	Sale	0	4,663,644	1.35911	0	0	459,327	0	0		0	0	0	459,327	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/11/2022	05/16/2022	05/16/2022	Sale	0	10,237,800	1.35911	0	0	1,008,330	0	0		0	0	0	1,008,330	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/11/2022	05/16/2022	05/16/2022	Sale	0	17,079,409	1.35911	0	0	1,682,167	0	0		0	0	0	1,682,167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/17/2022	04/12/2022	04/12/2022	Sale	0	11,946,756	1.36275	0	0	517,232	0	0		0	0	0	517,232	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	6,443,493	1.33605	0	0	365,327	0	0		0	0	0	365,327	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	9,414,845	1.33605	0	0	533,793	0	0		0	0	0	533,793	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	3,372,302	1.33605	0	0	191,199	0	0		0	0	0	191,199	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	27,407,641	1.33605	0	0	1,553,931	0	0		0	0	0	1,553,931	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	4,527,150	1.33605	0	0	256,676	0	0		0	0	0	256,676	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/11/2022	06/15/2022	06/15/2022	Sale	0	993,011	1.30771	0	0	76,702	0	0		0	0	0	76,702	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/11/2022	06/15/2022	06/15/2022	Sale	0	410,127	1.30771	0	0	31,679	0	0		0	0	0	31,679	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/11/2022	06/15/2022	06/15/2022	Sale	0	248,618	1.30771	0	0	19,204	0	0		0	0	0	19,204	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/11/2022	06/15/2022	06/15/2022	Sale	0	528,560	1.30771	0	0	40,827	0	0		0	0	0	40,827	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	04/12/2022	04/12/2022	Sale	0	10,515,196	1.31162	0	0	63,093	0	0		0	0	0	63,093	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	04/12/2022	04/12/2022	Sale	0	5,489,347	1.31162	0	0	32,937	0	0		0	0	0	32,937	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	708,944	1.3111	0	0	44,745	0	0		0	0	0	44,745	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	6,648,515	1.3111	0	0	419,621	0	0		0	0	0	419,621	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	4,902,091	1.3111	0	0	309,395	0	0		0	0	0	309,395	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	804,047	1.3111	0	0	50,747	0	0		0	0	0	50,747	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	5,273,854	1.3111	0	0	332,859	0	0		0	0	0	332,859	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	3,458,265	1.3111	0	0	218,268	0	0		0	0	0	218,268	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	5,699,352	1.3111	0	0	359,714	0	0		0	0	0	359,714	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	31,733,400	1.30346	0	0	2,644,166	0	0		0	0	0	2,644,166	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	9,917,868	1.30346	0	0	826,400	0	0		0	0	0	826,400	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	163,880	1.30346	0	0	13,655	0	0		0	0	0	13,655	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	8,050,357	1.30346	0	0	670,791	0	0		0	0	0	670,791	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	491,640	1.30346	0	0	40,966	0	0		0	0	0	40,966	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	163,895	1.30346	0	0	13,656	0	0		0	0	0	13,656	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	3,290,010	1.30346	0	0	274,138	0	0		0	0	0	274,138	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	13,151,203	1.30625	0	0	1,024,410	0	0		0	0	0	1,024,410	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	1,158,539	1.30625	0	0	90,244	0	0		0	0	0	90,244	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	6,115,394	1.30625	0	0	476,357	0	0		0	0	0	476,357	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	1,320,416	1.30625	0	0	102,853	0	0		0	0	0	102,853	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	1,199,923	1.30625	0	0	93,468	0	0		0	0	0	93,468	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	3,585,753	1.30625	0	0	279,311	0	0		0	0	0	279,311	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/28/2022	08/01/2022	08/01/2022	Sale	0	1,334,773	1.24279	0	0	15,670	0	0		0	0	0	15,670	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/28/2022	08/01/2022	08/01/2022	Sale	0	1,536,189	1.24279	0	0	18,034	0	0		0	0	0	18,034	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/28/2022	08/01/2022	08/01/2022	Sale	0	2,560,315	1.24279	0	0	30,057	0	0		0	0	0	30,057	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/28/2022	08/01/2022	08/01/2022	Sale	0	9,003,792	1.24279	0	0	105,702	0	0		0	0	0	105,702	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/12/2022	08/15/2022	08/15/2022	Sale	0	518,755	1.219205	0	0	4,768	0	0		0	0	0	4,768	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/12/2022	08/15/2022	08/15/2022	Sale	0	3,362,299	1.219205	0	0	30,901	0	0		0	0	0	30,901	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/12/2022	08/15/2022	08/15/2022	Sale	0	4,188,463	1.219205	0	0	38,494	0	0		0	0	0	38,494	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/12/2022	08/15/2022	08/15/2022	Sale	0	9,193,769	1.219205	0	0	84,495	0	0		0	0	0	84,495	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/12/2022	08/15/2022	08/15/2022	Sale	0	15,337,684	1.219205	0	0	140,960	0	0		0	0	0	140,960	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/26/2022	08/31/2022	08/31/2022	Sale	0	5,820,665	1.2582	0	0	437,637	0	0		0	0	0	437,637	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/26/2022	08/31/2022	08/31/2022	Sale	0	8,504,806	1.2582	0	0	639,449	0	0		0	0	0	639,449	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/26/2022	08/31/2022	08/31/2022	Sale	0	3,112,025	1.2582	0	0	233,983	0	0		0	0	0	233,983	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/26/2022	08/31/2022	08/31/2022	Sale	0	25,292,299	1.2582	0	0	1,901,646	0	0		0	0	0	1,901,646	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/26/2022	08/31/2022	08/31/2022	Sale	0	4,177,741	1.2582	0	0	314,111	0	0		0	0	0	314,111	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	914,647	1.21919	0	0	52,582	0	0		0	0	0	52,582	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	377,762	1.21919	0	0	21,717	0	0		0	0	0	21,717	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	228,998	1.21919	0	0	13,165	0	0		0	0	0	13,165	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	486,848	1.21919	0	0	27,988	0	0		0	0	0	27,988	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/16/2022	07/20/2022	07/20/2022	Sale	0	637,425	1.2381	0	0	19,796	0	0		0	0	0	19,796	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/16/2022	07/20/2022	07/20/2022	Sale	0	5,977,803	1.2381	0	0	185,645	0	0		0	0	0	185,645	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/16/2022	07/20/2022	07/20/2022	Sale	0	4,407,561	1.2381	0	0	136,880	0	0		0	0	0	136,880	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/16/2022	07/20/2022	07/20/2022	Sale	0	722,933	1.2381	0	0	22,451	0	0		0	0	0	22,451	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/16/2022	07/20/2022	07/20/2022	Sale	0	4,741,821	1.2381	0	0	147,260	0	0		0	0	0	147,260	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/16/2022	07/20/2022	07/20/2022	Sale	0	3,109,391	1.2381	0	0	96,564	0	0		0	0	0	96,564	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/16/2022	07/20/2022	07/20/2022	Sale	0	5,260,687	1.2381	0	0	163,374	0	0		0	0	0	163,374	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/29/2022	07/29/2022	07/29/2022	Sale	0	17,714,649	1.215	0	0	(27,702)	0	0		0	0	0	(27,702)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	21,786,455	1.19256	0	0	1,261,633	0	0		0	0	0	1,261,633	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	10,092,955	1.19256	0	0	584,473	0	0		0	0	0	584,473	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	153,824	1.19256	0	0	8,908	0	0		0	0	0	8,908	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	4,614,255	1.19256	0	0	267,207	0	0		0	0	0	267,207	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	221,859	1.19256	0	0	12,848	0	0		0	0	0	12,848	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	461,472	1.19256	0	0	26,723	0	0		0	0	0	26,723	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	3,376,759	1.19256	0	0	195,545	0	0		0	0	0	195,545	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/18/2022	08/22/2022	08/22/2022	Sale	0	621,723	1.20014	0	0	10,926	0	0		0	0	0	10,926	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/18/2022	08/22/2022	08/22/2022	Sale	0	5,830,552	1.20014	0	0	102,460	0	0		0	0	0	102,460	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/18/2022	08/22/2022	08/22/2022	Sale	0	4,298,989	1.20014	0	0	75,546	0	0		0	0	0	75,546	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/18/2022	08/22/2022	08/22/2022	Sale	0	705,125	1.20014	0	0	12,391	0	0		0	0	0	12,391	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/18/2022	08/22/2022	08/22/2022	Sale	0	4,625,015	1.20014	0	0	81,275	0	0		0	0	0	81,275	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/18/2022	08/22/2022	08/22/2022	Sale	0	3,032,797	1.20014	0	0	53,295	0	0		0	0	0	53,295	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/18/2022	08/22/2022	08/22/2022	Sale	0	5,162,122	1.20014	0	0	90,714	0	0		0	0	0	90,714	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/21/2022	10/24/2022	10/24/2022	Sale	0	11,801,032	1.19905	0	0	665,810	0	0		0	0	0	665,810	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/21/2022	10/24/2022	10/24/2022	Sale	0	1,063,461	1.19905	0	0	60,000	0	0		0	0	0	60,000	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/21/2022	10/24/2022	10/24/2022	Sale	0	5,613,522	1.19905	0	0	316,713	0	0		0	0	0	316,713	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/21/2022	10/24/2022	10/24/2022	Sale	0	1,236,294	1.19905	0	0	69,751	0	0		0	0	0	69,751	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/21/2022	10/24/2022	10/24/2022	Sale	0	1,123,478	1.19905	0	0	63,386	0	0		0	0	0	63,386	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/21/2022	10/24/2022	10/24/2022	Sale	0	3,357,311	1.19905	0	0	189,418	0	0		0	0	0	189,418	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/28/2022	10/31/2022	10/31/2022	Sale	0	1,309,455	1.21663	0	0	70,261	0	0		0	0	0	70,261	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/28/2022	10/31/2022	10/31/2022	Sale	0	1,507,051	1.21663	0	0	80,863	0	0		0	0	0	80,863	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/28/2022	10/31/2022	10/31/2022	Sale	0	2,511,751	1.21663	0	0	134,772	0	0		0	0	0	134,772	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	07/28/2022	10/31/2022	10/31/2022	Sale	0	8,833,008	1.21663	0	0	473,948	0	0		0	0	0	473,948	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/01/2022	10/13/2022	10/13/2022	Sale	0	1,983,247	1.22694	0	0	167,202	0	0		0	0	0	167,202	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/01/2022	10/13/2022	10/13/2022	Sale	0	880,143	1.22694	0	0	74,202	0	0		0	0	0	74,202	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/11/2022	11/15/2022	11/15/2022	Sale	0	521,873	1.22437	0	0	14,778	0	0		0	0	0	14,778	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/11/2022	11/15/2022	11/15/2022	Sale	0	3,382,509	1.22437	0	0	95,781	0	0		0	0	0	95,781	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/11/2022	11/15/2022	11/15/2022	Sale	0	4,213,640	1.22437	0	0	119,316	0	0		0	0	0	119,316	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/11/2022	11/15/2022	11/15/2022	Sale	0	9,249,083	1.22437	0	0	261,903	0	0		0	0	0	261,903	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/11/2022	11/15/2022	11/15/2022	Sale	0	15,429,963	1.22437	0	0	436,924	0	0		0	0	0	436,924	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/18/2022	09/20/2022	09/20/2022	Sale	0	627,079	1.20445	0	0	32,852	0	0		0	0	0	32,852	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/18/2022	09/20/2022	09/20/2022	Sale	0	5,880,773	1.20445	0	0	308,088	0	0		0	0	0	308,088	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/18/2022	09/20/2022	09/20/2022	Sale	0	4,336,018	1.20445	0	0	227,160	0	0		0	0	0	227,160	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/18/2022	09/20/2022	09/20/2022	Sale	0	711,199	1.20445	0	0	37,259	0	0		0	0	0	37,259	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/18/2022	09/20/2022	09/20/2022	Sale	0	4,664,852	1.20445	0	0	244,387	0	0		0	0	0	244,387	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/18/2022	09/20/2022	09/20/2022	Sale	0	3,058,920	1.20445	0	0	160,254	0	0		0	0	0	160,254	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/18/2022	09/20/2022	09/20/2022	Sale	0	5,235,744	1.20445	0	0	274,296	0	0		0	0	0	274,296	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/29/2022	11/30/2022	11/30/2022	Sale	0	2,847,350	1.1739	0	0	(41,234)	0	0		0	0	0	(41,234)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/29/2022	11/30/2022	11/30/2022	Sale	0	23,141,206	1.1739	0	0	(335,123)	0	0		0	0	0	(335,123)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/29/2022	11/30/2022	11/30/2022	Sale	0	3,822,427	1.1739	0	0	(55,355)	0	0		0	0	0	(55,355)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/29/2022	11/30/2022	11/30/2022	Sale	0	5,206,773	1.1739	0	0	(75,403)	0	0		0	0	0	(75,403)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	08/29/2022	11/30/2022	11/30/2022	Sale	0	7,607,824	1.1739	0	0	(110,174)	0	0		0	0	0	(110,174)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	858,162	1.15492	0	0	(49,695)	0	0		0	0	0	(49,695)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	354,433	1.15492	0	0	(20,525)	0	0		0	0	0	(20,525)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	214,856	1.15492	0	0	(12,442)	0	0		0	0	0	(12,442)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	456,783	1.15492	0	0	(26,452)	0	0		0	0	0	(26,452)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/16/2022	10/31/2022	10/31/2022	Sale	0	567,982	1.14355	0	0	(3,874)	0	0		0	0	0	(3,874)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/16/2022	10/31/2022	10/31/2022	Sale	0	5,326,564	1.14355	0	0	(36,332)	0	0		0	0	0	(36,332)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/16/2022	10/31/2022	10/31/2022	Sale	0	3,927,389	1.14355	0	0	(26,788)	0	0		0	0	0	(26,788)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/16/2022	10/31/2022	10/31/2022	Sale	0	644,175	1.14355	0	0	(4,394)	0	0		0	0	0	(4,394)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/16/2022	10/31/2022	10/31/2022	Sale	0	4,225,233	1.14355	0	0	(28,820)	0	0		0	0	0	(28,820)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/16/2022	10/31/2022	10/31/2022	Sale	0	2,770,645	1.14355	0	0	(18,899)	0	0		0	0	0	(18,899)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/16/2022	12/20/2022	12/20/2022	Sale	0	4,976,619	1.14484	0	0	(300,204)	0	0		0	0	0	(300,204)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	3,022	1.072999	0	0	(86)	0	0		0	0	0	(86)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	330	1.072995	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	1,222	1.072996	0	0	(35)	0	0		0	0	0	(35)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	2,028	1.073001	0	0	(58)	0	0		0	0	0	(58)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	892	1.072996	0	0	(25)	0	0		0	0	0	(25)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	1,216	1.072999	0	0	(35)	0	0		0	0	0	(35)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	4,326	1.073	0	0	(123)	0	0		0	0	0	(123)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	3,095	1.073001	0	0	(88)	0	0		0	0	0	(88)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	5,273	1.073001	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	09/27/2022	09/29/2022	09/29/2022	Sale	0	7,572	1.072999	0	0	(215)	0	0		0	0	0	(215)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	10/28/2022	12/20/2022	12/20/2022	Sale	0	493,408	1.15702	0	0	(24,256)	0	0		0	0	0	(24,256)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	10/28/2022	12/20/2022	12/20/2022	Sale	0	4,627,205	1.15702	0	0	(227,477)	0	0		0	0	0	(227,477)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	10/28/2022	12/20/2022	12/20/2022	Sale	0	3,411,736	1.15702	0	0	(167,724)	0	0		0	0	0	(167,724)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	10/28/2022	12/20/2022	12/20/2022	Sale	0	559,597	1.15702	0	0	(27,510)	0	0		0	0	0	(27,510)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	10/28/2022	12/20/2022	12/20/2022	Sale	0	3,670,475	1.15702	0	0	(180,443)	0	0		0	0	0	(180,443)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	10/28/2022	12/20/2022	12/20/2022	Sale	0	2,406,869	1.15702	0	0	(118,324)	0	0		0	0	0	(118,324)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/30/2022	12/30/2022	12/30/2022	Sale	0	2,505,962	1.207	0	0	8,512	0	0		0	0	0	8,512	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/30/2022	12/30/2022	12/30/2022	Sale	0	310,372	1.207	0	0	1,054	0	0		0	0	0	1,054	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/30/2022	12/30/2022	12/30/2022	Sale	0	2,011,667	1.207	0	0	6,833	0	0		0	0	0	6,833	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	11/24/2021	02/28/2022	02/28/2022	Sale	0	12,658,309	1.33356	0	0	(83,056)	0	0		194,768	5,316	(83,056)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/09/2021	03/31/2022	03/31/2022	Sale	0	7,491,895	1.31945	0	0	15,899	0	0		195,327	0	15,899	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/13/2021	03/31/2022	03/31/2022	Sale	0	4,779,158	1.32532	0	0	31,264	0	0		102,893	0	31,264	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/13/2021	03/31/2022	03/31/2022	Sale	0	13,484,052	1.32532	0	0	88,210	0	0		290,304	0	88,210	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/29/2021	03/31/2022	03/31/2022	Sale	0	31,432,532	1.34799	0	0	730,788	0	0		136,996	0	730,788	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/29/2021	03/31/2022	03/31/2022	Sale	0	6,938,504	1.34799	0	0	161,316	0	0		30,241	0	161,316	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/29/2021	03/31/2022	03/31/2022	Sale	0	7,177,183	1.34808	0	0	167,333	0	0		30,710	0	167,333	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	12/29/2021	03/31/2022	03/31/2022	Sale	0	9,577,112	1.34808	0	0	223,287	0	0		41,099	0	223,287	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	01/20/2022	04/21/2022	04/21/2022	Sale	0	5,130,700	1.36488	0	0	232,236	0	0		0	0	0	232,236	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	12,686,728	1.33605	0	0	719,299	0	0		0	0	0	719,299	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/17/2022	04/05/2022	04/05/2022	Sale	0	5,317,203	1.31405	0	0	4,046	0	0		0	0	0	4,046	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/17/2022	04/05/2022	04/05/2022	Sale	0	2,042,559	1.31405	0	0	1,554	0	0		0	0	0	1,554	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	26,946,175	1.31345	0	0	1,745,875	0	0		0	0	0	1,745,875	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	10,351,146	1.31345	0	0	670,663	0	0		0	0	0	670,663	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/29/2022	05/03/2022	05/03/2022	Sale	0	6,610,841	1.3063	0	0	279,353	0	0		0	0	0	279,353	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	11,038,229	1.30625	0	0	775,739	0	0		0	0	0	775,739	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	3,912,284	1.30625	0	0	274,946	0	0		0	0	0	274,946	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	9,020,833	1.30625	0	0	633,962	0	0		0	0	0	633,962	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	28,776,821	1.30625	0	0	2,022,363	0	0		0	0	0	2,022,363	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	6,866,615	1.30625	0	0	482,569	0	0		0	0	0	482,569	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	03/29/2022	06/30/2022	06/30/2022	Sale	0	9,162,694	1.30625	0	0	643,931	0	0		0	0	0	643,931	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/01/2022	04/08/2022	04/08/2022	Sale	0	5,156,666	1.31156	0	0	42,109	0	0		0	0	0	42,109	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/01/2022	04/08/2022	04/08/2022	Sale	0	1,980,890	1.31156	0	0	16,176	0	0		0	0	0	16,176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/05/2022	04/22/2022	04/22/2022	Sale	0	3,744,854	1.31353	0	0	83,477	0	0		0	0	0	83,477	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/05/2022	06/30/2022	06/30/2022	Sale	0	20,438,477	1.3134	0	0	1,539,811	0	0		0	0	0	1,539,811	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/06/2022	04/07/2022	04/07/2022	Sale	0	7,701,147	1.30701	0	0	2,121	0	0		0	0	0	2,121	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/06/2022	04/07/2022	04/07/2022	Sale	0	1,540,229	1.30701	0	0	424	0	0		0	0	0	424	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/06/2022	04/26/2022	04/26/2022	Sale	0	2,208,890	1.30742	0	0	76,653	0	0		0	0	0	76,653	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/06/2022	04/27/2022	04/27/2022	Sale	0	5,196,287	1.307	0	0	224,828	0	0		0	0	0	224,828	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/06/2022	04/27/2022	04/27/2022	Sale	0	1,792,968	1.307	0	0	77,576	0	0		0	0	0	77,576	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/06/2022	06/30/2022	06/30/2022	Sale	0	32,876,988	1.30699	0	0	2,327,819	0	0		0	0	0	2,327,819	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/06/2022	06/30/2022	06/30/2022	Sale	0	11,344,134	1.30699	0	0	803,209	0	0		0	0	0	803,209	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/06/2022	07/08/2022	07/08/2022	Sale	0	11,557,391	1.30728	0	0	925,454	0	0		0	0	0	925,454	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/19/2022	07/21/2022	07/21/2022	Sale	0	4,881,801	1.29841	0	0	389,180	0	0		0	0	0	389,180	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/27/2022	04/28/2022	04/28/2022	Sale	0	4,643,734	1.25742	0	0	49,746	0	0		0	0	0	49,746	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	04/29/2022	05/31/2022	05/31/2022	Sale	0	6,392,591	1.25576	0	0	(23,111)	0	0		0	0	0	(23,111)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/26/2022	08/31/2022	08/31/2022	Sale	0	11,947,488	1.2582	0	0	898,293	0	0		0	0	0	898,293	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	05/31/2022	09/01/2022	09/01/2022	Sale	0	1,343,250	1.26213	0	0	116,463	0	0		0	0	0	116,463	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/16/2022	09/21/2022	09/21/2022	Sale	0	9,669,366	1.2392	0	0	827,499	0	0		0	0	0	827,499	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/16/2022	09/21/2022	09/21/2022	Sale	0	25,171,361	1.2392	0	0	2,154,150	0	0		0	0	0	2,154,150	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/17/2022	06/21/2022	06/21/2022	Sale	0	255,203	1.21835	0	0	(2,095)	0	0		0	0	0	(2,095)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/17/2022	06/21/2022	06/21/2022	Sale	0	340,538	1.21835	0	0	(2,795)	0	0		0	0	0	(2,795)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/23/2022	07/14/2022	07/14/2022	Sale	0	2,638,683	1.22645	0	0	103,379	0	0		0	0	0	103,379	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/23/2022	07/14/2022	07/14/2022	Sale	0	1,171,262	1.22645	0	0	45,888	0	0		0	0	0	45,888	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/23/2022	08/31/2022	08/31/2022	Sale	0	13,805,625	1.22763	0	0	720,066	0	0		0	0	0	720,066	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/23/2022	08/31/2022	08/31/2022	Sale	0	6,128,059	1.22763	0	0	319,624	0	0		0	0	0	319,624	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	6,084,649	1.2214	0	0	523,577	0	0		0	0	0	523,577	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC2CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	8,119,253	1.2214	0	0	698,652	0	0		0	0	0	698,652	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	10,334,583	1.2214	0	0	889,278	0	0		0	0	0	889,278	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	3,662,890	1.2214	0	0	315,187	0	0		0	0	0	315,187	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	8,326,113	1.2214	0	0	716,452	0	0		0	0	0	716,452	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	26,560,637	1.2214	0	0	2,285,511	0	0		0	0	0	2,285,511	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	30,811,553	1.2214	0	0	2,651,297	0	0		0	0	0	2,651,297	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	10,631,460	1.2214	0	0	914,824	0	0		0	0	0	914,824	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/08/2022	10/11/2022	10/11/2022	Sale	0	3,434,865	1.20188	0	0	266,586	0	0		0	0	0	266,586	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/28/2022	08/31/2022	08/31/2022	Sale	0	17,859,148	1.21704	0	0	784,192	0	0		0	0	0	784,192	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	09/30/2022	09/30/2022	Sale	0	14,964,524	1.1732	0	0	725,777	0	0		0	0	0	725,777	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	11/30/2022	11/30/2022	Sale	0	5,901,319	1.1739	0	0	(85,461)	0	0		0	0	0	(85,461)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	11/30/2022	11/30/2022	Sale	0	13,294,812	1.1739	0	0	(192,531)	0	0		0	0	0	(192,531)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/29/2022	11/30/2022	11/30/2022	Sale	0	11,163,824	1.1739	0	0	(161,671)	0	0		0	0	0	(161,671)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/30/2022	12/01/2022	12/01/2022	Sale	0	1,325,361	1.1685	0	0	(66,013)	0	0		0	0	0	(66,013)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/19/2022	12/21/2022	12/21/2022	Sale	0	22,953,058	1.13963	0	0	(1,437,449)	0	0		0	0	0	(1,437,449)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/19/2022	12/21/2022	12/21/2022	Sale	0	8,817,223	1.13963	0	0	(552,184)	0	0		0	0	0	(552,184)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	9,220,795	1.08734	0	0	(979,965)	0	0		0	0	0	(979,965)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	3,268,130	1.08734	0	0	(347,329)	0	0		0	0	0	(347,329)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	5,354,526	1.08734	0	0	(569,067)	0	0		0	0	0	(569,067)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	7,144,988	1.08734	0	0	(759,353)	0	0		0	0	0	(759,353)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	27,491,344	1.08734	0	0	(2,921,717)	0	0		0	0	0	(2,921,717)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	9,485,829	1.08734	0	0	(1,008,132)	0	0		0	0	0	(1,008,132)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	13,660,508	1.08734	0	0	(1,451,807)	0	0		0	0	0	(1,451,807)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	23,517,910	1.08734	0	0	(2,499,429)	0	0		0	0	0	(2,499,429)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	7,372,292	1.08734	0	0	(783,510)	0	0		0	0	0	(783,510)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2022	09/30/2022	09/30/2022	Sale	0	25,584	1.09674	0	0	(456)	0	0		0	0	0	(456)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/28/2022	12/30/2022	12/30/2022	Sale	0	11,264,911	1.201459	0	0	(13,511)	0	0		0	0	0	(13,511)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	134,310	1.3431	0	0	(1,220)	0	0		0	1,135	0	(1,220)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	134,310	1.3431	0	0	(1,220)	0	0		0	1,135	0	(1,220)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	537,240	1.3431	0	0	(4,880)	0	0		0	4,541	0	(4,880)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	10,744,800	1.3431	0	0	(97,600)	0	0		0	90,817	0	(97,600)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	805,860	1.3431	0	0	(7,320)	0	0		0	6,811	0	(7,320)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	134,310	1.3431	0	0	(1,220)	0	0		0	1,135	0	(1,220)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	537,240	1.3431	0	0	(4,880)	0	0		0	4,541	0	(4,880)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	1,880,340	1.3431	0	0	(17,080)	0	0		0	15,893	0	(17,080)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	537,240	1.3431	0	0	(4,880)	0	0		0	4,541	0	(4,880)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	3,492,060	1.3431	0	0	(31,720)	0	0		0	29,515	0	(31,720)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	09/29/2021	01/04/2022	01/04/2022	Sale	0	3,894,990	1.3431	0	0	(35,380)	0	0		0	32,921	0	(35,380)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	134,722	1.34722	0	0	3,647	0	0		0	0	0	3,647	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	134,722	1.34722	0	0	3,647	0	0		0	0	0	3,647	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	269,444	1.34722	0	0	7,294	0	0		0	0	0	7,294	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	8,487,486	1.34722	0	0	229,761	0	0		0	0	0	229,761	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	673,610	1.34722	0	0	18,235	0	0		0	0	0	18,235	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	269,444	1.34722	0	0	7,294	0	0		0	0	0	7,294	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	1,481,942	1.34722	0	0	40,117	0	0		0	0	0	40,117	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	404,166	1.34722	0	0	10,941	0	0		0	0	0	10,941	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	2,694,440	1.34722	0	0	72,940	0	0		0	0	0	72,940	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	01/03/2022	04/01/2022	04/01/2022	Sale	0	2,290,274	1.34722	0	0	61,999	0	0		0	0	0	61,999	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	131,400	1.314	0	0	11,345	0	0		0	0	0	11,345	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	131,400	1.314	0	0	11,345	0	0		0	0	0	11,345	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	262,800	1.314	0	0	22,690	0	0		0	0	0	22,690	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	9,066,600	1.314	0	0	782,805	0	0		0	0	0	782,805	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	657,000	1.314	0	0	56,725	0	0		0	0	0	56,725	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	262,800	1.314	0	0	22,690	0	0		0	0	0	22,690	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	1,839,600	1.314	0	0	158,830	0	0		0	0	0	158,830	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	525,600	1.314	0	0	45,380	0	0		0	0	0	45,380	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	3,153,600	1.314	0	0	272,280	0	0		0	0	0	272,280	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/29/2022	07/01/2022	07/01/2022	Sale	0	2,233,800	1.314	0	0	192,865	0	0		0	0	0	192,865	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	122,265	1.22265	0	0	9,465	0	0		0	0	0	9,465	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	122,265	1.22265	0	0	9,465	0	0		0	0	0	9,465	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	244,530	1.22265	0	0	18,930	0	0		0	0	0	18,930	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	8,680,815	1.22265	0	0	672,015	0	0		0	0	0	672,015	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	611,325	1.22265	0	0	47,325	0	0		0	0	0	47,325	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	244,530	1.22265	0	0	18,930	0	0		0	0	0	18,930	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	1,589,445	1.22265	0	0	123,045	0	0		0	0	0	123,045	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	489,060	1.22265	0	0	37,860	0	0		0	0	0	37,860	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	3,056,625	1.22265	0	0	236,625	0	0		0	0	0	236,625	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	06/28/2022	10/03/2022	10/03/2022	Sale	0	2,078,505	1.22265	0	0	160,905	0	0		0	0	0	160,905	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/09/2022	03/31/2022	03/31/2022	Sale	0	110,302	.779423	0	0	(2,998)	0	0		0	0	0	(2,998)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	2,025,031	.801983	0	0	6,298	0	0		0	(26,050)	0	6,298	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	1,959,918	.801983	0	0	6,095	0	0		0	(25,212)	0	6,095	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	651,135	.801982	0	0	2,025	0	0		0	(8,376)	0	2,025	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	7,305,740	.801983	0	0	22,721	0	0		0	(93,980)	0	22,721	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	3,608,864	.782557	0	0	(78,083)	0	0		0	0	0	(78,083)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	3,488,145	.782557	0	0	(75,471)	0	0		0	0	0	(75,471)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	1,162,715	.782557	0	0	(25,157)	0	0		0	0	0	(25,157)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	13,012,243	.782557	0	0	(281,539)	0	0		0	0	0	(281,539)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/29/2021	02/28/2022	02/28/2022	Sale	0	4,486,972	.784468	0	0	(22,641)	0	0		0	40,628	0	(22,641)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/29/2021	02/28/2022	02/28/2022	Sale	0	1,580,222	.784468	0	0	(7,974)	0	0		0	14,308	0	(7,974)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/29/2021	02/28/2022	02/28/2022	Sale	0	2,572,278	.784468	0	0	(12,980)	0	0		0	23,291	0	(12,980)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/29/2021	02/28/2022	02/28/2022	Sale	0	3,566,858	.784468	0	0	(17,999)	0	0		0	32,297	0	(17,999)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/29/2021	02/28/2022	02/28/2022	Sale	0	2,377,906	.784468	0	0	(11,999)	0	0		0	21,531	0	(11,999)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/29/2021	02/28/2022	02/28/2022	Sale	0	4,912,950	.784468	0	0	(24,790)	0	0		0	44,485	0	(24,790)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	2,322,243	.790408	0	0	(7,218)	0	0		0	0	0	(7,218)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	746,702	.790408	0	0	(2,321)	0	0		0	0	0	(2,321)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	8,377,997	.790408	0	0	(26,039)	0	0		0	0	0	(26,039)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	2,247,573	.790408	0	0	(6,986)	0	0		0	0	0	(6,986)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	1,366,465	.790408	0	0	(4,247)	0	0		0	0	0	(4,247)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	15,292,458	.790408	0	0	(47,529)	0	0		0	0	0	(47,529)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	4,241,268	.790408	0	0	(13,182)	0	0		0	0	0	(13,182)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	4,099,394	.790408	0	0	(12,741)	0	0		0	0	0	(12,741)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	4,455,196	.778598	0	0	(68,720)	0	0		0	0	0	(68,720)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	1,569,031	.778598	0	0	(24,202)	0	0		0	0	0	(24,202)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	2,554,061	.778598	0	0	(39,396)	0	0		0	0	0	(39,396)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	3,541,598	.778598	0	0	(54,628)	0	0		0	0	0	(54,628)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	2,361,066	.778598	0	0	(36,419)	0	0		0	0	0	(36,419)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/24/2022	05/31/2022	05/31/2022	Sale	0	4,878,157	.778598	0	0	(75,244)	0	0		0	0	0	(75,244)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	8,478,956	.791766	0	0	216,856	0	0		0	0	0	216,856	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	8,199,218	.791766	0	0	209,701	0	0		0	0	0	209,701	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	2,729,857	.791766	0	0	69,818	0	0		0	0	0	69,818	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	30,578,261	.791766	0	0	782,062	0	0		0	0	0	782,062	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/27/2022	08/31/2022	08/31/2022	Sale	0	4,502,758	.784794	0	0	121,646	0	0		0	0	0	121,646	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/27/2022	08/31/2022	08/31/2022	Sale	0	1,585,781	.784794	0	0	42,841	0	0		0	0	0	42,841	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/27/2022	08/31/2022	08/31/2022	Sale	0	2,581,328	.784794	0	0	69,737	0	0		0	0	0	69,737	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/27/2022	08/31/2022	08/31/2022	Sale	0	4,930,235	.784794	0	0	133,195	0	0		0	0	0	133,195	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/27/2022	08/31/2022	08/31/2022	Sale	0	3,579,407	.784794	0	0	96,701	0	0		0	0	0	96,701	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	05/27/2022	08/31/2022	08/31/2022	Sale	0	2,386,272	.784794	0	0	64,467	0	0		0	0	0	64,467	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	9,710,205	.769325	0	0	616,097	0	0		0	0	0	616,097	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	9,389,846	.769325	0	0	595,770	0	0		0	0	0	595,770	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	3,126,266	.769325	0	0	198,357	0	0		0	0	0	198,357	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	35,018,601	.769325	0	0	2,221,873	0	0		0	0	0	2,221,873	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	08/30/2022	11/30/2022	11/30/2022	Sale	0	4,393,506	.764275	0	0	153,191	0	0		0	0	0	153,191	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/30/2022	11/30/2022	11/30/2022	Sale	0	1,547,305	.764275	0	0	53,951	0	0		0	0	0	53,951	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/30/2022	11/30/2022	11/30/2022	Sale	0	2,518,696	.764275	0	0	87,821	0	0		0	0	0	87,821	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/30/2022	11/30/2022	11/30/2022	Sale	0	4,810,611	.764275	0	0	167,734	0	0		0	0	0	167,734	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/30/2022	11/30/2022	11/30/2022	Sale	0	3,492,559	.764275	0	0	121,777	0	0		0	0	0	121,777	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/30/2022	11/30/2022	11/30/2022	Sale	0	2,328,373	.764275	0	0	81,185	0	0		0	0	0	81,185	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/06/2021	03/10/2022	03/10/2022	Sale	0	32,808,707	.783024	0	0	32,081	0	0		0	356,519	0	32,081	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/06/2021	03/10/2022	03/10/2022	Sale	0	5,559,471	.783024	0	0	5,436	0	0		0	60,412	0	5,436	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/06/2021	03/10/2022	03/10/2022	Sale	0	704,722	.783024	0	0	689	0	0		0	7,658	0	689	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/06/2021	03/10/2022	03/10/2022	Sale	0	78,302	.783024	0	0	77	0	0		0	851	0	77	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/06/2021	03/10/2022	03/10/2022	Sale	0	6,264,192	.783024	0	0	6,125	0	0		0	68,070	0	6,125	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/06/2021	03/10/2022	03/10/2022	Sale	0	1,879,258	.783024	0	0	1,838	0	0		0	20,421	0	1,838	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/07/2022	06/10/2022	06/10/2022	Sale	0	32,147,802	.782185	0	0	22,113	0	0		0	0	0	22,113	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/07/2022	06/10/2022	06/10/2022	Sale	0	5,475,295	.782185	0	0	3,766	0	0		0	0	0	3,766	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/07/2022	06/10/2022	06/10/2022	Sale	0	782,185	.782185	0	0	538	0	0		0	0	0	538	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/07/2022	06/10/2022	06/10/2022	Sale	0	78,219	.782185	0	0	54	0	0		0	0	0	54	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/07/2022	06/10/2022	06/10/2022	Sale	0	6,179,261	.782185	0	0	4,250	0	0		0	0	0	4,250	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/07/2022	06/10/2022	06/10/2022	Sale	0	1,799,025	.782185	0	0	1,237	0	0		0	0	0	1,237	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/06/2022	09/12/2022	09/12/2022	Sale	0	31,960,312	.795033	0	0	986,008	0	0		0	0	0	986,008	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/06/2022	09/12/2022	09/12/2022	Sale	0	5,406,222	.795033	0	0	166,787	0	0		0	0	0	166,787	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/06/2022	09/12/2022	09/12/2022	Sale	0	715,529	.795033	0	0	22,075	0	0		0	0	0	22,075	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/06/2022	09/12/2022	09/12/2022	Sale	0	79,503	.795033	0	0	2,453	0	0		0	0	0	2,453	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/06/2022	09/12/2022	09/12/2022	Sale	0	6,042,248	.795033	0	0	186,410	0	0		0	0	0	186,410	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/06/2022	09/12/2022	09/12/2022	Sale	0	1,828,575	.795033	0	0	56,413	0	0		0	0	0	56,413	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/08/2022	12/12/2022	12/12/2022	Sale	0	30,296,786	.763143	0	0	1,266,769	0	0		0	0	0	1,266,769	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/08/2022	12/12/2022	12/12/2022	Sale	0	5,418,317	.763143	0	0	226,551	0	0		0	0	0	226,551	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/08/2022	12/12/2022	12/12/2022	Sale	0	1,221,029	.763143	0	0	51,054	0	0		0	0	0	51,054	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/08/2022	12/12/2022	12/12/2022	Sale	0	152,629	.763143	0	0	6,382	0	0		0	0	0	6,382	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/08/2022	12/12/2022	12/12/2022	Sale	0	6,563,032	.763143	0	0	274,413	0	0		0	0	0	274,413	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/08/2022	12/12/2022	12/12/2022	Sale	0	1,907,858	.763143	0	0	79,771	0	0		0	0	0	79,771	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/08/2022	12/12/2022	12/12/2022	Sale	0	76,314	.763143	0	0	3,191	0	0		0	0	0	3,191	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/17/2022	04/04/2022	04/04/2022	Sale	0	397,131	.14898	0	0	(1,227)	0	0		0	0	0	(1,227)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/17/2022	04/04/2022	04/04/2022	Sale	0	6,383,160	.14898	0	0	(19,720)	0	0		0	0	0	(19,720)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/18/2022	04/04/2022	04/04/2022	Sale	0	6,548,726	.148336	0	0	(20,231)	0	0		0	0	0	(20,231)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/15/2022	04/01/2022	04/01/2022	Sale	0	2,194,171	1.13524	0	0	(2,829)	0	0		0	0	0	(2,829)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2022	02/22/2022	02/22/2022	Sale	0	44,519	1.134	0	0	22	0	0		0	0	0	22	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/22/2022	02/28/2022	02/28/2022	Sale	0	17,627	1.13415	0	0	170	0	0		0	0	0	170	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/22/2022	02/28/2022	02/28/2022	Sale	0	59,595	1.13415	0	0	575	0	0		0	0	0	575	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2022	04/01/2022	04/01/2022	Sale	0	19,677,104	1.10951	0	0	(25,371)	0	0		0	0	0	(25,371)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2022	04/04/2022	04/04/2022	Sale	0	41,996,950	1.10329	0	0	(54,149)	0	0		0	0	0	(54,149)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2022	04/04/2022	04/04/2022	Sale	0	41,996,950	1.10329	0	0	(129,744)	0	0		0	0	0	(129,744)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/24/2022	04/01/2022	04/01/2022	Sale	0	9,905,112	1.098136	0	0	(12,771)	0	0		0	0	0	(12,771)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/24/2022	04/04/2022	04/04/2022	Sale	0	9,905,904	1.098224	0	0	(30,603)	0	0		0	0	0	(30,603)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	2,227,289	1.166	0	0	73,734	0	0		0	(54,100)	0	73,734	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000226 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	03/15/2022	03/15/2022	Sale	0	24,839	1.1346	0	0	815	0	0		0	0	0	815	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000226 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2022	03/15/2022	03/15/2022	Sale	0	73,217	1.138	0	0	2,615	0	0		0	0	0	2,615	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000226 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2022	03/31/2022	03/31/2022	Sale	0	155,397	1.1385	0	0	3,528	0	0		0	0	0	3,528	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	4,220,127	1.166	0	0	139,706	0	0		0	(102,505)	0	139,706	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	01/25/2022	Sale	0	21,393,700	1.166	0	0	708,231	0	0		0	(519,641)	0	708,231	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2022	02/09/2022	02/09/2022	Sale	0	124,627	1.1435	0	0	71	0	0		0	0	0	71	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2022	02/09/2022	02/09/2022	Sale	0	23,432	1.1435	0	0	13	0	0		0	0	0	13	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2022	04/25/2022	04/25/2022	Sale	0	14,733,220	1.14568	0	0	963,585	0	0		0	0	0	963,585	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2022	04/25/2022	04/25/2022	Sale	0	2,770,149	1.14568	0	0	181,174	0	0		0	0	0	181,174	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2022	04/25/2022	04/25/2022	Sale	0	2,968,016	1.14568	0	0	194,115	0	0		0	0	0	194,115	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	14,033,018	1.09035	0	0	882,895	0	0		0	0	0	882,895	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	2,826,960	1.09035	0	0	177,860	0	0		0	0	0	177,860	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/21/2022	07/25/2022	07/25/2022	Sale	0	2,638,496	1.09035	0	0	166,003	0	0		0	0	0	166,003	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	13,210,465	1.02481	0	0	373,313	0	0		0	0	0	373,313	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	2,661,256	1.02481	0	0	75,204	0	0		0	0	0	75,204	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000432 - Mortgage Loan ..	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/21/2022	10/25/2022	10/25/2022	Sale	0	2,483,839	1.02481	0	0	70,191	0	0		0	0	0	70,191	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2021	02/14/2022	02/14/2022	Sale	0	181,168	1.1763	0	0	7,000	0	0		0	(5,876)	0	7,000	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/10/2021	02/14/2022	02/14/2022	Sale	0	110,989	1.1763	0	0	4,288	0	0		0	(3,600)	0	4,288	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	2,567,880	1.1595	0	0	38,646	0	0		0	(48,986)	0	38,646	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	531,359	1.1595	0	0	7,997	0	0		0	(10,136)	0	7,997	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	997,896	1.1595	0	0	15,018	0	0		0	(19,036)	0	15,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	432,265	1.1595	0	0	6,505	0	0		0	(8,246)	0	6,505	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	1,297,265	1.1595	0	0	19,523	0	0		0	(24,747)	0	19,523	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	01/12/2022	Sale	0	3,875,830	1.1595	0	0	58,330	0	0		0	(73,937)	0	58,330	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	01/19/2022	01/19/2022	Sale	0	3,167,751	1.15609	0	0	59,158	0	0		0	(50,826)	0	59,158	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	01/19/2022	01/19/2022	Sale	0	2,472,390	1.15609	0	0	46,172	0	0		0	(39,669)	0	46,172	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	01/19/2022	01/19/2022	Sale	0	2,472,390	1.15609	0	0	46,172	0	0		0	(39,669)	0	46,172	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	01/19/2022	01/19/2022	Sale	0	3,167,751	1.15609	0	0	59,158	0	0		0	(50,826)	0	59,158	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2021	01/27/2022	01/27/2022	Sale	0	2,304,909	1.1635	0	0	96,277	0	0		0	(51,063)	0	96,277	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2021	01/27/2022	01/27/2022	Sale	0	4,064,602	1.1635	0	0	169,781	0	0		0	(90,046)	0	169,781	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2021	01/27/2022	01/27/2022	Sale	0	1,373,137	1.1635	0	0	57,357	0	0		0	(30,420)	0	57,357	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2021	01/19/2022	01/19/2022	Sale	0	350,604	1.16235	0	0	8,401	0	0		0	(7,483)	0	8,401	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2021	01/19/2022	01/19/2022	Sale	0	284,110	1.16235	0	0	6,807	0	0		0	(6,064)	0	6,807	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2021	01/19/2022	01/19/2022	Sale	0	284,110	1.16235	0	0	6,807	0	0		0	(6,064)	0	6,807	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2021	01/19/2022	01/19/2022	Sale	0	350,604	1.16235	0	0	8,401	0	0		0	(7,483)	0	8,401	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2021	01/07/2022	01/07/2022	Sale	0	1,520,268	1.16	0	0	33,027	0	0		0	(29,792)	0	33,027	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2021	01/19/2022	01/19/2022	Sale	0	597,001	1.160085	0	0	13,167	0	0		0	(11,602)	0	13,167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2021	01/19/2022	01/19/2022	Sale	0	462,980	1.160085	0	0	10,211	0	0		0	(8,997)	0	10,211	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2021	01/19/2022	01/19/2022	Sale	0	462,980	1.160085	0	0	10,211	0	0		0	(8,997)	0	10,211	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2021	01/19/2022	01/19/2022	Sale	0	597,001	1.160085	0	0	13,167	0	0		0	(11,602)	0	13,167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2021	01/19/2022	01/19/2022	Sale	0	4,685,716	1.13333	0	0	(4,837)	0	0		0	17,402	0	(4,837)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2021	01/19/2022	01/19/2022	Sale	0	3,654,269	1.13333	0	0	(3,773)	0	0		0	13,571	0	(3,773)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2021	01/19/2022	01/19/2022	Sale	0	3,654,269	1.13333	0	0	(3,773)	0	0		0	13,571	0	(3,773)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2021	01/19/2022	01/19/2022	Sale	0	4,685,716	1.13333	0	0	(4,837)	0	0		0	17,402	0	(4,837)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2022	01/25/2022	Sale	0	71,285	1.133113	0	0	359	0	0		0	287	0	359	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2022	01/25/2022	Sale	0	50,182	1.133113	0	0	253	0	0		0	202	0	253	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2022	01/25/2022	Sale	0	64,123	1.133113	0	0	323	0	0		0	258	0	323	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2022	01/25/2022	Sale	0	41,664	1.133113	0	0	210	0	0		0	168	0	210	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2021	01/19/2022	01/19/2022	Sale	0	344,520	1.12157	0	0	(3,972)	0	0		0	4,905	0	(3,972)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2021	01/19/2022	01/19/2022	Sale	0	270,189	1.12157	0	0	(3,115)	0	0		0	3,847	0	(3,115)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2021	01/19/2022	01/19/2022	Sale	0	270,189	1.12157	0	0	(3,115)	0	0		0	3,847	0	(3,115)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2021	01/19/2022	01/19/2022	Sale	0	344,520	1.12157	0	0	(3,972)	0	0		0	4,905	0	(3,972)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2021	01/19/2022	01/19/2022	Sale	0	582,643	1.13531	0	0	416	0	0		0	1,144	0	416	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2021	01/19/2022	01/19/2022	Sale	0	451,845	1.13531	0	0	322	0	0		0	887	0	322	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2021	01/19/2022	01/19/2022	Sale	0	451,845	1.13531	0	0	322	0	0		0	887	0	322	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2021	01/19/2022	01/19/2022	Sale	0	582,643	1.13531	0	0	416	0	0		0	1,144	0	416	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	06/13/2022	Sale	0	2,829,370	1.13325	0	0	227,198	0	0		0	20,675	0	227,198	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	06/13/2022	Sale	0	128,026	1.13325	0	0	10,280	0	0		0	936	0	10,280	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	06/13/2022	Sale	0	1,651,532	1.13325	0	0	132,618	0	0		0	12,068	0	132,618	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	06/13/2022	Sale	0	588,919	1.13325	0	0	47,290	0	0		0	4,303	0	47,290	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	06/13/2022	Sale	0	1,203,442	1.13325	0	0	96,636	0	0		0	8,794	0	96,636	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/10/2021	01/19/2022	01/19/2022	Sale	0	1,753,307	1.1331	0	0	(2,166)	0	0		0	6,869	0	(2,166)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/10/2021	01/19/2022	01/19/2022	Sale	0	1,368,038	1.1331	0	0	(1,690)	0	0		0	5,359	0	(1,690)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/10/2021	01/19/2022	01/19/2022	Sale	0	1,368,038	1.1331	0	0	(1,690)	0	0		0	5,359	0	(1,690)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/10/2021	01/19/2022	01/19/2022	Sale	0	1,753,307	1.1331	0	0	(2,166)	0	0		0	6,869	0	(2,166)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	03/15/2022	Sale	0	293,439	1.1312	0	0	8,781	0	0		0	1,991	0	8,781	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	03/15/2022	Sale	0	1,172,030	1.1312	0	0	35,072	0	0		0	7,953	0	35,072	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	03/15/2022	Sale	0	623,727	1.1312	0	0	18,664	0	0		0	4,232	0	18,664	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	03/15/2022	Sale	0	483,971	1.1312	0	0	14,482	0	0		0	3,284	0	14,482	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	3,221,168	1.13262	0	0	78,693	0	0		0	18,225	0	78,693	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	6,916,038	1.13262	0	0	168,959	0	0		0	39,130	0	168,959	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	03/21/2022	Sale	0	2,345,037	1.13262	0	0	57,289	0	0		0	0	0	57,289	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	06/27/2022	06/27/2022	Sale	0	29,857	1.139	0	0	2,077	0	0		0	78	0	2,077	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	06/27/2022	06/27/2022	Sale	0	54,009	1.139	0	0	3,758	0	0		0	141	0	3,758	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	12/27/2022	12/27/2022	Sale	0	30,038	1.1459	0	0	2,122	0	0		0	101	0	2,122	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2021	12/27/2022	12/27/2022	Sale	0	54,336	1.1459	0	0	3,838	0	0		0	183	0	3,838	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2021	01/19/2022	01/19/2022	Sale	0	347,565	1.12964	0	0	(1,495)	0	0		0	2,430	0	(1,495)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2021	01/19/2022	01/19/2022	Sale	0	271,905	1.12964	0	0	(1,170)	0	0		0	1,901	0	(1,170)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2021	01/19/2022	01/19/2022	Sale	0	271,905	1.12964	0	0	(1,170)	0	0		0	1,901	0	(1,170)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2021	01/19/2022	01/19/2022	Sale	0	347,565	1.12964	0	0	(1,495)	0	0		0	2,430	0	(1,495)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2021	01/19/2022	01/19/2022	Sale	0	345,843	1.12742	0	0	(2,172)	0	0		0	3,104	0	(2,172)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2021	01/19/2022	01/19/2022	Sale	0	271,481	1.12742	0	0	(1,705)	0	0		0	2,437	0	(1,705)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2021	01/19/2022	01/19/2022	Sale	0	271,481	1.12742	0	0	(1,705)	0	0		0	2,437	0	(1,705)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2021	01/19/2022	01/19/2022	Sale	0	345,843	1.12742	0	0	(2,172)	0	0		0	3,104	0	(2,172)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2021	03/30/2022	03/30/2022	Sale	0	7,936,521	1.1324	0	0	111,787	0	0		0	48,054	0	111,787	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2021	03/30/2022	03/30/2022	Sale	0	12,228,038	1.1324	0	0	172,233	0	0		0	74,038	0	172,233	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/28/2021	03/30/2022	03/30/2022	Sale	0	1,467,811	1.1324	0	0	20,674	0	0		0	8,887	0	20,674	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/05/2022	04/07/2022	04/07/2022	Sale	0	1,487,377	1.1348	0	0	57,212	0	0		0	0	0	57,212	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	2,299,105	1.13495	0	0	96,425	0	0		0	0	0	96,425	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	475,743	1.13495	0	0	19,953	0	0		0	0	0	19,953	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	893,448	1.13495	0	0	37,471	0	0		0	0	0	37,471	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	387,021	1.13495	0	0	16,232	0	0		0	0	0	16,232	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	1,161,483	1.13495	0	0	48,713	0	0		0	0	0	48,713	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	04/12/2022	Sale	0	3,470,154	1.13495	0	0	145,539	0	0		0	0	0	145,539	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/19/2022	04/19/2022	Sale	0	349,837	1.13897	0	0	18,527	0	0		0	0	0	18,527	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/19/2022	04/19/2022	Sale	0	274,616	1.13897	0	0	14,544	0	0		0	0	0	14,544	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/19/2022	04/19/2022	Sale	0	274,616	1.13897	0	0	14,544	0	0		0	0	0	14,544	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/11/2022	04/19/2022	04/19/2022	Sale	0	349,837	1.13897	0	0	18,527	0	0		0	0	0	18,527	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2022	04/27/2022	04/27/2022	Sale	0	2,083,708	1.12982	0	0	143,983	0	0		0	0	0	143,983	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2022	04/27/2022	04/27/2022	Sale	0	1,241,358	1.12982	0	0	85,777	0	0		0	0	0	85,777	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2022	04/27/2022	04/27/2022	Sale	0	3,674,523	1.12982	0	0	253,908	0	0		0	0	0	253,908	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2022	04/19/2022	04/19/2022	Sale	0	231,350	1.13035	0	0	10,582	0	0		0	0	0	10,582	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2022	04/19/2022	04/19/2022	Sale	0	181,521	1.13035	0	0	8,302	0	0		0	0	0	8,302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2022	04/19/2022	04/19/2022	Sale	0	181,521	1.13035	0	0	8,302	0	0		0	0	0	8,302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2022	04/19/2022	04/19/2022	Sale	0	231,350	1.13035	0	0	10,582	0	0		0	0	0	10,582	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/27/2022	03/28/2022	03/28/2022	Sale	0	15,522,617	1.116735	0	0	275,012	0	0		0	0	0	275,012	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	04/19/2022	04/19/2022	Sale	0	686,980	1.11738	0	0	23,812	0	0		0	0	0	23,812	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	04/19/2022	04/19/2022	Sale	0	536,923	1.11738	0	0	18,611	0	0		0	0	0	18,611	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	04/19/2022	04/19/2022	Sale	0	536,923	1.11738	0	0	18,611	0	0		0	0	0	18,611	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	04/19/2022	04/19/2022	Sale	0	686,980	1.11738	0	0	23,812	0	0		0	0	0	23,812	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2022	04/19/2022	04/19/2022	Sale	0	352,909	1.14771	0	0	21,235	0	0		0	0	0	21,235	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2022	04/19/2022	04/19/2022	Sale	0	275,823	1.14771	0	0	16,597	0	0		0	0	0	16,597	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2022	04/19/2022	04/19/2022	Sale	0	275,823	1.14771	0	0	16,597	0	0		0	0	0	16,597	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2022	04/19/2022	04/19/2022	Sale	0	352,909	1.14771	0	0	21,235	0	0		0	0	0	21,235	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	04/19/2022	04/19/2022	Sale	0	5,786,856	1.1423	0	0	322,449	0	0		0	0	0	322,449	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	04/19/2022	04/19/2022	Sale	0	4,509,550	1.1423	0	0	251,276	0	0		0	0	0	251,276	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	04/19/2022	04/19/2022	Sale	0	4,509,550	1.1423	0	0	251,276	0	0		0	0	0	251,276	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2022	04/19/2022	04/19/2022	Sale	0	5,786,856	1.1423	0	0	322,449	0	0		0	0	0	322,449	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	04/19/2022	04/19/2022	Sale	0	62,097	1.13737	0	0	3,206	0	0		0	0	0	3,206	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	04/19/2022	04/19/2022	Sale	0	48,961	1.13737	0	0	2,528	0	0		0	0	0	2,528	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	04/19/2022	04/19/2022	Sale	0	48,961	1.13737	0	0	2,528	0	0		0	0	0	2,528	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2022	04/19/2022	04/19/2022	Sale	0	62,097	1.13737	0	0	3,206	0	0		0	0	0	3,206	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2022	04/19/2022	04/19/2022	Sale	0	346,917	1.12684	0	0	14,836	0	0		0	0	0	14,836	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2022	04/19/2022	04/19/2022	Sale	0	271,140	1.12684	0	0	11,595	0	0		0	0	0	11,595	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2022	04/19/2022	04/19/2022	Sale	0	271,140	1.12684	0	0	11,595	0	0		0	0	0	11,595	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2022	04/19/2022	04/19/2022	Sale	0	346,917	1.12684	0	0	14,836	0	0		0	0	0	14,836	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2022	04/19/2022	04/19/2022	Sale	0	685,950	1.1138	0	0	21,648	0	0		0	0	0	21,648	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2022	04/19/2022	04/19/2022	Sale	0	534,294	1.1138	0	0	16,862	0	0		0	0	0	16,862	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2022	04/19/2022	04/19/2022	Sale	0	534,294	1.1138	0	0	16,862	0	0		0	0	0	16,862	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2022	04/19/2022	04/19/2022	Sale	0	685,950	1.1138	0	0	21,648	0	0		0	0	0	21,648	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	06/15/2022	Sale	0	281,293	1.1021	0	0	15,582	0	0		0	0	0	15,582	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	06/15/2022	Sale	0	1,123,519	1.1021	0	0	62,236	0	0		0	0	0	62,236	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	06/15/2022	Sale	0	597,910	1.1021	0	0	33,121	0	0		0	0	0	33,121	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	06/15/2022	Sale	0	463,939	1.1021	0	0	25,700	0	0		0	0	0	25,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	04/19/2022	04/19/2022	Sale	0	338,311	1.10024	0	0	6,639	0	0		0	0	0	6,639	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	04/19/2022	04/19/2022	Sale	0	263,768	1.10024	0	0	5,176	0	0		0	0	0	5,176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	04/19/2022	04/19/2022	Sale	0	263,768	1.10024	0	0	5,176	0	0		0	0	0	5,176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2022	04/19/2022	04/19/2022	Sale	0	338,311	1.10024	0	0	6,639	0	0		0	0	0	6,639	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	04/12/2022	04/12/2022	Sale	0	2,309,420	1.11054	0	0	48,225	0	0		0	0	0	48,225	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	3,071,015	1.1134	0	0	157,081	0	0		0	0	0	157,081	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	06/21/2022	Sale	0	6,593,649	1.1134	0	0	337,263	0	0		0	0	0	337,263	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2022	04/19/2022	04/19/2022	Sale	0	339,564	1.10311	0	0	7,529	0	0		0	0	0	7,529	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2022	04/19/2022	04/19/2022	Sale	0	265,248	1.10311	0	0	5,882	0	0		0	0	0	5,882	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2022	04/19/2022	04/19/2022	Sale	0	265,248	1.10311	0	0	5,882	0	0		0	0	0	5,882	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2022	04/19/2022	04/19/2022	Sale	0	339,564	1.10311	0	0	7,529	0	0		0	0	0	7,529	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/24/2022	04/04/2022	04/04/2022	Sale	0	15,265,315	1.098224	0	0	(200,660)	0	0		0	0	0	(200,660)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2022	06/30/2022	06/30/2022	Sale	0	7,675,731	1.10173	0	0	392,102	0	0		0	0	0	392,102	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2022	06/30/2022	06/30/2022	Sale	0	11,826,231	1.10173	0	0	604,123	0	0		0	0	0	604,123	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2022	06/30/2022	06/30/2022	Sale	0	1,419,580	1.10173	0	0	72,517	0	0		0	0	0	72,517	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/07/2022	07/07/2022	Sale	0	1,427,086	1.09412	0	0	100,589	0	0		0	0	0	100,589	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	2,319,857	1.0919	0	0	171,987	0	0		0	0	0	171,987	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	480,037	1.0919	0	0	35,588	0	0		0	0	0	35,588	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	901,513	1.0919	0	0	66,835	0	0		0	0	0	66,835	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	390,514	1.0919	0	0	28,951	0	0		0	0	0	28,951	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	1,171,967	1.0919	0	0	86,886	0	0		0	0	0	86,886	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	3,501,477	1.0919	0	0	259,588	0	0		0	0	0	259,588	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/11/2022	07/13/2022	07/13/2022	Sale	0	1,393,443	1.0919	0	0	103,305	0	0		0	0	0	103,305	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	07/27/2022	07/27/2022	Sale	0	1,842,367	1.07834	0	0	113,258	0	0		0	0	0	113,258	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	07/27/2022	07/27/2022	Sale	0	1,097,580	1.07834	0	0	67,473	0	0		0	0	0	67,473	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2022	07/27/2022	07/27/2022	Sale	0	3,248,929	1.07834	0	0	199,725	0	0		0	0	0	199,725	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	07/19/2022	07/19/2022	Sale	0	2,585,675	1.0602	0	0	86,457	0	0		0	0	0	86,457	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	07/19/2022	07/19/2022	Sale	0	2,008,024	1.0602	0	0	67,142	0	0		0	0	0	67,142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	07/19/2022	07/19/2022	Sale	0	2,008,024	1.0602	0	0	67,142	0	0		0	0	0	67,142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	07/19/2022	07/19/2022	Sale	0	2,585,675	1.0602	0	0	86,457	0	0		0	0	0	86,457	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	12/12/2022	12/12/2022	Sale	0	2,702,014	1.08224	0	0	75,125	0	0		0	0	0	75,125	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	12/12/2022	12/12/2022	Sale	0	122,263	1.08224	0	0	3,399	0	0		0	0	0	3,399	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	12/12/2022	12/12/2022	Sale	0	1,577,193	1.08224	0	0	43,851	0	0		0	0	0	43,851	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	12/12/2022	12/12/2022	Sale	0	562,410	1.08224	0	0	15,637	0	0		0	0	0	15,637	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	12/12/2022	12/12/2022	Sale	0	1,149,273	1.08224	0	0	31,954	0	0		0	0	0	31,954	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	263,713	1.05086	0	0	12,876	0	0		0	0	0	12,876	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	560,542	1.05086	0	0	27,369	0	0		0	0	0	27,369	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	1,053,302	1.05086	0	0	51,429	0	0		0	0	0	51,429	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/13/2022	09/15/2022	09/15/2022	Sale	0	434,944	1.05086	0	0	21,237	0	0		0	0	0	21,237	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2022	09/19/2022	09/19/2022	Sale	0	2,837,916	1.0624	0	0	163,346	0	0		0	0	0	163,346	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2022	09/19/2022	09/19/2022	Sale	0	6,093,173	1.0624	0	0	350,713	0	0		0	0	0	350,713	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/17/2022	07/19/2022	07/19/2022	Sale	0	639,788	1.04889	0	0	14,725	0	0		0	0	0	14,725	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/17/2022	07/19/2022	07/19/2022	Sale	0	510,130	1.04889	0	0	11,741	0	0		0	0	0	11,741	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/17/2022	07/19/2022	07/19/2022	Sale	0	510,130	1.04889	0	0	11,741	0	0		0	0	0	11,741	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/17/2022	07/19/2022	07/19/2022	Sale	0	639,788	1.04889	0	0	14,725	0	0		0	0	0	14,725	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	7,321,107	1.05952	0	0	551,888	0	0		0	0	0	551,888	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	11,279,850	1.05952	0	0	850,311	0	0		0	0	0	850,311	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/28/2022	09/30/2022	09/30/2022	Sale	0	1,353,994	1.05952	0	0	102,068	0	0		0	0	0	102,068	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	10/07/2022	10/07/2022	Sale	0	1,342,452	1.03129	0	0	68,653	0	0		0	0	0	68,653	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	2,255,491	1.0122	0	0	90,358	0	0		0	0	0	90,358	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	466,718	1.0122	0	0	18,697	0	0		0	0	0	18,697	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	876,500	1.0122	0	0	35,114	0	0		0	0	0	35,114	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	379,679	1.0122	0	0	15,210	0	0		0	0	0	15,210	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	1,139,450	1.0122	0	0	45,648	0	0		0	0	0	45,648	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	3,404,325	1.0122	0	0	136,382	0	0		0	0	0	136,382	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2022	10/13/2022	10/13/2022	Sale	0	676,514	1.0122	0	0	27,102	0	0		0	0	0	27,102	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	10/19/2022	10/19/2022	Sale	0	4,290,288	1.01437	0	0	149,386	0	0		0	0	0	149,386	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	10/19/2022	10/19/2022	Sale	0	3,350,610	1.01437	0	0	116,667	0	0		0	0	0	116,667	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	10/19/2022	10/19/2022	Sale	0	3,348,796	1.01437	0	0	116,604	0	0		0	0	0	116,604	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2022	10/19/2022	10/19/2022	Sale	0	4,290,288	1.01437	0	0	149,386	0	0		0	0	0	149,386	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2022	10/27/2022	10/27/2022	Sale	0	1,622,474	1.03164	0	0	50,154	0	0		0	0	0	50,154	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2022	10/27/2022	10/27/2022	Sale	0	966,580	1.03164	0	0	29,879	0	0		0	0	0	29,879	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2022	10/27/2022	10/27/2022	Sale	0	2,861,158	1.03164	0	0	88,444	0	0		0	0	0	88,444	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	247,993	1.0056	0	0	(14,661)	0	0		0	0	0	(14,661)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	527,128	1.0056	0	0	(31,163)	0	0		0	0	0	(31,163)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	990,514	1.0056	0	0	(58,558)	0	0		0	0	0	(58,558)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/13/2022	12/15/2022	12/15/2022	Sale	0	409,016	1.0056	0	0	(24,181)	0	0		0	0	0	(24,181)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	12/19/2022	12/19/2022	Sale	0	2,604,272	1.00595	0	0	(134,621)	0	0		0	0	0	(134,621)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2022	12/19/2022	12/19/2022	Sale	0	5,591,525	1.00595	0	0	(289,040)	0	0		0	0	0	(289,040)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2022	12/29/2022	12/29/2022	Sale	0	1,379,466	.96848	0	0	(139,830)	0	0		0	0	0	(139,830)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	6,730,260	.97872	0	0	(608,785)	0	0		0	0	0	(608,785)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	10,369,515	.97872	0	0	(937,973)	0	0		0	0	0	(937,973)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	1,244,721	.97872	0	0	(112,591)	0	0		0	0	0	(112,591)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2022	10/26/2022	10/26/2022	Sale	0	5,983,773	.98389	0	0	(127,473)	0	0		0	0	0	(127,473)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2022	10/26/2022	10/26/2022	Sale	0	5,983,651	.98387	0	0	(127,595)	0	0		0	0	0	(127,595)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2022	10/26/2022	10/26/2022	Sale	0	1,958	1.000148	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2022	10/20/2022	10/20/2022	Sale	0	1,762	.98977	0	0	10	0	0		0	0	0	10	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2021	01/07/2022	01/07/2022	Sale	0	29,100,665	1.16314	0	0	612,967	0	0		0	(647,288)	0	612,967	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2021	01/07/2022	01/07/2022	Sale	0	833,628	1.16	0	0	16,996	0	0		0	(16,336)	1,114	16,996	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2021	01/07/2022	01/07/2022	Sale	0	1,947,010	1.16	0	0	39,696	0	0		0	(38,155)	2,602	39,696	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2021	03/08/2022	03/08/2022	Sale	0	11,527,572	1.12752	0	0	377,770	0	0		0	114,270	28,831	377,770	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2021	03/08/2022	03/08/2022	Sale	0	4,589,006	1.12752	0	0	150,387	0	0		0	48,643	11,477	150,387	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/05/2022	04/07/2022	04/07/2022	Sale	0	815,592	1.1348	0	0	31,372	0	0		0	0	0	31,372	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/05/2022	04/07/2022	04/07/2022	Sale	0	1,904,886	1.1348	0	0	73,271	0	0		0	0	0	73,271	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/07/2022	04/07/2022	Sale	0	28,215,292	1.13382	0	0	1,061,850	0	0		0	0	0	1,061,850	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/04/2022	06/08/2022	06/08/2022	Sale	0	11,395,037	1.0953	0	0	230,439	0	0		0	0	0	230,439	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/04/2022	06/08/2022	06/08/2022	Sale	0	4,536,246	1.0953	0	0	91,735	0	0		0	0	0	91,735	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/07/2022	07/07/2022	Sale	0	27,094,288	1.09412	0	0	1,909,764	0	0		0	0	0	1,909,764	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/07/2022	07/07/2022	Sale	0	782,532	1.09412	0	0	55,157	0	0		0	0	0	55,157	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/07/2022	07/07/2022	Sale	0	1,827,671	1.09412	0	0	128,825	0	0		0	0	0	128,825	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	12/08/2022	12/08/2022	Sale	0	11,207,589	1.07708	0	0	234,437	0	0		0	0	0	234,437	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	12/08/2022	12/08/2022	Sale	0	4,461,624	1.07708	0	0	93,327	0	0		0	0	0	93,327	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	10/07/2022	10/07/2022	Sale	0	736,124	1.03129	0	0	37,645	0	0		0	0	0	37,645	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	10/07/2022	10/07/2022	Sale	0	1,719,280	1.03129	0	0	87,924	0	0		0	0	0	87,924	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	10/07/2022	10/07/2022	Sale	0	25,486,800	1.03129	0	0	1,303,391	0	0		0	0	0	1,303,391	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/13/2022	08/01/2022	08/01/2022	Sale	0	2,152,059	1.0093	0	0	(38,380)	0	0		0	0	0	(38,380)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/13/2022	09/30/2022	09/30/2022	Sale	0	13,553,658	1.01398	0	0	458,882	0	0		0	0	0	458,882	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	10,958,667	.97872	0	0	(991,265)	0	0		0	0	0	(991,265)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/14/2022	12/15/2022	12/15/2022	Sale	0	1,949,787	1.03548	0	0	(55,680)	0	0		0	0	0	(55,680)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	215,445	1.0368	0	0	1,486	0	0		0	0	0	1,486	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/28/2022	11/30/2022	11/30/2022	Sale	0	85,766	1.0368	0	0	591	0	0		0	0	0	591	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	2,896,575	1.15863	0	0	66,700	0	0		0	(53,236)	0	66,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	8,110,410	1.15863	0	0	186,760	0	0		0	(149,061)	0	186,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	137,876,970	1.15863	0	0	3,174,920	0	0		0	(2,534,043)	0	3,174,920	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	463,452	1.15863	0	0	10,672	0	0		0	(8,518)	0	10,672	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	2,317,260	1.15863	0	0	53,360	0	0		0	(42,589)	0	53,360	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	14,019,423	1.15863	0	0	322,828	0	0		0	(257,663)	0	322,828	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	1,042,767	1.15863	0	0	24,012	0	0		0	(19,165)	0	24,012	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	15,641,505	1.15863	0	0	360,180	0	0		0	(287,475)	0	360,180	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	16,568,409	1.15863	0	0	381,524	0	0		0	(304,511)	0	381,524	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	347,589	1.15863	0	0	8,004	0	0		0	(6,388)	0	8,004	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	115,863	1.15863	0	0	2,668	0	0		0	(2,129)	0	2,668	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	2,085,534	1.15863	0	0	48,024	0	0		0	(38,330)	0	48,024	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	9,384,903	1.15863	0	0	216,108	0	0		0	(172,485)	0	216,108	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	9,037,314	1.15863	0	0	208,104	0	0		0	(166,097)	0	208,104	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	251,306,847	1.15863	0	0	5,786,892	0	0		0	(4,618,773)	0	5,786,892	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	2,433,123	1.15863	0	0	56,028	0	0		0	(44,718)	0	56,028	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	2,085,534	1.15863	0	0	48,024	0	0		0	(38,330)	0	48,024	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	9,848,355	1.15863	0	0	226,780	0	0		0	(181,003)	0	226,780	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	79,945,470	1.15863	0	0	1,840,920	0	0		0	(1,469,319)	0	1,840,920	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	11,354,574	1.15863	0	0	261,464	0	0		0	(208,686)	0	261,464	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	14,135,286	1.15863	0	0	325,496	0	0		0	(259,793)	0	325,496	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	75,079,224	1.15863	0	0	1,728,864	0	0		0	(1,379,882)	0	1,728,864	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	19,696,710	1.15863	0	0	453,560	0	0		0	(362,006)	0	453,560	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	01/10/2022	Sale	0	463,452	1.15863	0	0	10,672	0	0		0	(8,518)	0	10,672	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	339,273	1.13091	0	0	13,068	0	0		0	0	0	13,068	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	2,827,275	1.13091	0	0	108,900	0	0		0	0	0	108,900	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	8,142,552	1.13091	0	0	313,632	0	0		0	0	0	313,632	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	131,298,651	1.13091	0	0	5,057,316	0	0		0	0	0	5,057,316	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	452,364	1.13091	0	0	17,424	0	0		0	0	0	17,424	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	113,091	1.13091	0	0	4,356	0	0		0	0	0	4,356	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	2,374,911	1.13091	0	0	91,476	0	0		0	0	0	91,476	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	339,273	1.13091	0	0	13,068	0	0		0	0	0	13,068	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	12,892,374	1.13091	0	0	496,584	0	0		0	0	0	496,584	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	1,244,001	1.13091	0	0	47,916	0	0		0	0	0	47,916	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	15,832,740	1.13091	0	0	609,840	0	0		0	0	0	609,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	15,832,740	1.13091	0	0	609,840	0	0		0	0	0	609,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	2,148,729	1.13091	0	0	82,764	0	0		0	0	0	82,764	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	9,838,917	1.13091	0	0	378,972	0	0		0	0	0	378,972	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	8,934,189	1.13091	0	0	344,124	0	0		0	0	0	344,124	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	263,615,121	1.13091	0	0	10,153,836	0	0		0	0	0	10,153,836	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	2,827,275	1.13091	0	0	108,900	0	0		0	0	0	108,900	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	2,488,002	1.13091	0	0	95,832	0	0		0	0	0	95,832	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	10,517,463	1.13091	0	0	405,108	0	0		0	0	0	405,108	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	86,966,979	1.13091	0	0	3,349,764	0	0		0	0	0	3,349,764	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	13,570,920	1.13091	0	0	522,720	0	0		0	0	0	522,720	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	15,832,740	1.13091	0	0	609,840	0	0		0	0	0	609,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	80,294,610	1.13091	0	0	3,092,760	0	0		0	0	0	3,092,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	04/08/2022	Sale	0	20,808,744	1.13091	0	0	801,504	0	0		0	0	0	801,504	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	219,338	1.09669	0	0	15,868	0	0		0	0	0	15,868	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	2,961,063	1.09669	0	0	214,218	0	0		0	0	0	214,218	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	8,334,844	1.09669	0	0	602,984	0	0		0	0	0	602,984	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	132,260,814	1.09669	0	0	9,568,404	0	0		0	0	0	9,568,404	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	219,338	1.09669	0	0	15,868	0	0		0	0	0	15,868	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	109,669	1.09669	0	0	7,934	0	0		0	0	0	7,934	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	2,522,387	1.09669	0	0	182,482	0	0		0	0	0	182,482	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	438,676	1.09669	0	0	31,736	0	0		0	0	0	31,736	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	13,379,618	1.09669	0	0	967,948	0	0		0	0	0	967,948	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	1,425,697	1.09669	0	0	103,142	0	0		0	0	0	103,142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	16,121,343	1.09669	0	0	1,166,298	0	0		0	0	0	1,166,298	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	16,669,688	1.09669	0	0	1,205,968	0	0		0	0	0	1,205,968	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	2,083,711	1.09669	0	0	150,746	0	0		0	0	0	150,746	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	10,747,562	1.09669	0	0	777,532	0	0		0	0	0	777,532	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	9,760,541	1.09669	0	0	706,126	0	0		0	0	0	706,126	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	276,146,542	1.09669	0	0	19,977,812	0	0		0	0	0	19,977,812	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	3,180,401	1.09669	0	0	230,086	0	0		0	0	0	230,086	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	2,851,394	1.09669	0	0	206,284	0	0		0	0	0	206,284	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	11,295,907	1.09669	0	0	817,202	0	0		0	0	0	817,202	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	89,380,235	1.09669	0	0	6,466,210	0	0		0	0	0	6,466,210	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	14,695,646	1.09669	0	0	1,063,156	0	0		0	0	0	1,063,156	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	17,766,378	1.09669	0	0	1,285,308	0	0		0	0	0	1,285,308	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	84,554,799	1.09669	0	0	6,117,114	0	0		0	0	0	6,117,114	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	22,043,469	1.09669	0	0	1,594,734	0	0		0	0	0	1,594,734	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/05/2022	07/08/2022	07/08/2022	Sale	0	109,669	1.09669	0	0	7,934	0	0		0	0	0	7,934	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	30,220	1.0566	0	0	56	0	0		0	0	0	56	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	166,210	1.0566	0	0	307	0	0		0	0	0	307	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	4,649	1.0566	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	4,649	1.0566	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	25,571	1.0566	0	0	47	0	0		0	0	0	47	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	10,461	1.0566	0	0	19	0	0		0	0	0	19	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2022	05/11/2022	05/11/2022	Sale	0	10,461	1.0566	0	0	19	0	0		0	0	0	19	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	1,948,830	1.0257	0	0	89,585	0	0		0	0	0	89,585	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	10,359,570	1.0257	0	0	476,215	0	0		0	0	0	476,215	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	9,641,580	1.0257	0	0	443,210	0	0		0	0	0	443,210	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	264,733,170	1.0257	0	0	12,169,415	0	0		0	0	0	12,169,415	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	3,282,240	1.0257	0	0	150,880	0	0		0	0	0	150,880	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	2,871,960	1.0257	0	0	132,020	0	0		0	0	0	132,020	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	11,077,560	1.0257	0	0	509,220	0	0		0	0	0	509,220	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	205,140	1.0257	0	0	9,430	0	0		0	0	0	9,430	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	86,466,510	1.0257	0	0	3,974,745	0	0		0	0	0	3,974,745	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	13,744,380	1.0257	0	0	631,810	0	0		0	0	0	631,810	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	17,026,620	1.0257	0	0	782,690	0	0		0	0	0	782,690	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	81,748,290	1.0257	0	0	3,757,855	0	0		0	0	0	3,757,855	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	21,744,840	1.0257	0	0	999,580	0	0		0	0	0	999,580	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	205,140	1.0257	0	0	9,430	0	0		0	0	0	9,430	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	2,769,390	1.0257	0	0	127,305	0	0		0	0	0	127,305	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	7,590,180	1.0257	0	0	348,910	0	0		0	0	0	348,910	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	115,083,540	1.0257	0	0	5,290,230	0	0		0	0	0	5,290,230	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	102,570	1.0257	0	0	4,715	0	0		0	0	0	4,715	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	102,570	1.0257	0	0	4,715	0	0		0	0	0	4,715	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	1,641,120	1.0257	0	0	75,440	0	0		0	0	0	75,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	205,140	1.0257	0	0	9,430	0	0		0	0	0	9,430	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	12,205,830	1.0257	0	0	561,085	0	0		0	0	0	561,085	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	1,333,410	1.0257	0	0	61,295	0	0		0	0	0	61,295	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	14,667,510	1.0257	0	0	674,245	0	0		0	0	0	674,245	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2022	10/07/2022	10/07/2022	Sale	0	15,693,210	1.0257	0	0	721,395	0	0		0	0	0	721,395	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2022	11/10/2022	11/10/2022	Sale	0	72,554	1.0033	0	0	(1,074)	0	0		0	0	0	(1,074)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2022	11/10/2022	11/10/2022	Sale	0	388,004	1.0033	0	0	(5,743)	0	0		0	0	0	(5,743)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2022	11/10/2022	11/10/2022	Sale	0	12,618	1.0033	0	0	(187)	0	0		0	0	0	(187)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2022	11/10/2022	11/10/2022	Sale	0	59,936	1.0033	0	0	(887)	0	0		0	0	0	(887)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2022	11/10/2022	11/10/2022	Sale	0	12,618	1.0033	0	0	(187)	0	0		0	0	0	(187)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2022	11/10/2022	11/10/2022	Sale	0	25,236	1.0033	0	0	(374)	0	0		0	0	0	(374)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2022	11/10/2022	11/10/2022	Sale	0	25,236	1.0033	0	0	(374)	0	0		0	0	0	(374)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2022	09/30/2022	09/30/2022	Sale	0	13,579,046	.048061	0	0	(472,388)	0	0		0	0	0	(472,388)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2022	12/30/2022	12/30/2022	Sale	0	13,750,751	.048762	0	0	(720,058)	0	0		0	0	0	(720,058)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2022	10/21/2022	10/21/2022	Sale	0	1,089,483	.049703	0	0	(7,662)	0	0		0	0	0	(7,662)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	03/31/2022	03/31/2022	Sale	0	4,812,020	1.4153	0	0	56,284	0	0		0	70,365	0	56,284	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/30/2017	06/30/2022	06/30/2022	Sale	0	4,823,512	1.41868	0	0	400,779	0	0		0	70,024	0	400,779	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/30/2017	09/30/2022	09/30/2022	Sale	0	4,835,684	1.42226	0	0	732,468	0	0		0	69,694	0	732,468	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	11/30/2017	12/30/2022	12/30/2022	Sale	0	4,848,536	1.42604	0	0	437,167	0	0		0	67,701	0	437,167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/23/2018	03/31/2022	03/31/2022	Sale	0	299,320	1.4966	0	0	3,321	0	0		0	4,137	0	3,321	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/23/2018	06/30/2022	06/30/2022	Sale	0	300,240	1.5012	0	0	23,602	0	0		0	4,117	0	23,602	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/23/2018	09/30/2022	09/30/2022	Sale	0	301,140	1.5057	0	0	43,141	0	0		0	4,101	0	43,141	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	03/23/2018	12/30/2022	12/30/2022	Sale	0	302,020	1.5101	0	0	25,801	0	0		0	3,986	0	25,801	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/11/2019	03/31/2022	03/31/2022	Sale	0	269,280	1.3464	0	0	3,302	0	0		0	4,141	0	3,302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/11/2019	06/30/2022	06/30/2022	Sale	0	270,080	1.3504	0	0	23,553	0	0		0	4,121	0	23,553	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/11/2019	09/30/2022	09/30/2022	Sale	0	270,780	1.3539	0	0	43,041	0	0		0	4,099	0	43,041	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/11/2019	12/30/2022	12/30/2022	Sale	0	271,580	1.3579	0	0	25,647	0	0		0	3,979	0	25,647	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/07/2019	03/31/2022	03/31/2022	Sale	0	405,750	1.3525	0	0	4,954	0	0		0	6,211	0	4,954	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/07/2019	06/30/2022	06/30/2022	Sale	0	406,500	1.355	0	0	35,332	0	0		0	6,181	0	35,332	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/07/2019	09/30/2022	09/30/2022	Sale	0	407,400	1.358	0	0	64,566	0	0		0	6,148	0	64,566	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	05/07/2019	12/30/2022	12/30/2022	Sale	0	408,300	1.361	0	0	38,475	0	0		0	5,969	0	38,475	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	07/01/2019	03/31/2022	03/31/2022	Sale	0	651,850	1.3037	0	0	8,241	0	0		0	10,356	0	8,241	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	07/01/2019	06/30/2022	06/30/2022	Sale	0	653,100	1.3062	0	0	58,847	0	0		0	10,305	0	58,847	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	07/01/2019	09/30/2022	09/30/2022	Sale	0	654,350	1.3087	0	0	107,529	0	0		0	10,245	0	107,529	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	07/01/2019	12/30/2022	12/30/2022	Sale	0	655,475	1.31095	0	0	63,999	0	0		0	9,944	0	63,999	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/07/2020	03/31/2022	03/31/2022	Sale	0	260,648	1.30324	0	0	3,296	0	0		0	4,142	0	3,296	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/07/2020	06/30/2022	06/30/2022	Sale	0	260,734	1.30367	0	0	23,538	0	0		0	4,122	0	23,538	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/07/2020	09/30/2022	09/30/2022	Sale	0	260,808	1.30404	0	0	43,008	0	0		0	4,098	0	43,008	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	08/07/2020	12/30/2022	12/30/2022	Sale	0	260,870	1.30435	0	0	25,593	0	0		0	3,977	0	25,593	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/04/2021	03/31/2022	03/31/2022	Sale	0	681,310	1.36262	0	0	8,260	0	0		0	10,352	0	8,260	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/04/2021	06/30/2022	06/30/2022	Sale	0	681,540	1.36308	0	0	58,893	0	0		0	10,301	0	58,893	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/04/2021	09/30/2022	09/30/2022	Sale	0	681,765	1.36353	0	0	107,619	0	0		0	10,247	0	107,619	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4T0XV02CZP30M085	02/04/2021	12/30/2022	12/30/2022	Sale	0	681,995	1.36399	0	0	64,133	0	0		0	9,949	0	64,133	0	0	FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other												0	0	238,515,938	(52,320)	0	XXX	0	(16,191,500)	52,362	238,515,938	0	0	XXX
1479999999. Subtotal - Forwards												0	0	224,082,837	(52,320)	0	XXX	0	8,979,570	201,432	199,668,717	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												35,541,677	0	85,416,711	4,512,188	0	XXX	(1,937,930)	(11,461,691)	96,701	29,503,261	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												83,184,865	(4,787,167)	720,907,512	1,613,677	0	XXX	8,869,313	(48,293,744)	(16,337,335)	667,104,277	0	0	XXX
1719999999. Subtotal - Replication												28,360,806	(28,760,163)	(58,694,882)	26,602,421	0	XXX	0	0	(1,915,542)	(54,576,096)	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												147,087,348	(33,547,331)	747,629,341	32,728,287	0	XXX	6,931,383	(59,755,434)	(18,156,176)	642,031,443	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
36H3	426	43,546,478	MSCI EAFE Mini Future March 20 Mar 2023 0000036H3	Liability Hedge	N/A	Equity/Index	03/20/2023	NYF 5493004R83R1LVX2IL36	12/13/2022	2,044.4356	1,949.4000	(428,130)	0	0	0	0	(2,024,258)	(2,024,258)	1,713,310	EL (Equity Risk Liability)	50
38H3	75	7,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2023 0000038H3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	118.4546	118.2813	(4,688)	0	0	0	0	(13,001)	(13,001)	225,000	PD (Duration)	1,000
38H3	522	52,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2023 0000038H3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	118.4468	118.2813	(32,625)	0	0	0	0	(86,408)	(86,408)	1,566,000	PD (Duration)	1,000
38H3	492	49,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2023 0000038H3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	118.4546	118.2813	(30,750)	0	0	0	0	(85,286)	(85,286)	1,476,000	PD (Duration)	1,000
38H3	1	100,000	US ULTRA 10YR NOTE MAR 16 Mar 2023 0000038H3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	118.6890	118.2813	(63)	0	0	0	0	(408)	(408)	3,000	PD (Duration)	1,000
38H3	1	100,000	US ULTRA 10YR NOTE MAR 16 Mar 2023 0000038H3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	118.7359	118.2813	(63)	0	0	0	0	(455)	(455)	3,000	PD (Duration)	1,000
38H3	1,148	114,800,000	US ULTRA 10YR NOTE MAR 16 Mar 2023 0000038H3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	119.0718	118.2813	(71,750)	0	0	0	0	(907,531)	(907,531)	3,444,000	PD (Duration)	1,000
38H3	1	100,000	US ULTRA 10YR NOTE MAR 16 Mar 2023 0000038H3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	119.2984	118.2813	(63)	0	0	0	0	(1,017)	(1,017)	3,000	PD (Duration)	1,000
ESH3	881	177,317,757	E-MINI S&P 500 INDEX Mar 2023 0000ESH3	Liability Hedge	N/A	Equity/Index	03/17/2023	CME SNZ2OJLFK8MNNCLQOF39	12/13/2022	4,025.3747	3,861.0000	(473,538)	0	0	0	0	(7,240,707)	(7,240,707)	9,338,600	EL (Equity Risk Liability)	50
ESH3	784	158,950,253	E-MINI S&P 500 INDEX Mar 2023 0000ESH3	Liability Hedge	N/A	Equity/Index	03/17/2023	CME SNZ2OJLFK8MNNCLQOF39	12/14/2022	4,054.8534	3,861.0000	(421,400)	0	0	0	0	(7,599,053)	(7,599,053)	8,310,400	EL (Equity Risk Liability)	50
ESH3	500	101,384,560	E-MINI S&P 500 INDEX Mar 2023 0000ESH3	Liability Hedge	N/A	Equity/Index	03/17/2023	CME SNZ2OJLFK8MNNCLQOF39	12/14/2022	4,055.3824	3,861.0000	(268,750)	0	0	0	0	(4,859,560)	(4,859,560)	5,300,000	EL (Equity Risk Liability)	50
TYH3	434	43,400,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	112.5640	112.2969	(61,031)	0	0	0	0	(115,919)	(115,919)	954,800	PD (Duration)	1,000
USH3	667	66,700,000	U.S. Long Bond Future Mar 2023 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	126.4703	125.3438	(104,219)	0	0	0	0	(751,389)	(751,389)	2,801,400	PD (Duration)	1,000
USH3	1,145	114,500,000	U.S. Long Bond Future Mar 2023 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	126.4703	125.3438	(178,906)	0	0	0	0	(1,289,865)	(1,289,865)	4,809,000	PD (Duration)	1,000
USH3	298	29,800,000	U.S. Long Bond Future Mar 2023 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	126.4703	125.3438	(46,563)	0	0	0	0	(335,703)	(335,703)	1,251,600	PD (Duration)	1,000
USH3	360	36,000,000	U.S. Long Bond Future Mar 2023 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/25/2022	127.4781	125.3438	(56,250)	0	0	0	0	(768,360)	(768,360)	1,512,000	PD (Duration)	1,000
WNH3	34	3,400,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	133.5172	134.3125	(17,000)	0	0	0	0	27,040	27,040	221,000	PD (Duration)	1,000
WNH3	2,000	200,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	133.5172	134.3125	(1,000,000)	0	0	0	0	1,590,610	1,590,610	13,000,000	PD (Duration)	1,000
WNH3	66	6,600,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	133.5172	134.3125	(33,000)	0	0	0	0	52,490	52,490	429,000	PD (Duration)	1,000
WNH3	878	87,800,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	133.5250	134.3125	(439,000)	0	0	0	0	691,418	691,418	5,707,000	PD (Duration)	1,000
WNH3	957	95,700,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	133.5250	134.3125	(478,500)	0	0	0	0	753,630	753,630	6,220,500	PD (Duration)	1,000
WNH3	550	55,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	133.5250	134.3125	(275,000)	0	0	0	0	433,121	433,121	3,575,000	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNH3	1,593	159,300,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	133.5328	134.3125	(796,500)	0	0	0	0	1,242,030	1,242,030	10,354,500	PD (Duration)	1,000
WNH3	700	70,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	133.5328	134.3125	(350,000)	0	0	0	0	545,776	545,776	4,550,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	133.5328	134.3125	(500,000)	0	0	0	0	779,680	779,680	6,500,000	PD (Duration)	1,000
WNH3	3	300,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	134.0953	134.3125	(1,500)	0	0	0	0	652	652	19,500	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	134.0953	134.3125	(500)	0	0	0	0	217	217	6,500	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	134.1578	134.3125	(1,000)	0	0	0	0	309	309	13,000	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	134.1578	134.3125	(500)	0	0	0	0	155	155	6,500	PD (Duration)	1,000
WNH3	3	300,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	134.5328	134.3125	(1,500)	0	0	0	0	(661)	(661)	19,500	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	134.5953	134.3125	(500)	0	0	0	0	(283)	(283)	6,500	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	134.6578	134.3125	(1,000)	0	0	0	0	(691)	(691)	13,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0016	134.3125	(500,000)	0	0	0	0	310,930	310,930	6,500,000	PD (Duration)	1,000
WNH3	500	50,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0016	134.3125	(250,000)	0	0	0	0	155,465	155,465	3,250,000	PD (Duration)	1,000
WNH3	500	50,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0016	134.3125	(250,000)	0	0	0	0	155,465	155,465	3,250,000	PD (Duration)	1,000
WNH3	2,000	200,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0094	134.3125	(1,000,000)	0	0	0	0	606,235	606,235	13,000,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0094	134.3125	(500,000)	0	0	0	0	303,118	303,118	6,500,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0094	134.3125	(500,000)	0	0	0	0	303,118	303,118	6,500,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0094	134.3125	(500,000)	0	0	0	0	303,118	303,118	6,500,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0094	134.3125	(500,000)	0	0	0	0	303,118	303,118	6,500,000	PD (Duration)	1,000
WNH3	2,000	200,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0172	134.3125	(1,000,000)	0	0	0	0	590,610	590,610	13,000,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0172	134.3125	(500,000)	0	0	0	0	295,305	295,305	6,500,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.0328	134.3125	(500,000)	0	0	0	0	279,680	279,680	6,500,000	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.4391	134.3125	(500)	0	0	0	0	(127)	(127)	6,500	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.4703	134.3125	(1,000)	0	0	0	0	(316)	(316)	13,000	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.4703	134.3125	(500)	0	0	0	0	(158)	(158)	6,500	PD (Duration)	1,000
WNH3	4	400,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	134.6891	134.3125	(2,000)	0	0	0	0	(1,506)	(1,506)	26,000	PD (Duration)	1,000
WNH3	4	400,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	135.0328	134.3125	(2,000)	0	0	0	0	(2,881)	(2,881)	26,000	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	135.1578	134.3125	(1,000)	0	0	0	0	(1,691)	(1,691)	13,000	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	135.1578	134.3125	(1,000)	0	0	0	0	(1,691)	(1,691)	13,000	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	135.2828	134.3125	(1,000)	0	0	0	0	(1,941)	(1,941)	13,000	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	135.2828	134.3125	(1,000)	0	0	0	0	(1,941)	(1,941)	13,000	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	135.6266	134.3125	(1,000)	0	0	0	0	(2,628)	(2,628)	13,000	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	135.6266	134.3125	(1,000)	0	0	0	0	(2,628)	(2,628)	13,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7281	134.3125	(500,000)	0	0	0	0	(1,415,633)	(1,415,633)	6,500,000	PD (Duration)	1,000
WNH3	211	21,100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7281	134.3125	(105,500)	0	0	0	0	(298,698)	(298,698)	1,371,500	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7281	134.3125	(500,000)	0	0	0	0	(1,415,633)	(1,415,633)	6,500,000	PD (Duration)	1,000
WNH3	600	60,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7281	134.3125	(300,000)	0	0	0	0	(849,380)	(849,380)	3,900,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7281	134.3125	(500,000)	0	0	0	0	(1,415,633)	(1,415,633)	6,500,000	PD (Duration)	1,000
WNH3	789	78,900,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7359	134.3125	(394,500)	0	0	0	0	(1,123,098)	(1,123,098)	5,128,500	PD (Duration)	1,000
WNH3	1,500	150,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7359	134.3125	(750,000)	0	0	0	0	(2,135,168)	(2,135,168)	9,750,000	PD (Duration)	1,000
WNH3	800	80,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7359	134.3125	(400,000)	0	0	0	0	(1,138,756)	(1,138,756)	5,200,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7359	134.3125	(500,000)	0	0	0	0	(1,423,445)	(1,423,445)	6,500,000	PD (Duration)	1,000
WNH3	1,000	100,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7359	134.3125	(500,000)	0	0	0	0	(1,423,445)	(1,423,445)	6,500,000	PD (Duration)	1,000
WNH3	500	50,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7359	134.3125	(250,000)	0	0	0	0	(711,723)	(711,723)	3,250,000	PD (Duration)	1,000
WNH3	2,500	250,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7359	134.3125	(1,250,000)	0	0	0	0	(3,558,613)	(3,558,613)	16,250,000	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.9391	134.3125	(1,000)	0	0	0	0	(3,253)	(3,253)	13,000	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	136.0953	134.3125	(1,000)	0	0	0	0	(3,566)	(3,566)	13,000	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	136.0953	134.3125	(1,000)	0	0	0	0	(3,566)	(3,566)	13,000	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	136.2203	134.3125	(1,000)	0	0	0	0	(3,816)	(3,816)	13,000	PD (Duration)	1,000
WNH3	3	300,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	137.3141	134.3125	(1,500)	0	0	0	0	(9,005)	(9,005)	19,500	PD (Duration)	1,000
WNH3	5	500,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	137.3453	134.3125	(2,500)	0	0	0	0	(15,164)	(15,164)	32,500	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	137.3766	134.3125	(500)	0	0	0	0	(3,064)	(3,064)	6,500	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	137.6891	134.3125	(1,000)	0	0	0	0	(6,753)	(6,753)	13,000	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	137.7516	134.3125	(500)	0	0	0	0	(3,439)	(3,439)	6,500	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	137.8141	134.3125	(1,000)	0	0	0	0	(7,003)	(7,003)	13,000	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	138.1891	134.3125	(500)	0	0	0	0	(3,877)	(3,877)	6,500	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/25/2022	137.1578	134.3125	(500)	0	0	0	0	(2,845)	(2,845)	6,500	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/25/2022	137.1891	134.3125	(500)	0	0	0	0	(2,877)	(2,877)	6,500	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/25/2022	137.2516	134.3125	(500)	0	0	0	0	(2,939)	(2,939)	6,500	PD (Duration)	1,000
WNH3	500	50,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/25/2022	137.8453	134.3125	(250,000)	0	0	0	0	(1,766,410)	(1,766,410)	3,250,000	PD (Duration)	1,000
WNH3	1,200	120,000,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/25/2022	137.8531	134.3125	(600,000)	0	0	0	0	(4,248,759)	(4,248,759)	7,800,000	PD (Duration)	1,000
WNH3	236	23,600,000	US ULTRA T-BOND Mar 2023 0000WNH3	Liability Hedge	N/A	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	135.7281	134.3125	(118,000)	0	0	0	0	(334,089)	(334,089)	1,534,000	LD (Liability Cashflow)	1,000
1539999999. Subtotal - Long Futures - Hedging Other												(19,017,286)	0	0	0	0	(39,704,417)	(39,704,417)	261,611,610	XXX	XXX
1579999999. Subtotal - Long Futures												(19,017,286)	0	0	0	0	(39,704,417)	(39,704,417)	261,611,610	XXX	XXX
38H3	125	12,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2023 000038H3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	118.4438	118.2813	7,813	0	0	0	0	20,324	20,324	375,000	PD (Duration)	1,000
FVH3	422	42,200,000	U.S. Five Year Note Future Mar 2023 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	107.9674	107.9297	36,266	0	0	0	0	15,906	15,906	633,000	PD (Duration)	1,000
FVH3	5	500,000	U.S. Five Year Note Future Mar 2023 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	107.9752	107.9297	430	0	0	0	0	228	228	7,500	PD (Duration)	1,000
FVH3	58	5,800,000	U.S. Five Year Note Future Mar 2023 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	107.9752	107.9297	4,984	0	0	0	0	2,642	2,642	87,000	PD (Duration)	1,000
FVH3	57	5,700,000	U.S. Five Year Note Future Mar 2023 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	107.9062	107.9297	4,898	0	0	0	0	(1,340)	(1,340)	85,500	PD (Duration)	1,000
FVH3	55	5,500,000	U.S. Five Year Note Future Mar 2023 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	108.0377	107.9297	4,727	0	0	0	0	5,943	5,943	82,500	PD (Duration)	1,000
TUH3	6	1,200,000	US 2YR NT FUT Mar 2023 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	102.4025	102.5391	938	0	0	0	0	(1,639)	(1,639)	6,750	PD (Duration)	2,000
TUH3	87	17,400,000	US 2YR NT FUT Mar 2023 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	102.4173	102.5391	13,594	0	0	0	0	(21,185)	(21,185)	97,875	PD (Duration)	2,000
TUH3	4	800,000	US 2YR NT FUT Mar 2023 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	102.4095	102.5391	625	0	0	0	0	(1,036)	(1,036)	4,500	PD (Duration)	2,000
TUH3	29	5,800,000	US 2YR NT FUT Mar 2023 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04Q2QBFQTQ27	12/20/2022	102.9017	102.5391	4,531	0	0	0	0	21,033	21,033	32,625	PD (Duration)	2,000
TYH3	65	6,500,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	112.5532	112.2969	9,141	0	0	0	0	16,662	16,662	143,000	PD (Duration)	1,000
TYH3	270	27,000,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	112.5532	112.2969	37,969	0	0	0	0	69,212	69,212	594,000	PD (Duration)	1,000

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Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TYH3	2,002	200,200,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	112.5610	112.2969	281,531	0	0	0	0	528,838	528,838	4,404,400	PD (Duration)	1,000
TYH3	1,560	156,000,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/21/2022	112.5610	112.2969	219,375	0	0	0	0	412,082	412,082	3,432,000	PD (Duration)	1,000
TYH3	2,243	224,300,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	112.5845	112.2969	315,422	0	0	0	0	645,070	645,070	4,934,600	PD (Duration)	1,000
TYH3	1,950	195,000,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	112.5923	112.2969	274,219	0	0	0	0	576,040	576,040	4,290,000	PD (Duration)	1,000
TYH3	2,243	224,300,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	112.5923	112.2969	315,422	0	0	0	0	662,593	662,593	4,934,600	PD (Duration)	1,000
TYH3	99	9,900,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/22/2022	112.6080	112.2969	13,922	0	0	0	0	30,797	30,797	217,800	PD (Duration)	1,000
TYH3	82	8,200,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	112.8736	112.2969	11,531	0	0	0	0	47,290	47,290	180,400	PD (Duration)	1,000
TYH3	1,950	195,000,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	112.8892	112.2969	274,219	0	0	0	0	1,154,946	1,154,946	4,290,000	PD (Duration)	1,000
TYH3	2,437	243,700,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	112.8970	112.2969	342,703	0	0	0	0	1,462,425	1,462,425	5,361,400	PD (Duration)	1,000
TYH3	2,437	243,700,000	U.S. Ten Year Note Future Mar 2023 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	112.8970	112.2969	342,703	0	0	0	0	1,462,425	1,462,425	5,361,400	PD (Duration)	1,000
USH3	1,400	140,000,000	U.S. Long Bond Future Mar 2023 0000USH3	Liability Hedge	N/A	Interest Rate	03/31/2023	CBT 549300EX04Q2QBFQTQ27	11/23/2022	126.4672	125.3438	218,750	0	0	0	0	1,572,872	1,572,872	5,880,000	LD (Liability Cashflow)	1,000
1609999999. Subtotal - Short Futures - Hedging Other												2,735,711	0	0	0	0	8,682,131	8,682,131	45,435,850	XXX	XXX
1649999999. Subtotal - Short Futures												2,735,711	0	0	0	0	8,682,131	8,682,131	45,435,850	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												(16,281,575)	0	0	0	0	(31,022,287)	(31,022,287)	307,047,460	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(16,281,575)	0	0	0	0	(31,022,287)	(31,022,287)	307,047,460	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Societe Generale	4,624,900	584,750	5,209,650
Total Net Cash Deposits	4,624,900	584,750	5,209,650

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities contributed approximately 0.01 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.3 years to general account portfolio duration.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately -0.01 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($223.5B) as of 12/31/2021

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
36M2	884	89,682,815	MSCI EAFE Mini Future March 20 Jun 2022 000036M2	Liability Hedge	N/A	Equity/Index	06/17/2022	NYF 5493004R83R1LVX2IL36	03/15/2022	2,029.0230	06/13/2022	1,864.2740	Sale or Payoff	(7,281,891)	(7,281,891)	0	0	EL (Equity Risk Liability)	50
36M2	717	72,740,474	MSCI EAFE Mini Future March 20 Jun 2022 000036M2	Liability Hedge	N/A	Equity/Index	06/17/2022	NYF 5493004R83R1LVX2IL36	03/15/2022	2,029.0230	06/14/2022	1,862.3180	Sale or Payoff	(5,976,367)	(5,976,367)	0	0	EL (Equity Risk Liability)	50
36M2	383	40,033,859	MSCI EAFE Mini Future March 20 Jun 2022 000036M2	Liability Hedge	N/A	Equity/Index	06/17/2022	NYF 5493004R83R1LVX2IL36	03/16/2022	2,090.5409	06/13/2022	1,872.1500	Sale or Payoff	(4,182,183)	(4,182,183)	0	0	EL (Equity Risk Liability)	50
36M2	93	9,841,703	MSCI EAFE Mini Future March 20 Jun 2022 000036M2	Liability Hedge	N/A	Equity/Index	06/17/2022	NYF 5493004R83R1LVX2IL36	04/21/2022	2,116.4952	06/13/2022	1,872.1500	Sale or Payoff	(1,136,205)	(1,136,205)	0	0	EL (Equity Risk Liability)	50
36U2	884	82,298,416	MSCI EAFE Mini Future March 20 Sep 2022 000036U2	Liability Hedge	N/A	Equity/Index	09/16/2022	NYF 5493004R83R1LVX2IL36	06/13/2022	1,861.9551	09/13/2022	1,841.9600	Sale or Payoff	(883,801)	(883,801)	0	0	EL (Equity Risk Liability)	50
36U2	426	39,827,399	MSCI EAFE Mini Future March 20 Sep 2022 000036U2	Liability Hedge	N/A	Equity/Index	09/16/2022	NYF 5493004R83R1LVX2IL36	06/13/2022	1,869.8309	09/12/2022	1,875.2600	Sale or Payoff	115,630	115,630	0	0	EL (Equity Risk Liability)	50
36U2	50	4,674,577	MSCI EAFE Mini Future March 20 Sep 2022 000036U2	Liability Hedge	N/A	Equity/Index	09/16/2022	NYF 5493004R83R1LVX2IL36	06/13/2022	1,869.8309	07/26/2022	1,876.8440	Sale or Payoff	17,532	17,532	0	0	EL (Equity Risk Liability)	50
36U2	717	66,702,473	MSCI EAFE Mini Future March 20 Sep 2022 000036U2	Liability Hedge	N/A	Equity/Index	09/16/2022	NYF 5493004R83R1LVX2IL36	06/14/2022	1,860.5990	09/13/2022	1,841.9600	Sale or Payoff	(668,222)	(668,222)	0	0	EL (Equity Risk Liability)	50
36Z2	426	40,087,461	MSCI EAFE Mini Future March 20 Dec 2022 000036Z2	Liability Hedge	N/A	Equity/Index	12/16/2022	NYF 5493004R83R1LVX2IL36	09/12/2022	1,882.0404	12/13/2022	2,030.9640	Sale or Payoff	3,172,081	3,172,081	0	0	EL (Equity Risk Liability)	50
36Z2	1,601	148,023,689	MSCI EAFE Mini Future March 20 Dec 2022 000036Z2	Liability Hedge	N/A	Equity/Index	12/16/2022	NYF 5493004R83R1LVX2IL36	09/13/2022	1,849.1404	11/09/2022	1,811.9730	Sale or Payoff	(2,975,282)	(2,975,282)	0	0	EL (Equity Risk Liability)	50
38H2	3	300,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/19/2021	144.8999	02/23/2022	140.4050	Sale or Payoff	(13,485)	(13,485)	0	0	PD (Duration)	1,000
38H2	7	700,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/19/2021	144.8999	02/23/2022	140.3890	Sale or Payoff	(31,575)	(31,575)	0	0	PD (Duration)	1,000
38H2	212	21,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/19/2021	144.8999	02/23/2022	140.7490	Sale or Payoff	(880,092)	(880,092)	0	0	PD (Duration)	1,000
38H2	486	48,600,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/19/2021	144.8999	02/23/2022	140.7490	Sale or Payoff	(2,017,569)	(2,017,569)	0	0	PD (Duration)	1,000
38H2	75	7,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/19/2021	144.9077	02/22/2022	140.9360	Sale or Payoff	(297,877)	(297,877)	0	0	PD (Duration)	1,000
38H2	1	100,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/19/2021	144.9077	02/22/2022	141.0610	Sale or Payoff	(3,847)	(3,847)	0	0	PD (Duration)	1,000
38H2	516	51,600,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	145.5015	02/23/2022	140.7490	Sale or Payoff	(2,452,517)	(2,452,517)	0	0	PD (Duration)	1,000
38H2	8	800,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	145.5015	02/23/2022	140.4050	Sale or Payoff	(40,774)	(40,774)	0	0	PD (Duration)	1,000
38H2	125	12,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.6080	Sale or Payoff	(150,758)	(150,758)	0	0	PD (Duration)	1,000
38H2	451	45,100,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.6240	Sale or Payoff	(536,888)	(536,888)	0	0	PD (Duration)	1,000
38H2	332	33,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.6390	Sale or Payoff	(390,039)	(390,039)	0	0	PD (Duration)	1,000
38H2	231	23,100,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.6550	Sale or Payoff	(267,773)	(267,773)	0	0	PD (Duration)	1,000
38H2	101	10,100,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.6700	Sale or Payoff	(115,500)	(115,500)	0	0	PD (Duration)	1,000
38H2	61	6,100,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.6860	Sale or Payoff	(68,804)	(68,804)	0	0	PD (Duration)	1,000
38H2	53	5,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2 ..	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.7020	Sale or Payoff	(58,953)	(58,953)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
38H2	50	5,000,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.7170	Sale or Payoff	(54,835)	(54,835)	0	0	PD (Duration)	1,000
38H2	35	3,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.7330	Sale or Payoff	(37,837)	(37,837)	0	0	PD (Duration)	1,000
38H2	43	4,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	01/27/2022	142.7490	Sale or Payoff	(45,814)	(45,814)	0	0	PD (Duration)	1,000
38H2	1,314	131,400,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	02/23/2022	140.7490	Sale or Payoff	(4,027,988)	(4,027,988)	0	0	PD (Duration)	1,000
38H2	20	2,000,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	143.8140	02/23/2022	140.4050	Sale or Payoff	(68,184)	(68,184)	0	0	PD (Duration)	1,000
38M2	75	7,500,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	140.0874	05/24/2022	129.4830	Sale or Payoff	(795,338)	(795,338)	0	0	PD (Duration)	1,000
38M2	486	48,600,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	139.8843	05/24/2022	129.4830	Sale or Payoff	(5,055,069)	(5,055,069)	0	0	PD (Duration)	1,000
38M2	212	21,200,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	139.8921	03/17/2022	137.6240	Sale or Payoff	(480,936)	(480,936)	0	0	PD (Duration)	1,000
38M2	179	17,900,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	139.8999	05/12/2022	129.6860	Sale or Payoff	(1,828,284)	(1,828,284)	0	0	PD (Duration)	1,000
38M2	1,135	113,500,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	139.8999	05/24/2022	129.4830	Sale or Payoff	(11,823,298)	(11,823,298)	0	0	PD (Duration)	1,000
38M2	516	51,600,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	139.9155	05/23/2022	130.2490	Sale or Payoff	(4,988,173)	(4,988,173)	0	0	PD (Duration)	1,000
38M2	210	21,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	03/17/2022	137.6265	04/28/2022	129.3740	Sale or Payoff	(1,733,117)	(1,733,117)	0	0	PD (Duration)	1,000
38U2	3	300,000	US ULTRA 10YR NOTE MAR 16 Sep 2022 000038U2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	128.6265	08/24/2022	126.6550	Sale or Payoff	(5,915)	(5,915)	0	0	PD (Duration)	1,000
38U2	516	51,600,000	US ULTRA 10YR NOTE MAR 16 Sep 2022 000038U2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	129.0562	08/24/2022	126.6550	Sale or Payoff	(1,239,111)	(1,239,111)	0	0	PD (Duration)	1,000
38U2	1,135	113,500,000	US ULTRA 10YR NOTE MAR 16 Sep 2022 000038U2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	128.2749	08/24/2022	126.6550	Sale or Payoff	(1,838,845)	(1,838,845)	0	0	PD (Duration)	1,000
38U2	75	7,500,000	US ULTRA 10YR NOTE MAR 16 Sep 2022 000038U2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	128.3062	08/24/2022	126.6550	Sale or Payoff	(123,853)	(123,853)	0	0	PD (Duration)	1,000
38U2	486	48,600,000	US ULTRA 10YR NOTE MAR 16 Sep 2022 000038U2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	128.3062	08/24/2022	126.6550	Sale or Payoff	(802,569)	(802,569)	0	0	PD (Duration)	1,000
38U2	6	600,000	US ULTRA 10YR NOTE MAR 16 Sep 2022 000038U2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	129.3765	08/24/2022	126.6550	Sale or Payoff	(16,330)	(16,330)	0	0	PD (Duration)	1,000
38U2	3	300,000	US ULTRA 10YR NOTE MAR 16 Sep 2022 000038U2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	129.7358	08/24/2022	126.6550	Sale or Payoff	(9,243)	(9,243)	0	0	PD (Duration)	1,000
38Z2	7	700,000	US ULTRA 10YR NOTE MAR 16 Dec 2022 000038Z2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	125.3452	11/23/2022	119.0920	Sale or Payoff	(43,771)	(43,771)	0	0	PD (Duration)	1,000
38Z2	3	300,000	US ULTRA 10YR NOTE MAR 16 Dec 2022 000038Z2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	125.5015	11/22/2022	118.4360	Sale or Payoff	(21,196)	(21,196)	0	0	PD (Duration)	1,000
38Z2	3	300,000	US ULTRA 10YR NOTE MAR 16 Dec 2022 000038Z2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	125.5640	11/22/2022	118.4360	Sale or Payoff	(21,384)	(21,384)	0	0	PD (Duration)	1,000
38Z2	1,141	114,100,000	US ULTRA 10YR NOTE MAR 16 Dec 2022 000038Z2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	126.0093	11/23/2022	119.0920	Sale or Payoff	(7,892,300)	(7,892,300)	0	0	PD (Duration)	1,000
38Z2	75	7,500,000	US ULTRA 10YR NOTE MAR 16 Dec 2022 000038Z2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	126.0171	11/21/2022	118.4360	Sale or Payoff	(568,580)	(568,580)	0	0	PD (Duration)	1,000
38Z2	519	51,900,000	US ULTRA 10YR NOTE MAR 16 Dec 2022 000038Z2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	126.0171	11/22/2022	118.4360	Sale or Payoff	(3,934,573)	(3,934,573)	0	0	PD (Duration)	1,000
38Z2	489	48,900,000	US ULTRA 10YR NOTE MAR 16 Dec 2022 000038Z2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	126.0171	11/22/2022	118.4360	Sale or Payoff	(3,707,141)	(3,707,141)	0	0	PD (Duration)	1,000
46H2	150	16,187,861	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/15/2021	2,158.3814	01/21/2022	1,984.2290	Sale or Payoff	(1,306,141)	(1,306,141)	0	0	EL (Equity Risk Liability)	50
46H2	60	6,475,144	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/15/2021	2,158.3814	01/21/2022	1,983.9130	Sale or Payoff	(523,406)	(523,406)	0	0	EL (Equity Risk Liability)	50
46H2	15	1,626,149	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	2,168.1990	01/21/2022	1,983.9130	Sale or Payoff	(138,215)	(138,215)	0	0	EL (Equity Risk Liability)	50
46H2	15	1,626,149	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	2,168.1990	02/02/2022	2,025.9630	Sale or Payoff	(106,677)	(106,677)	0	0	EL (Equity Risk Liability)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
46H2	65	7,133,365	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	2,194.8814	01/21/2022	1,983.9130	Sale or Payoff	(685,649)	(685,649)	0	0	EL (Equity Risk Liability)	50
46H2	35	3,849,558	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.7474	02/02/2022	2,026.0130	Sale or Payoff	(304,036)	(304,036)	0	0	EL (Equity Risk Liability)	50
46H2	65	7,149,179	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.7474	02/02/2022	2,025.9230	Sale or Payoff	(564,929)	(564,929)	0	0	EL (Equity Risk Liability)	50
46H2	85	9,349,040	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.7741	02/02/2022	2,025.9630	Sale or Payoff	(738,699)	(738,699)	0	0	EL (Equity Risk Liability)	50
46H2	65	7,149,266	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.7741	02/02/2022	2,026.0130	Sale or Payoff	(564,725)	(564,725)	0	0	EL (Equity Risk Liability)	50
46H2	35	3,849,773	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.8704	02/02/2022	2,025.9230	Sale or Payoff	(304,408)	(304,408)	0	0	EL (Equity Risk Liability)	50
46H2	75	8,249,514	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.8704	02/02/2022	2,026.0130	Sale or Payoff	(651,967)	(651,967)	0	0	EL (Equity Risk Liability)	50
46H2	90	9,899,417	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.8704	02/02/2022	2,025.9630	Sale or Payoff	(782,585)	(782,585)	0	0	EL (Equity Risk Liability)	50
46H2	50	5,499,770	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.9079	02/02/2022	2,025.9630	Sale or Payoff	(434,863)	(434,863)	0	0	EL (Equity Risk Liability)	50
46H2	35	3,849,839	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.9079	02/02/2022	2,025.9630	Sale or Payoff	(304,404)	(304,404)	0	0	EL (Equity Risk Liability)	50
46H2	15	1,649,931	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.9079	02/02/2022	2,025.9630	Sale or Payoff	(130,459)	(130,459)	0	0	EL (Equity Risk Liability)	50
46H2	100	11,000,037	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,200.0074	02/02/2022	2,025.9630	Sale or Payoff	(870,224)	(870,224)	0	0	EL (Equity Risk Liability)	50
46H2	10	1,109,324	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/22/2021	2,218.6474	02/02/2022	2,025.9630	Sale or Payoff	(96,342)	(96,342)	0	0	EL (Equity Risk Liability)	50
46H2	90	9,983,913	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/22/2021	2,218.6474	02/10/2022	2,047.9030	Sale or Payoff	(768,352)	(768,352)	0	0	EL (Equity Risk Liability)	50
46H2	45	5,036,934	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/23/2021	2,238.6374	02/10/2022	2,047.9030	Sale or Payoff	(429,153)	(429,153)	0	0	EL (Equity Risk Liability)	50
46H2	62	6,939,776	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/23/2021	2,238.6374	03/07/2022	1,949.7950	Sale or Payoff	(895,411)	(895,411)	0	0	EL (Equity Risk Liability)	50
46H2	63	7,077,569	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/29/2021	2,246.8474	03/07/2022	1,949.7950	Sale or Payoff	(935,715)	(935,715)	0	0	EL (Equity Risk Liability)	50
46H2	30	3,370,271	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/29/2021	2,246.8474	03/07/2022	1,949.8160	Sale or Payoff	(445,548)	(445,548)	0	0	EL (Equity Risk Liability)	50
46H2	20	1,977,977	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	1,977.9774	03/07/2022	1,949.8160	Sale or Payoff	(28,162)	(28,162)	0	0	EL (Equity Risk Liability)	50
46H2	80	7,911,910	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	1,977.9774	03/07/2022	1,949.7040	Sale or Payoff	(113,095)	(113,095)	0	0	EL (Equity Risk Liability)	50
46H2	20	1,978,002	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	1,978.0024	03/07/2022	1,949.7040	Sale or Payoff	(28,299)	(28,299)	0	0	EL (Equity Risk Liability)	50
46H2	80	7,912,010	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	1,978.0024	03/07/2022	1,949.7230	Sale or Payoff	(113,119)	(113,119)	0	0	EL (Equity Risk Liability)	50
46H2	20	1,978,027	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	1,978.0274	03/07/2022	1,949.7230	Sale or Payoff	(28,305)	(28,305)	0	0	EL (Equity Risk Liability)	50
46H2	14	1,384,619	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	1,978.0274	03/15/2022	1,968.7630	Sale or Payoff	(6,485)	(6,485)	0	0	EL (Equity Risk Liability)	50
46H2	141	13,945,093	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	1,978.0274	03/16/2022	1,969.0680	Sale or Payoff	(63,167)	(63,167)	0	0	EL (Equity Risk Liability)	50
46H2	647	63,999,053	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	03/14/2022	1,978.3324	03/17/2022	2,062.6900	Sale or Payoff	2,728,968	2,728,968	0	0	EL (Equity Risk Liability)	50
46M2	141	13,851,011	E-Mini Russ 2000 RTY Jun 2022 000046M2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	03/16/2022	1,964.6824	03/21/2022	2,061.3680	Sale or Payoff	681,631	681,631	0	0	EL (Equity Risk Liability)	50
46M2	275	24,619,064	E-Mini Russ 2000 RTY Jun 2022 000046M2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	05/13/2022	1,790.4774	05/31/2022	1,862.9810	Sale or Payoff	996,928	996,928	0	0	EL (Equity Risk Liability)	50
46M2	241	21,348,035	E-Mini Russ 2000 RTY Jun 2022 000046M2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	05/20/2022	1,771.6212	05/31/2022	1,863.0330	Sale or Payoff	1,101,507	1,101,507	0	0	EL (Equity Risk Liability)	50
46M2	25	2,214,527	E-Mini Russ 2000 RTY Jun 2022 000046M2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	05/20/2022	1,771.6212	05/31/2022	1,862.9810	Sale or Payoff	114,200	114,200	0	0	EL (Equity Risk Liability)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
46U2	150	12,860,101	E-Mini Russ 2000 RTY Sep 2022 000046U2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/13/2022	1,714.6801	06/21/2022	1,693.7400	Sale or Payoff	(157,052)	(157,052)	0	0	EL (Equity Risk Liability)	50
46U2	215	18,359,252	E-Mini Russ 2000 RTY Sep 2022 000046U2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/14/2022	1,707.8374	06/21/2022	1,693.7730	Sale or Payoff	(151,197)	(151,197)	0	0	EL (Equity Risk Liability)	50
46U2	140	11,955,349	E-Mini Russ 2000 RTY Sep 2022 000046U2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/14/2022	1,707.9069	06/21/2022	1,693.7400	Sale or Payoff	(99,170)	(99,170)	0	0	EL (Equity Risk Liability)	50
46U2	75	6,404,651	E-Mini Russ 2000 RTY Sep 2022 000046U2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/14/2022	1,707.9069	06/21/2022	1,693.7730	Sale or Payoff	(53,004)	(53,004)	0	0	EL (Equity Risk Liability)	50
46Z2	100	9,066,837	E-Mini Russ 2000 RTY Dec 2022 000046Z2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	11/07/2022	1,813.3674	11/09/2022	1,762.7970	Sale or Payoff	(252,852)	(252,852)	0	0	EL (Equity Risk Liability)	50
46Z2	100	9,066,837	E-Mini Russ 2000 RTY Dec 2022 000046Z2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	11/07/2022	1,813.3674	11/09/2022	1,762.7970	Sale or Payoff	(252,852)	(252,852)	0	0	EL (Equity Risk Liability)	50
46Z2	10	906,684	E-Mini Russ 2000 RTY Dec 2022 000046Z2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	11/07/2022	1,813.3674	11/09/2022	1,762.7930	Sale or Payoff	(25,287)	(25,287)	0	0	EL (Equity Risk Liability)	50
46Z2	215	19,479,940	E-Mini Russ 2000 RTY Dec 2022 000046Z2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	11/08/2022	1,812.0874	11/09/2022	1,762.7930	Sale or Payoff	(529,919)	(529,919)	0	0	EL (Equity Risk Liability)	50
ESH2	3,170	745,375,002	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/13/2021	4,702.6814	03/17/2022	4,409.3500	Sale or Payoff	(46,493,027)	(46,493,027)	0	0	EL (Equity Risk Liability)	50
ESH2	400	93,180,628	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/14/2021	4,659.0314	03/17/2022	4,409.3500	Sale or Payoff	(4,993,628)	(4,993,628)	0	0	EL (Equity Risk Liability)	50
ESH2	15	3,525,249	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	02/10/2022	4,496.8350	Sale or Payoff	(152,623)	(152,623)	0	0	EL (Equity Risk Liability)	50
ESH2	100	23,501,657	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	02/10/2022	4,496.7730	Sale or Payoff	(1,017,794)	(1,017,794)	0	0	EL (Equity Risk Liability)	50
ESH2	100	23,501,657	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	02/10/2022	4,496.7230	Sale or Payoff	(1,018,044)	(1,018,044)	0	0	EL (Equity Risk Liability)	50
ESH2	100	23,501,657	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	02/10/2022	4,496.6730	Sale or Payoff	(1,018,294)	(1,018,294)	0	0	EL (Equity Risk Liability)	50
ESH2	10	2,350,166	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	02/10/2022	4,496.7230	Sale or Payoff	(101,804)	(101,804)	0	0	EL (Equity Risk Liability)	50
ESH2	100	23,501,657	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	02/10/2022	4,496.8730	Sale or Payoff	(1,017,294)	(1,017,294)	0	0	EL (Equity Risk Liability)	50
ESH2	85	19,976,408	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	02/10/2022	4,496.8350	Sale or Payoff	(864,861)	(864,861)	0	0	EL (Equity Risk Liability)	50
ESH2	75	17,626,243	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	03/07/2022	4,198.4440	Sale or Payoff	(1,882,079)	(1,882,079)	0	0	EL (Equity Risk Liability)	50
ESH2	25	5,487,247	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	01/21/2022	4,389.7974	03/07/2022	4,198.4440	Sale or Payoff	(239,192)	(239,192)	0	0	EL (Equity Risk Liability)	50
ESH2	100	21,948,987	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	01/21/2022	4,389.7974	03/07/2022	4,198.4330	Sale or Payoff	(956,824)	(956,824)	0	0	EL (Equity Risk Liability)	50
ESH2	5	1,097,449	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	01/21/2022	4,389.7974	03/07/2022	4,198.4330	Sale or Payoff	(47,841)	(47,841)	0	0	EL (Equity Risk Liability)	50
ESH2	95	21,756,603	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/02/2022	4,580.3374	03/07/2022	4,198.4330	Sale or Payoff	(1,814,048)	(1,814,048)	0	0	EL (Equity Risk Liability)	50
ESH2	65	14,886,097	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/02/2022	4,580.3374	03/07/2022	4,198.4830	Sale or Payoff	(1,241,028)	(1,241,028)	0	0	EL (Equity Risk Liability)	50
ESH2	47	10,763,793	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/02/2022	4,580.3374	03/07/2022	4,198.4830	Sale or Payoff	(897,359)	(897,359)	0	0	EL (Equity Risk Liability)	50
ESH2	103	23,588,738	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/02/2022	4,580.3374	03/15/2022	4,262.1930	Sale or Payoff	(1,638,446)	(1,638,446)	0	0	EL (Equity Risk Liability)	50
ESH2	61	13,114,443	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	4,299.8174	03/15/2022	4,262.1930	Sale or Payoff	(114,756)	(114,756)	0	0	EL (Equity Risk Liability)	50
ESH2	150	32,248,631	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	4,299.8174	03/15/2022	4,262.2430	Sale or Payoff	(281,811)	(281,811)	0	0	EL (Equity Risk Liability)	50
ESH2	150	32,248,631	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	4,299.8174	03/15/2022	4,262.2810	Sale or Payoff	(281,524)	(281,524)	0	0	EL (Equity Risk Liability)	50
ESH2	54	11,609,507	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	02/22/2022	4,299.8174	03/16/2022	4,261.9680	Sale or Payoff	(102,194)	(102,194)	0	0	EL (Equity Risk Liability)	50
ESM2	54	11,485,212	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	03/16/2022	4,253.7824	03/21/2022	4,452.5730	Sale or Payoff	536,734	536,734	0	0	EL (Equity Risk Liability)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM2	500	106,345,810	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	03/16/2022	4,253.8324	05/31/2022	4,130.4930	Sale or Payoff	(3,083,495)	(3,083,495)	0	0	EL (Equity Risk Liability)	50
ESM2	411	87,416,256	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	03/16/2022	4,253.8324	05/31/2022	4,130.4930	Sale or Payoff	(2,534,633)	(2,534,633)	0	0	EL (Equity Risk Liability)	50
ESM2	300	68,438,413	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	03/28/2022	4,562.5608	06/09/2022	4,113.9680	Sale or Payoff	(6,728,899)	(6,728,899)	0	0	EL (Equity Risk Liability)	50
ESM2	500	115,594,838	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	03/29/2022	4,623.7935	06/09/2022	4,113.9680	Sale or Payoff	(12,745,648)	(12,745,648)	0	0	EL (Equity Risk Liability)	50
ESM2	164	32,967,669	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	05/13/2022	4,020.4474	05/31/2022	4,130.4930	Sale or Payoff	902,371	902,371	0	0	EL (Equity Risk Liability)	50
ESM2	136	27,339,042	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	05/13/2022	4,020.4474	06/13/2022	3,898.9680	Sale or Payoff	(826,063)	(826,063)	0	0	EL (Equity Risk Liability)	50
ESM2	235	47,240,257	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	05/13/2022	4,020.4474	06/13/2022	3,898.9680	Sale or Payoff	(1,427,388)	(1,427,388)	0	0	EL (Equity Risk Liability)	50
ESM2	540	105,258,620	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCL00F39	05/20/2022	3,898.4674	06/13/2022	3,898.9680	Sale or Payoff	13,505	13,505	0	0	EL (Equity Risk Liability)	50
ESU2	800	164,625,296	E-MINI S&P 500 INDEX Sep 2022 0000ESU2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,115.6324	09/14/2022	3,931.2180	Sale or Payoff	(7,376,592)	(7,376,592)	0	0	EL (Equity Risk Liability)	50
ESU2	280	52,501,924	E-MINI S&P 500 INDEX Sep 2022 0000ESU2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/13/2022	3,750.1374	06/21/2022	3,768.1830	Sale or Payoff	252,633	252,633	0	0	EL (Equity Risk Liability)	50
ESU2	900	175,528,458	E-MINI S&P 500 INDEX Sep 2022 0000ESU2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/13/2022	3,900.6324	06/21/2022	3,768.1830	Sale or Payoff	(5,960,241)	(5,960,241)	0	0	EL (Equity Risk Liability)	50
ESU2	11	2,145,348	E-MINI S&P 500 INDEX Sep 2022 0000ESU2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/13/2022	3,900.6324	09/13/2022	4,110.7180	Sale or Payoff	115,547	115,547	0	0	EL (Equity Risk Liability)	50
ESU2	900	168,261,088	E-MINI S&P 500 INDEX Sep 2022 0000ESU2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/14/2022	3,739.1353	09/13/2022	4,110.7180	Sale or Payoff	16,721,204	16,721,204	0	0	EL (Equity Risk Liability)	50
ESU2	1,059	200,801,353	E-MINI S&P 500 INDEX Sep 2022 0000ESU2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/16/2022	3,792.2824	09/14/2022	3,931.2180	Sale or Payoff	7,356,619	7,356,619	0	0	EL (Equity Risk Liability)	50
ESZ2	30	6,195,124	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	09/13/2022	4,130.0824	10/20/2022	3,705.2100	Sale or Payoff	(637,309)	(637,309)	0	0	EL (Equity Risk Liability)	50
ESZ2	465	96,024,416	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	09/13/2022	4,130.0824	11/09/2022	3,754.7130	Sale or Payoff	(8,727,348)	(8,727,348)	0	0	EL (Equity Risk Liability)	50
ESZ2	400	82,601,648	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	09/13/2022	4,130.0824	11/09/2022	3,754.7130	Sale or Payoff	(7,507,396)	(7,507,396)	0	0	EL (Equity Risk Liability)	50
ESZ2	16	3,304,066	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	09/13/2022	4,130.0824	11/09/2022	3,754.7130	Sale or Payoff	(300,296)	(300,296)	0	0	EL (Equity Risk Liability)	50
ESZ2	1,075	212,308,867	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	09/14/2022	3,949.9324	09/27/2022	3,660.2330	Sale or Payoff	(15,571,364)	(15,571,364)	0	0	EL (Equity Risk Liability)	50
ESZ2	500	98,748,310	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	09/14/2022	3,949.9324	12/14/2022	4,022.2180	Sale or Payoff	1,807,130	1,807,130	0	0	EL (Equity Risk Liability)	50
ESZ2	284	56,089,040	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	09/14/2022	3,949.9324	12/14/2022	4,022.2180	Sale or Payoff	1,026,450	1,026,450	0	0	EL (Equity Risk Liability)	50
ESZ2	300	57,217,611	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	11/07/2022	3,814.5074	11/09/2022	3,754.7130	Sale or Payoff	(896,922)	(896,922)	0	0	EL (Equity Risk Liability)	50
ESZ2	84	16,020,931	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	11/07/2022	3,814.5074	11/09/2022	3,754.7130	Sale or Payoff	(251,138)	(251,138)	0	0	EL (Equity Risk Liability)	50
ESZ2	251	47,872,068	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	11/07/2022	3,814.5074	12/13/2022	3,991.7180	Sale or Payoff	2,223,988	2,223,988	0	0	EL (Equity Risk Liability)	50
ESZ2	400	76,707,348	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	11/08/2022	3,835.3674	12/13/2022	3,991.7180	Sale or Payoff	3,127,004	3,127,004	0	0	EL (Equity Risk Liability)	50
ESZ2	230	44,107,300	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCL00F39	11/08/2022	3,835.4174	12/13/2022	3,991.7180	Sale or Payoff	1,797,452	1,797,452	0	0	EL (Equity Risk Liability)	50
FVH2	1,851	185,100,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX0402QBFQTQ27	11/22/2021	121.0482	02/23/2022	117.8660	Sale or Payoff	(5,890,672)	(5,890,672)	0	0	PD (Duration)	1,000
FVH2	1,713	171,300,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX0402QBFQTQ27	11/23/2021	120.4623	02/23/2022	117.8660	Sale or Payoff	(4,447,787)	(4,447,787)	0	0	PD (Duration)	1,000
FVH2	193	19,300,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX0402QBFQTQ27	11/23/2021	120.4623	02/23/2022	117.7490	Sale or Payoff	(523,740)	(523,740)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM2	129	12,900,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.1470	Sale or Payoff	(49,736)	(49,736)	0	0	PD (Duration)	1,000
FVM2	168	16,800,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.1550	Sale or Payoff	(63,460)	(63,460)	0	0	PD (Duration)	1,000
FVM2	185	18,500,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.1630	Sale or Payoff	(68,437)	(68,437)	0	0	PD (Duration)	1,000
FVM2	247	24,700,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.1780	Sale or Payoff	(87,513)	(87,513)	0	0	PD (Duration)	1,000
FVM2	201	20,100,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.1860	Sale or Payoff	(69,645)	(69,645)	0	0	PD (Duration)	1,000
FVM2	405	40,500,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.1940	Sale or Payoff	(137,165)	(137,165)	0	0	PD (Duration)	1,000
FVM2	507	50,700,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2100	Sale or Payoff	(163,788)	(163,788)	0	0	PD (Duration)	1,000
FVM2	348	34,800,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2170	Sale or Payoff	(109,704)	(109,704)	0	0	PD (Duration)	1,000
FVM2	142	14,200,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2250	Sale or Payoff	(43,655)	(43,655)	0	0	PD (Duration)	1,000
FVM2	65	6,500,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2330	Sale or Payoff	(19,475)	(19,475)	0	0	PD (Duration)	1,000
FVM2	3	300,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2800	Sale or Payoff	(758)	(758)	0	0	PD (Duration)	1,000
FVM2	58	5,800,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.1310	Sale or Payoff	(23,268)	(23,268)	0	0	PD (Duration)	1,000
FVM2	116	11,600,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.1390	Sale or Payoff	(45,630)	(45,630)	0	0	PD (Duration)	1,000
FVM2	159	15,900,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.1710	Sale or Payoff	(57,576)	(57,576)	0	0	PD (Duration)	1,000
FVM2	637	63,700,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2020	Sale or Payoff	(210,761)	(210,761)	0	0	PD (Duration)	1,000
FVM2	71	7,100,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2410	Sale or Payoff	(20,718)	(20,718)	0	0	PD (Duration)	1,000
FVM2	40	4,000,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2490	Sale or Payoff	(11,360)	(11,360)	0	0	PD (Duration)	1,000
FVM2	38	3,800,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2560	Sale or Payoff	(10,495)	(10,495)	0	0	PD (Duration)	1,000
FVM2	32	3,200,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2640	Sale or Payoff	(8,588)	(8,588)	0	0	PD (Duration)	1,000
FVM2	13	1,300,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5326	03/10/2022	117.2720	Sale or Payoff	(3,387)	(3,387)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH2	595	59,500,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	130.0796	02/23/2022	126.4670	Sale or Payoff	(2,149,327)	(2,149,327)	0	0	PD (Duration)	1,000
TYH2	31	3,100,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	130.0796	02/23/2022	126.2020	Sale or Payoff	(120,216)	(120,216)	0	0	PD (Duration)	1,000
TYH2	311	31,100,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	130.0796	02/23/2022	126.4670	Sale or Payoff	(1,123,430)	(1,123,430)	0	0	PD (Duration)	1,000
TYH2	16	1,600,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	130.0796	02/23/2022	126.2020	Sale or Payoff	(62,047)	(62,047)	0	0	PD (Duration)	1,000
TYM2	311	31,100,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.3921	05/12/2022	119.9200	Sale or Payoff	(2,012,696)	(2,012,696)	0	0	PD (Duration)	1,000
TYM2	583	58,300,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.3921	05/24/2022	119.5770	Sale or Payoff	(3,973,402)	(3,973,402)	0	0	PD (Duration)	1,000
TYM2	12	1,200,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.3921	05/24/2022	120.5770	Sale or Payoff	(69,785)	(69,785)	0	0	PD (Duration)	1,000
TYU2	575	57,500,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	119.2124	08/24/2022	117.6240	Sale or Payoff	(913,605)	(913,605)	0	0	PD (Duration)	1,000
TYU2	8	800,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	119.2124	08/24/2022	117.6080	Sale or Payoff	(12,836)	(12,836)	0	0	PD (Duration)	1,000
TYZ2	133	13,300,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7280	08/30/2022	117.0450	Sale or Payoff	(90,789)	(90,789)	0	0	PD (Duration)	1,000
TYZ2	8	800,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7280	11/21/2022	112.5610	Sale or Payoff	(41,336)	(41,336)	0	0	PD (Duration)	1,000
TYZ2	434	43,400,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7280	11/21/2022	112.2950	Sale or Payoff	(2,357,760)	(2,357,760)	0	0	PD (Duration)	1,000
USH2	1	100,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	157.9078	02/24/2022	154.4670	Sale or Payoff	(3,441)	(3,441)	0	0	PD (Duration)	1,000
USH2	1	100,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	157.9390	02/24/2022	154.4670	Sale or Payoff	(3,472)	(3,472)	0	0	PD (Duration)	1,000
USH2	25	2,500,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	158.7593	02/24/2022	154.4670	Sale or Payoff	(107,303)	(107,303)	0	0	PD (Duration)	1,000
USH2	21	2,100,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	158.7593	02/24/2022	154.4360	Sale or Payoff	(90,790)	(90,790)	0	0	PD (Duration)	1,000
USH2	668	66,800,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	158.7593	02/24/2022	152.9670	Sale or Payoff	(3,869,124)	(3,869,124)	0	0	PD (Duration)	1,000
USH2	27	2,700,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	158.7593	02/24/2022	154.4360	Sale or Payoff	(116,731)	(116,731)	0	0	PD (Duration)	1,000
USH2	660	66,000,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	158.7593	02/24/2022	152.9670	Sale or Payoff	(3,822,788)	(3,822,788)	0	0	PD (Duration)	1,000
USH2	31	3,100,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	158.7593	02/24/2022	154.4670	Sale or Payoff	(133,055)	(133,055)	0	0	PD (Duration)	1,000
USH2	591	59,100,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	157.8140	02/23/2022	152.9670	Sale or Payoff	(2,864,453)	(2,864,453)	0	0	PD (Duration)	1,000
USH2	47	4,700,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	157.8140	02/23/2022	152.7170	Sale or Payoff	(239,549)	(239,549)	0	0	PD (Duration)	1,000
USH2	556	55,600,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	157.8140	02/23/2022	152.9670	Sale or Payoff	(2,694,815)	(2,694,815)	0	0	PD (Duration)	1,000
USH2	43	4,300,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	157.8140	02/23/2022	152.6550	Sale or Payoff	(221,849)	(221,849)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USH2	1	100,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	157.8765	02/23/2022	152.6550	Sale or Payoff	(5,222)	(5,222)	0	0	PD (Duration)	1,000
USM2	591	59,100,000	U.S. Long Bond Future Jun 2022 0000USM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	154.6031	05/24/2022	140.3110	Sale or Payoff	(8,446,633)	(8,446,633)	0	0	PD (Duration)	1,000
USM2	556	55,600,000	U.S. Long Bond Future Jun 2022 0000USM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	154.6109	05/24/2022	140.3110	Sale or Payoff	(7,950,753)	(7,950,753)	0	0	PD (Duration)	1,000
USM2	668	66,800,000	U.S. Long Bond Future Jun 2022 0000USM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	154.6578	05/24/2022	140.3110	Sale or Payoff	(9,583,656)	(9,583,656)	0	0	PD (Duration)	1,000
USM2	660	66,000,000	U.S. Long Bond Future Jun 2022 0000USM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	154.6812	05/24/2022	140.3110	Sale or Payoff	(9,484,350)	(9,484,350)	0	0	PD (Duration)	1,000
USU2	1,147	114,700,000	U.S. Long Bond Future Sep 2022 0000USU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	139.3687	08/25/2022	136.4360	Sale or Payoff	(3,363,838)	(3,363,838)	0	0	PD (Duration)	1,000
USU2	660	66,000,000	U.S. Long Bond Future Sep 2022 0000USU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	139.3687	08/24/2022	137.4980	Sale or Payoff	(1,234,350)	(1,234,350)	0	0	PD (Duration)	1,000
USU2	668	66,800,000	U.S. Long Bond Future Sep 2022 0000USU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	139.3687	08/26/2022	137.8110	Sale or Payoff	(1,040,562)	(1,040,562)	0	0	PD (Duration)	1,000
USU2	1	100,000	U.S. Long Bond Future Sep 2022 0000USU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	141.3140	08/24/2022	137.4980	Sale or Payoff	(3,816)	(3,816)	0	0	PD (Duration)	1,000
USU2	2	200,000	U.S. Long Bond Future Sep 2022 0000USU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	141.4078	08/25/2022	136.4360	Sale or Payoff	(9,944)	(9,944)	0	0	PD (Duration)	1,000
USU2	1	100,000	U.S. Long Bond Future Sep 2022 0000USU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	141.4078	08/26/2022	137.8110	Sale or Payoff	(3,597)	(3,597)	0	0	PD (Duration)	1,000
USZ2	359	35,900,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	136.9000	11/25/2022	127.6230	Sale or Payoff	(3,330,255)	(3,330,255)	0	0	PD (Duration)	1,000
USZ2	298	29,800,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	136.9000	11/23/2022	126.6230	Sale or Payoff	(3,062,390)	(3,062,390)	0	0	PD (Duration)	1,000
USZ2	2	200,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	136.9000	11/23/2022	127.8110	Sale or Payoff	(18,178)	(18,178)	0	0	PD (Duration)	1,000
USZ2	2	200,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	136.9000	11/25/2022	127.3110	Sale or Payoff	(19,178)	(19,178)	0	0	PD (Duration)	1,000
USZ2	1	100,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	136.9078	11/25/2022	127.6230	Sale or Payoff	(9,284)	(9,284)	0	0	PD (Duration)	1,000
USZ2	6	600,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	135.8609	11/23/2022	127.5610	Sale or Payoff	(49,799)	(49,799)	0	0	PD (Duration)	1,000
USZ2	1,143	114,300,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	135.8609	11/23/2022	126.6230	Sale or Payoff	(10,558,365)	(10,558,365)	0	0	PD (Duration)	1,000
USZ2	2	200,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	135.9078	11/23/2022	126.6230	Sale or Payoff	(18,569)	(18,569)	0	0	PD (Duration)	1,000
USZ2	1	100,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	137.1265	11/23/2022	126.6230	Sale or Payoff	(10,503)	(10,503)	0	0	PD (Duration)	1,000
USZ2	3	300,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	137.2515	11/23/2022	127.5920	Sale or Payoff	(28,978)	(28,978)	0	0	PD (Duration)	1,000
USZ2	666	66,600,000	U.S. Long Bond Future Dec 2022 0000USZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	137.2515	11/23/2022	126.6230	Sale or Payoff	(7,078,275)	(7,078,275)	0	0	PD (Duration)	1,000
WNH2	47	4,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/18/2021	193.3922	02/22/2022	182.9670	Sale or Payoff	(489,976)	(489,976)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/18/2021	193.3922	02/22/2022	182.9980	Sale or Payoff	(20,788)	(20,788)	0	0	PD (Duration)	1,000
WNH2	47	4,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/18/2021	193.3922	02/22/2022	182.9670	Sale or Payoff	(489,976)	(489,976)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/18/2021	193.3922	02/22/2022	182.9980	Sale or Payoff	(20,788)	(20,788)	0	0	PD (Duration)	1,000
WNH2	21	2,100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/19/2021	194.3531	02/22/2022	183.5610	Sale or Payoff	(226,636)	(226,636)	0	0	PD (Duration)	1,000
WNH2	610	61,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/19/2021	194.3531	02/22/2022	182.9670	Sale or Payoff	(6,945,431)	(6,945,431)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5563	02/23/2022	182.7170	Sale or Payoff	(13,382,388)	(13,382,388)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5563	02/23/2022	182.7170	Sale or Payoff	(13,382,388)	(13,382,388)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH2	695	69,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5563	02/23/2022	182.7170	Sale or Payoff	(9,618,159)	(9,618,159)	0	0	PD (Duration)	1,000
WNH2	241	24,100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5563	02/23/2022	182.7170	Sale or Payoff	(3,335,218)	(3,335,218)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5563	02/23/2022	181.8730	Sale or Payoff	(484,533)	(484,533)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5563	02/23/2022	181.9670	Sale or Payoff	(481,440)	(481,440)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5563	02/23/2022	182.1860	Sale or Payoff	(474,221)	(474,221)	0	0	PD (Duration)	1,000
WNH2	670	67,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5797	02/22/2022	182.9670	Sale or Payoff	(9,120,385)	(9,120,385)	0	0	PD (Duration)	1,000
WNH2	23	2,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5797	02/22/2022	183.1230	Sale or Payoff	(309,494)	(309,494)	0	0	PD (Duration)	1,000
WNH2	647	64,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5797	02/22/2022	182.9670	Sale or Payoff	(8,807,297)	(8,807,297)	0	0	PD (Duration)	1,000
WNH2	22	2,200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5797	02/22/2022	182.7480	Sale or Payoff	(304,288)	(304,288)	0	0	PD (Duration)	1,000
WNH2	643	64,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5797	02/22/2022	182.9670	Sale or Payoff	(8,752,847)	(8,752,847)	0	0	PD (Duration)	1,000
WNH2	22	2,200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5797	02/22/2022	182.7170	Sale or Payoff	(304,975)	(304,975)	0	0	PD (Duration)	1,000
WNH2	726	72,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5797	02/23/2022	182.7170	Sale or Payoff	(10,064,186)	(10,064,186)	0	0	PD (Duration)	1,000
WNH2	75	7,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5797	02/23/2022	182.7170	Sale or Payoff	(1,039,689)	(1,039,689)	0	0	PD (Duration)	1,000
WNH2	815	81,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5797	02/23/2022	182.7170	Sale or Payoff	(11,297,950)	(11,297,950)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9625	02/23/2022	182.7170	Sale or Payoff	(10,874,232)	(10,874,232)	0	0	PD (Duration)	1,000
WNH2	175	17,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9625	02/23/2022	182.7170	Sale or Payoff	(1,967,932)	(1,967,932)	0	0	PD (Duration)	1,000
WNH2	272	27,200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9625	02/23/2022	182.7170	Sale or Payoff	(3,058,729)	(3,058,729)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9625	02/23/2022	182.0610	Sale or Payoff	(392,752)	(392,752)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9625	02/23/2022	181.6550	Sale or Payoff	(406,158)	(406,158)	0	0	PD (Duration)	1,000
WNH2	484	48,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9625	02/23/2022	182.7170	Sale or Payoff	(5,442,739)	(5,442,739)	0	0	PD (Duration)	1,000
WNH2	16	1,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9625	02/23/2022	181.0610	Sale or Payoff	(206,425)	(206,425)	0	0	PD (Duration)	1,000
WNH2	903	90,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.7170	Sale or Payoff	(10,182,749)	(10,182,749)	0	0	PD (Duration)	1,000
WNH2	23	2,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.2170	Sale or Payoff	(270,861)	(270,861)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.7170	Sale or Payoff	(10,904,450)	(10,904,450)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.7170	Sale or Payoff	(10,904,450)	(10,904,450)	0	0	PD (Duration)	1,000
WNH2	19	1,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.4050	Sale or Payoff	(220,192)	(220,192)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/24/2022	181.7800	Sale or Payoff	(11,811,013)	(11,811,013)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/24/2022	181.7800	Sale or Payoff	(11,811,013)	(11,811,013)	0	0	PD (Duration)	1,000
WNH2	309	30,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.7170	Sale or Payoff	(3,484,462)	(3,484,462)	0	0	PD (Duration)	1,000
WNH2	16	1,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	181.0920	Sale or Payoff	(206,425)	(206,425)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH2	10	1,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.1860	Sale or Payoff	(118,078)	(118,078)	0	0	PD (Duration)	1,000
WNH2	24	2,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.1550	Sale or Payoff	(284,138)	(284,138)	0	0	PD (Duration)	1,000
WNH2	9	900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.1860	Sale or Payoff	(106,270)	(106,270)	0	0	PD (Duration)	1,000
WNH2	14	1,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.4360	Sale or Payoff	(161,810)	(161,810)	0	0	PD (Duration)	1,000
WNH2	32	3,200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/23/2022	182.7170	Sale or Payoff	(360,850)	(360,850)	0	0	PD (Duration)	1,000
WNH2	710	71,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/24/2022	181.7800	Sale or Payoff	(8,671,995)	(8,671,995)	0	0	PD (Duration)	1,000
WNH2	256	25,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/24/2022	181.7800	Sale or Payoff	(3,126,804)	(3,126,804)	0	0	PD (Duration)	1,000
WNH2	390	39,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/24/2022	181.7800	Sale or Payoff	(4,763,490)	(4,763,490)	0	0	PD (Duration)	1,000
WNH2	576	57,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/24/2022	181.7800	Sale or Payoff	(7,035,309)	(7,035,309)	0	0	PD (Duration)	1,000
WNH2	966	96,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/24/2022	181.7800	Sale or Payoff	(11,798,799)	(11,798,799)	0	0	PD (Duration)	1,000
WNH2	966	96,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/24/2022	181.7800	Sale or Payoff	(11,798,799)	(11,798,799)	0	0	PD (Duration)	1,000
WNH2	804	80,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	193.9938	02/24/2022	181.7800	Sale or Payoff	(9,820,118)	(9,820,118)	0	0	PD (Duration)	1,000
WNH2	892	89,200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	194.0016	02/23/2022	182.7170	Sale or Payoff	(10,065,676)	(10,065,676)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	194.0016	02/23/2022	182.2480	Sale or Payoff	(387,854)	(387,854)	0	0	PD (Duration)	1,000
WNH2	64	6,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	194.0016	02/23/2022	182.7170	Sale or Payoff	(722,201)	(722,201)	0	0	PD (Duration)	1,000
WNH2	152	15,200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/23/2022	182.7170	Sale or Payoff	(1,439,727)	(1,439,727)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/23/2022	182.3420	Sale or Payoff	(324,947)	(324,947)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/23/2022	182.7170	Sale or Payoff	(9,159,318)	(9,159,318)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/23/2022	182.3730	Sale or Payoff	(9,816)	(9,816)	0	0	PD (Duration)	1,000
WNH2	32	3,200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/23/2022	182.4050	Sale or Payoff	(313,100)	(313,100)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/23/2022	182.7170	Sale or Payoff	(9,159,318)	(9,159,318)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/23/2022	182.3730	Sale or Payoff	(323,916)	(323,916)	0	0	PD (Duration)	1,000
WNH2	783	78,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/23/2022	182.7170	Sale or Payoff	(7,416,490)	(7,416,490)	0	0	PD (Duration)	1,000
WNH2	2,094	209,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/24/2022	181.7800	Sale or Payoff	(21,797,263)	(21,797,263)	0	0	PD (Duration)	1,000
WNH2	874	87,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.1891	02/24/2022	181.7800	Sale or Payoff	(9,097,807)	(9,097,807)	0	0	PD (Duration)	1,000
WNH2	935	93,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.2203	02/23/2022	182.7170	Sale or Payoff	(8,885,436)	(8,885,436)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.2203	02/23/2022	182.0610	Sale or Payoff	(335,260)	(335,260)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.2203	02/23/2022	182.7170	Sale or Payoff	(9,189,536)	(9,189,536)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.2203	02/23/2022	181.8730	Sale or Payoff	(341,447)	(341,447)	0	0	PD (Duration)	1,000
WNH2	967	96,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.2203	02/23/2022	182.7170	Sale or Payoff	(9,189,536)	(9,189,536)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	192.2203	02/23/2022	181.5610	Sale or Payoff	(351,760)	(351,760)	0	0	PD (Duration)	1,000
WNH2	733	73,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9391	02/23/2022	182.7170	Sale or Payoff	(8,225,645)	(8,225,645)	0	0	PD (Duration)	1,000
WNH2	46	4,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9391	02/23/2022	182.7170	Sale or Payoff	(516,207)	(516,207)	0	0	PD (Duration)	1,000
WNH2	184	18,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9703	02/23/2022	182.7170	Sale or Payoff	(2,070,578)	(2,070,578)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9703	02/23/2022	182.3730	Sale or Payoff	(382,697)	(382,697)	0	0	PD (Duration)	1,000
WNH2	772	77,200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9703	02/23/2022	182.7170	Sale or Payoff	(8,687,424)	(8,687,424)	0	0	PD (Duration)	1,000
WNH2	195	19,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9703	02/23/2022	182.7170	Sale or Payoff	(2,194,362)	(2,194,362)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9703	02/23/2022	182.2800	Sale or Payoff	(385,791)	(385,791)	0	0	PD (Duration)	1,000
WNH2	27	2,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9703	02/23/2022	182.0610	Sale or Payoff	(321,554)	(321,554)	0	0	PD (Duration)	1,000
WNH2	6	600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9703	02/23/2022	182.0920	Sale or Payoff	(71,269)	(71,269)	0	0	PD (Duration)	1,000
WNH2	234	23,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9703	02/23/2022	182.7170	Sale or Payoff	(2,633,235)	(2,633,235)	0	0	PD (Duration)	1,000
WNH2	704	70,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/26/2021	193.9703	02/23/2022	182.7170	Sale or Payoff	(7,922,211)	(7,922,211)	0	0	PD (Duration)	1,000
WNH2	80	8,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/09/2021	197.2828	02/24/2022	181.7800	Sale or Payoff	(1,240,251)	(1,240,251)	0	0	PD (Duration)	1,000
WNH2	170	17,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/09/2021	197.3141	02/24/2022	181.7800	Sale or Payoff	(2,640,846)	(2,640,846)	0	0	PD (Duration)	1,000
WNH2	97	9,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/09/2021	197.9703	02/22/2022	182.9670	Sale or Payoff	(1,455,305)	(1,455,305)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/09/2021	197.9703	02/22/2022	182.7480	Sale or Payoff	(45,666)	(45,666)	0	0	PD (Duration)	1,000
WNH2	19	1,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.5016	02/24/2022	181.7800	Sale or Payoff	(336,716)	(336,716)	0	0	PD (Duration)	1,000
WNH2	10	1,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.5328	02/24/2022	181.7800	Sale or Payoff	(177,531)	(177,531)	0	0	PD (Duration)	1,000
WNH2	64	6,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.5328	02/24/2022	181.7800	Sale or Payoff	(1,136,201)	(1,136,201)	0	0	PD (Duration)	1,000
WNH2	181	18,100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.5328	02/24/2022	181.7800	Sale or Payoff	(3,213,318)	(3,213,318)	0	0	PD (Duration)	1,000
WNH2	240	24,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.5641	02/24/2022	181.7800	Sale or Payoff	(4,268,254)	(4,268,254)	0	0	PD (Duration)	1,000
WNH2	136	13,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.5641	02/24/2022	181.7800	Sale or Payoff	(2,418,677)	(2,418,677)	0	0	PD (Duration)	1,000
WNH2	13	1,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.6891	02/24/2022	181.7800	Sale or Payoff	(232,822)	(232,822)	0	0	PD (Duration)	1,000
WNH2	21	2,100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.7203	02/24/2022	181.7800	Sale or Payoff	(376,753)	(376,753)	0	0	PD (Duration)	1,000
WNH2	150	15,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.7203	02/24/2022	181.7800	Sale or Payoff	(2,691,096)	(2,691,096)	0	0	PD (Duration)	1,000
WNH2	157	15,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.7203	02/24/2022	181.7800	Sale or Payoff	(2,816,680)	(2,816,680)	0	0	PD (Duration)	1,000
WNH2	129	12,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	199.7516	02/24/2022	181.7800	Sale or Payoff	(2,318,374)	(2,318,374)	0	0	PD (Duration)	1,000
WNH2	200	20,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/17/2021	199.1891	02/24/2022	181.7800	Sale or Payoff	(3,481,878)	(3,481,878)	0	0	PD (Duration)	1,000
WNH2	135	13,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/17/2021	199.6891	02/24/2022	181.7800	Sale or Payoff	(2,417,768)	(2,417,768)	0	0	PD (Duration)	1,000
WNH2	200	20,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/17/2021	199.7203	02/24/2022	181.7800	Sale or Payoff	(3,588,128)	(3,588,128)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH2	5	500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/17/2021	199.8766	02/22/2022	182.9670	Sale or Payoff	(84,547)	(84,547)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/17/2021	199.8766	02/22/2022	183.0300	Sale or Payoff	(16,847)	(16,847)	0	0	PD (Duration)	1,000
WNH2	29	2,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/17/2021	199.9078	02/22/2022	182.9670	Sale or Payoff	(491,279)	(491,279)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.3141	02/24/2022	181.7800	Sale or Payoff	(22,603)	(22,603)	0	0	PD (Duration)	1,000
WNH2	19	1,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.3453	02/24/2022	181.7800	Sale or Payoff	(143,747)	(143,747)	0	0	PD (Duration)	1,000
WNH2	28	2,800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.3766	02/24/2022	181.7800	Sale or Payoff	(212,713)	(212,713)	0	0	PD (Duration)	1,000
WNH2	43	4,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4078	02/24/2022	181.7800	Sale or Payoff	(328,010)	(328,010)	0	0	PD (Duration)	1,000
WNH2	26	2,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4391	02/24/2022	181.7800	Sale or Payoff	(199,144)	(199,144)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	181.7800	Sale or Payoff	(7,691)	(7,691)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	181.9980	Sale or Payoff	(7,472)	(7,472)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.0920	Sale or Payoff	(7,378)	(7,378)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.2170	Sale or Payoff	(21,759)	(21,759)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.2800	Sale or Payoff	(14,381)	(14,381)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.3420	Sale or Payoff	(7,128)	(7,128)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.3730	Sale or Payoff	(7,097)	(7,097)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.4050	Sale or Payoff	(14,131)	(14,131)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.4360	Sale or Payoff	(7,034)	(7,034)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.4670	Sale or Payoff	(7,003)	(7,003)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.4980	Sale or Payoff	(13,944)	(13,944)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.5300	Sale or Payoff	(6,941)	(6,941)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.5610	Sale or Payoff	(20,728)	(20,728)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.5920	Sale or Payoff	(6,878)	(6,878)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.6230	Sale or Payoff	(6,847)	(6,847)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.6550	Sale or Payoff	(6,816)	(6,816)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.6860	Sale or Payoff	(13,569)	(13,569)	0	0	PD (Duration)	1,000
WNH2	4	400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.7170	Sale or Payoff	(27,013)	(27,013)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.7480	Sale or Payoff	(6,722)	(6,722)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.7800	Sale or Payoff	(20,072)	(20,072)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.8110	Sale or Payoff	(19,978)	(19,978)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.8420	Sale or Payoff	(13,256)	(13,256)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.4703	02/24/2022	182.8730	Sale or Payoff	(6,597)	(6,597)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	182.5920	Sale or Payoff	(13,819)	(13,819)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	182.6230	Sale or Payoff	(20,634)	(20,634)	0	0	PD (Duration)	1,000
WNH2	9	900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	182.6550	Sale or Payoff	(61,622)	(61,622)	0	0	PD (Duration)	1,000
WNH2	6	600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	182.6860	Sale or Payoff	(40,894)	(40,894)	0	0	PD (Duration)	1,000
WNH2	4	400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	182.7170	Sale or Payoff	(27,138)	(27,138)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	182.7480	Sale or Payoff	(13,506)	(13,506)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.3110	Sale or Payoff	(9,191)	(9,191)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.3730	Sale or Payoff	(9,128)	(9,128)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.4670	Sale or Payoff	(9,034)	(9,034)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.4980	Sale or Payoff	(9,003)	(9,003)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.5300	Sale or Payoff	(8,972)	(8,972)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.5920	Sale or Payoff	(8,909)	(8,909)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.6230	Sale or Payoff	(17,756)	(17,756)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.6550	Sale or Payoff	(17,694)	(17,694)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.6860	Sale or Payoff	(17,631)	(17,631)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.7170	Sale or Payoff	(17,569)	(17,569)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.7480	Sale or Payoff	(17,506)	(17,506)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.7800	Sale or Payoff	(17,444)	(17,444)	0	0	PD (Duration)	1,000
WNH2	5	500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.8110	Sale or Payoff	(43,453)	(43,453)	0	0	PD (Duration)	1,000
WNH2	5	500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.8420	Sale or Payoff	(43,297)	(43,297)	0	0	PD (Duration)	1,000
WNH2	4	400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.8730	Sale or Payoff	(34,513)	(34,513)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.9050	Sale or Payoff	(8,597)	(8,597)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.9360	Sale or Payoff	(25,697)	(25,697)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	180.9670	Sale or Payoff	(17,069)	(17,069)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.0300	Sale or Payoff	(8,472)	(8,472)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.0610	Sale or Payoff	(16,881)	(16,881)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.0920	Sale or Payoff	(25,228)	(25,228)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.1230	Sale or Payoff	(16,756)	(16,756)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.1550	Sale or Payoff	(25,041)	(25,041)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.1860	Sale or Payoff	(16,631)	(16,631)	0	0	PD (Duration)	1,000
WNH2	4	400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.2170	Sale or Payoff	(33,138)	(33,138)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.2480	Sale or Payoff	(8,253)	(8,253)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.2800	Sale or Payoff	(16,444)	(16,444)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.4360	Sale or Payoff	(8,066)	(8,066)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.5610	Sale or Payoff	(7,941)	(7,941)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.7170	Sale or Payoff	(15,569)	(15,569)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5016	02/24/2022	181.7480	Sale or Payoff	(7,753)	(7,753)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.5920	Sale or Payoff	(6,941)	(6,941)	0	0	PD (Duration)	1,000
WNH2	7	700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.4050	Sale or Payoff	(49,897)	(49,897)	0	0	PD (Duration)	1,000
WNH2	27	2,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.4360	Sale or Payoff	(191,616)	(191,616)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	181.9050	Sale or Payoff	(7,628)	(7,628)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	181.9360	Sale or Payoff	(7,597)	(7,597)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	181.9670	Sale or Payoff	(22,697)	(22,697)	0	0	PD (Duration)	1,000
WNH2	5	500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	181.9980	Sale or Payoff	(37,672)	(37,672)	0	0	PD (Duration)	1,000
WNH2	8	800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.0300	Sale or Payoff	(60,025)	(60,025)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.0610	Sale or Payoff	(14,944)	(14,944)	0	0	PD (Duration)	1,000
WNH2	5	500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.0920	Sale or Payoff	(37,203)	(37,203)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.1230	Sale or Payoff	(22,228)	(22,228)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.1550	Sale or Payoff	(14,756)	(14,756)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.1860	Sale or Payoff	(14,694)	(14,694)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.2170	Sale or Payoff	(14,631)	(14,631)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.2480	Sale or Payoff	(7,284)	(7,284)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.2800	Sale or Payoff	(7,253)	(7,253)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.3110	Sale or Payoff	(7,222)	(7,222)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.3420	Sale or Payoff	(7,191)	(7,191)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.3730	Sale or Payoff	(14,319)	(14,319)	0	0	PD (Duration)	1,000
WNH2	8	800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.4050	Sale or Payoff	(57,025)	(57,025)	0	0	PD (Duration)	1,000
WNH2	7	700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.4360	Sale or Payoff	(49,678)	(49,678)	0	0	PD (Duration)	1,000
WNH2	8	800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.4670	Sale or Payoff	(56,525)	(56,525)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH2	8	800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.4980	Sale or Payoff	(56,275)	(56,275)	0	0	PD (Duration)	1,000
WNH2	4	400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.5300	Sale or Payoff	(28,013)	(28,013)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5328	02/24/2022	182.5610	Sale or Payoff	(6,972)	(6,972)	0	0	PD (Duration)	1,000
WNH2	16	1,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5641	02/24/2022	183.1860	Sale or Payoff	(102,050)	(102,050)	0	0	PD (Duration)	1,000
WNH2	16	1,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5641	02/24/2022	183.2170	Sale or Payoff	(101,550)	(101,550)	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5641	02/24/2022	182.5920	Sale or Payoff	(230,072)	(230,072)	0	0	PD (Duration)	1,000
WNH2	9	900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5953	02/24/2022	183.1550	Sale or Payoff	(57,966)	(57,966)	0	0	PD (Duration)	1,000
WNH2	15	1,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5953	02/24/2022	183.1860	Sale or Payoff	(96,141)	(96,141)	0	0	PD (Duration)	1,000
WNH2	2	200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.5953	02/24/2022	183.1860	Sale or Payoff	(12,819)	(12,819)	0	0	PD (Duration)	1,000
WNH2	4	400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.6266	02/24/2022	183.1550	Sale or Payoff	(25,888)	(25,888)	0	0	PD (Duration)	1,000
WNH2	16	1,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.6578	02/24/2022	185.5300	Sale or Payoff	(66,050)	(66,050)	0	0	PD (Duration)	1,000
WNH2	6	600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.6578	02/24/2022	183.1550	Sale or Payoff	(39,019)	(39,019)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.6891	02/24/2022	185.1230	Sale or Payoff	(4,566)	(4,566)	0	0	PD (Duration)	1,000
WNH2	10	1,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.6891	02/24/2022	185.4980	Sale or Payoff	(41,906)	(41,906)	0	0	PD (Duration)	1,000
WNH2	7	700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.6891	02/24/2022	185.5300	Sale or Payoff	(29,116)	(29,116)	0	0	PD (Duration)	1,000
WNH2	5	500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.7203	02/24/2022	185.0920	Sale or Payoff	(23,141)	(23,141)	0	0	PD (Duration)	1,000
WNH2	1	100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.7203	02/24/2022	185.1230	Sale or Payoff	(4,597)	(4,597)	0	0	PD (Duration)	1,000
WNH2	20	2,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.7516	02/24/2022	185.0920	Sale or Payoff	(93,188)	(93,188)	0	0	PD (Duration)	1,000
WNH2	6	600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	01/27/2022	189.7828	02/24/2022	185.0920	Sale or Payoff	(28,144)	(28,144)	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.5328	02/23/2022	182.7170	Sale or Payoff	3,553	3,553	0	0	PD (Duration)	1,000
WNH2	15	1,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.5641	02/23/2022	182.7170	Sale or Payoff	17,297	17,297	0	0	PD (Duration)	1,000
WNH2	49	4,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.5953	02/23/2022	182.7170	Sale or Payoff	54,971	54,971	0	0	PD (Duration)	1,000
WNH2	37	3,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.6266	02/23/2022	182.7170	Sale or Payoff	40,353	40,353	0	0	PD (Duration)	1,000
WNH2	89	8,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.6578	02/23/2022	182.7170	Sale or Payoff	94,283	94,283	0	0	PD (Duration)	1,000
WNH2	24	2,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.6891	02/23/2022	182.7170	Sale or Payoff	24,675	24,675	0	0	PD (Duration)	1,000
WNH2	27	2,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.6891	02/23/2022	182.1230	Sale or Payoff	11,728	11,728	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.7203	02/23/2022	182.1230	Sale or Payoff	1,209	1,209	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.7203	02/23/2022	182.1550	Sale or Payoff	1,303	1,303	0	0	PD (Duration)	1,000
WNH2	121	12,100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.7203	02/23/2022	182.7170	Sale or Payoff	120,620	120,620	0	0	PD (Duration)	1,000
WNH2	112	11,200,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.7516	02/23/2022	182.7170	Sale or Payoff	108,148	108,148	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH2	59	5,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.7828	02/23/2022	182.7170	Sale or Payoff	55,127	55,127	0	0	PD (Duration)	1,000
WNH2	66	6,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.8141	02/23/2022	182.7170	Sale or Payoff	59,605	59,605	0	0	PD (Duration)	1,000
WNH2	26	2,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.8453	02/23/2022	182.7170	Sale or Payoff	22,668	22,668	0	0	PD (Duration)	1,000
WNH2	33	3,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.8766	02/23/2022	182.7170	Sale or Payoff	27,740	27,740	0	0	PD (Duration)	1,000
WNH2	10	1,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.9078	02/23/2022	182.7170	Sale or Payoff	8,094	8,094	0	0	PD (Duration)	1,000
WNH2	6	600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.9391	02/23/2022	182.7170	Sale or Payoff	4,669	4,669	0	0	PD (Duration)	1,000
WNH2	37	3,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	181.9703	02/23/2022	182.7170	Sale or Payoff	27,634	27,634	0	0	PD (Duration)	1,000
WNH2	14	1,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	182.0016	02/23/2022	182.7170	Sale or Payoff	10,019	10,019	0	0	PD (Duration)	1,000
WNH2	3	300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	182.0016	02/23/2022	182.1550	Sale or Payoff	459	459	0	0	PD (Duration)	1,000
WNH2	13	1,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/10/2022	182.0328	02/23/2022	182.1550	Sale or Payoff	1,584	1,584	0	0	PD (Duration)	1,000
WNH2	1,004	100,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Liability Hedge	N/A	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	196.5641	02/23/2022	182.7170	Sale or Payoff	(13,902,278)	(13,902,278)	0	0	LD (Liability Cashflow)	1,000
WNH3	31	3,100,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04020BFQTQ27	11/21/2022	133.5172	12/08/2022	145.0610	Sale or Payoff	357,856	357,856	0	0	PD (Duration)	1,000
WNH3	17	1,700,000	US ULTRA T-BOND Mar 2023 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/31/2023	CBT 549300EX04020BFQTQ27	11/21/2022	133.5172	12/08/2022	145.0920	Sale or Payoff	196,775	196,775	0	0	PD (Duration)	1,000
WNM2	34	3,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2281	05/24/2022	155.8420	Sale or Payoff	(965,122)	(965,122)	0	0	PD (Duration)	1,000
WNM2	97	9,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2359	04/28/2022	161.7480	Sale or Payoff	(2,181,289)	(2,181,289)	0	0	PD (Duration)	1,000
WNM2	47	4,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2359	04/28/2022	161.6860	Sale or Payoff	(1,059,851)	(1,059,851)	0	0	PD (Duration)	1,000
WNM2	47	4,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2359	05/24/2022	155.8420	Sale or Payoff	(1,334,507)	(1,334,507)	0	0	PD (Duration)	1,000
WNM2	5	500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2516	05/23/2022	157.2480	Sale or Payoff	(135,016)	(135,016)	0	0	PD (Duration)	1,000
WNM2	638	63,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2516	05/23/2022	158.3110	Sale or Payoff	(16,550,128)	(16,550,128)	0	0	PD (Duration)	1,000
WNM2	510	51,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2594	05/20/2022	156.4360	Sale or Payoff	(14,189,961)	(14,189,961)	0	0	PD (Duration)	1,000
WNM2	160	16,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2672	05/20/2022	156.4360	Sale or Payoff	(4,453,002)	(4,453,002)	0	0	PD (Duration)	1,000
WNM2	647	64,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2750	05/23/2022	158.3110	Sale or Payoff	(16,798,758)	(16,798,758)	0	0	PD (Duration)	1,000
WNM2	1	100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2906	05/23/2022	156.1230	Sale or Payoff	(28,167)	(28,167)	0	0	PD (Duration)	1,000
WNM2	609	60,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/22/2022	184.2906	05/23/2022	158.3110	Sale or Payoff	(15,821,639)	(15,821,639)	0	0	PD (Duration)	1,000
WNM2	871	87,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0016	05/23/2022	158.3110	Sale or Payoff	(22,376,547)	(22,376,547)	0	0	PD (Duration)	1,000
WNM2	3	300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0016	05/23/2022	157.5610	Sale or Payoff	(79,322)	(79,322)	0	0	PD (Duration)	1,000
WNM2	93	9,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0016	05/24/2022	155.8420	Sale or Payoff	(2,618,823)	(2,618,823)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0016	05/24/2022	155.8420	Sale or Payoff	(27,230,130)	(27,230,130)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0016	05/24/2022	155.8420	Sale or Payoff	(27,230,130)	(27,230,130)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0094	05/25/2022	158.3110	Sale or Payoff	(24,850,404)	(24,850,404)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0094	05/25/2022	158.3110	Sale or Payoff	(24,850,404)	(24,850,404)	0	0	PD (Duration)	1,000
WNM2	484	48,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0172	05/24/2022	155.8420	Sale or Payoff	(13,636,707)	(13,636,707)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0172	05/24/2022	155.8420	Sale or Payoff	(27,245,240)	(27,245,240)	0	0	PD (Duration)	1,000
WNM2	382	38,200,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0172	05/24/2022	155.8420	Sale or Payoff	(10,762,856)	(10,762,856)	0	0	PD (Duration)	1,000
WNM2	582	58,200,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0172	05/25/2022	158.3110	Sale or Payoff	(14,961,046)	(14,961,046)	0	0	PD (Duration)	1,000
WNM2	3	300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0172	05/24/2022	159.0610	Sale or Payoff	(74,869)	(74,869)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0250	05/23/2022	158.3110	Sale or Payoff	(24,865,513)	(24,865,513)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0250	05/23/2022	158.3110	Sale or Payoff	(24,865,513)	(24,865,513)	0	0	PD (Duration)	1,000
WNM2	319	31,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0250	05/23/2022	158.3110	Sale or Payoff	(8,202,791)	(8,202,791)	0	0	PD (Duration)	1,000
WNM2	479	47,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0250	05/25/2022	158.3110	Sale or Payoff	(12,317,043)	(12,317,043)	0	0	PD (Duration)	1,000
WNM2	726	72,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0250	05/24/2022	155.8420	Sale or Payoff	(20,460,733)	(20,460,733)	0	0	PD (Duration)	1,000
WNM2	648	64,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0250	05/24/2022	155.8420	Sale or Payoff	(18,262,472)	(18,262,472)	0	0	PD (Duration)	1,000
WNM2	5	500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0250	05/25/2022	159.7170	Sale or Payoff	(121,539)	(121,539)	0	0	PD (Duration)	1,000
WNM2	427	42,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0328	05/20/2022	156.4360	Sale or Payoff	(11,783,872)	(11,783,872)	0	0	PD (Duration)	1,000
WNM2	3	300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0328	05/20/2022	158.6230	Sale or Payoff	(76,228)	(76,228)	0	0	PD (Duration)	1,000
WNM2	537	53,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0328	05/20/2022	156.4360	Sale or Payoff	(14,819,530)	(14,819,530)	0	0	PD (Duration)	1,000
WNM2	484	48,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0328	05/24/2022	155.8420	Sale or Payoff	(13,644,270)	(13,644,270)	0	0	PD (Duration)	1,000
WNM2	1	100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0328	05/24/2022	155.8420	Sale or Payoff	(28,191)	(28,191)	0	0	PD (Duration)	1,000
WNM2	5	500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0328	05/24/2022	157.9980	Sale or Payoff	(130,172)	(130,172)	0	0	PD (Duration)	1,000
WNM2	961	96,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0328	05/24/2022	155.8420	Sale or Payoff	(27,091,205)	(27,091,205)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0328	05/24/2022	155.8420	Sale or Payoff	(27,260,349)	(27,260,349)	0	0	PD (Duration)	1,000
WNM2	241	24,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0328	05/24/2022	155.8420	Sale or Payoff	(6,793,944)	(6,793,944)	0	0	PD (Duration)	1,000
WNM2	525	52,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0406	05/20/2022	156.4360	Sale or Payoff	(14,492,469)	(14,492,469)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0406	05/20/2022	156.4360	Sale or Payoff	(26,693,747)	(26,693,747)	0	0	PD (Duration)	1,000
WNM2	4	400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0406	05/20/2022	158.2800	Sale or Payoff	(103,044)	(103,044)	0	0	PD (Duration)	1,000
WNM2	438	43,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0406	05/24/2022	155.8420	Sale or Payoff	(12,350,922)	(12,350,922)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0406	05/24/2022	155.8420	Sale or Payoff	(27,267,904)	(27,267,904)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0484	05/20/2022	156.4360	Sale or Payoff	(26,701,302)	(26,701,302)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0719	05/20/2022	156.4360	Sale or Payoff	(26,723,966)	(26,723,966)	0	0	PD (Duration)	1,000
WNM2	6	600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1344	05/24/2022	155.8420	Sale or Payoff	(163,753)	(163,753)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM2	199	19,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1422	05/24/2022	155.8420	Sale or Payoff	(5,432,703)	(5,432,703)	0	0	PD (Duration)	1,000
WNM2	121	12,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1500	05/24/2022	155.8420	Sale or Payoff	(3,304,247)	(3,304,247)	0	0	PD (Duration)	1,000
WNM2	94	9,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1578	05/24/2022	155.8420	Sale or Payoff	(2,567,670)	(2,567,670)	0	0	PD (Duration)	1,000
WNM2	212	21,200,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1656	05/24/2022	155.8420	Sale or Payoff	(5,792,572)	(5,792,572)	0	0	PD (Duration)	1,000
WNM2	13	1,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1734	05/24/2022	155.8420	Sale or Payoff	(355,306)	(355,306)	0	0	PD (Duration)	1,000
WNM2	184	18,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1734	05/25/2022	158.3110	Sale or Payoff	(4,574,703)	(4,574,703)	0	0	PD (Duration)	1,000
WNM2	3	300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1734	05/24/2022	158.1230	Sale or Payoff	(75,150)	(75,150)	0	0	PD (Duration)	1,000
WNM2	291	29,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1813	05/24/2022	155.8420	Sale or Payoff	(7,955,672)	(7,955,672)	0	0	PD (Duration)	1,000
WNM2	119	11,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1813	05/24/2022	155.8420	Sale or Payoff	(3,253,350)	(3,253,350)	0	0	PD (Duration)	1,000
WNM2	248	24,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1813	05/24/2022	155.8420	Sale or Payoff	(6,780,091)	(6,780,091)	0	0	PD (Duration)	1,000
WNM2	966	96,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1891	05/24/2022	155.8420	Sale or Payoff	(26,417,096)	(26,417,096)	0	0	PD (Duration)	1,000
WNM2	309	30,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1891	05/25/2022	158.3110	Sale or Payoff	(7,687,345)	(7,687,345)	0	0	PD (Duration)	1,000
WNM2	556	55,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1969	05/24/2022	155.8420	Sale or Payoff	(15,209,215)	(15,209,215)	0	0	PD (Duration)	1,000
WNM2	248	24,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.1969	05/25/2022	158.3110	Sale or Payoff	(6,171,716)	(6,171,716)	0	0	PD (Duration)	1,000
WNM2	385	38,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2047	05/24/2022	155.8420	Sale or Payoff	(10,534,568)	(10,534,568)	0	0	PD (Duration)	1,000
WNM2	3	300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2125	05/25/2022	159.4360	Sale or Payoff	(71,330)	(71,330)	0	0	PD (Duration)	1,000
WNM2	355	35,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2125	05/25/2022	158.3110	Sale or Payoff	(8,840,060)	(8,840,060)	0	0	PD (Duration)	1,000
WNM2	290	29,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2125	05/25/2022	158.3110	Sale or Payoff	(7,221,457)	(7,221,457)	0	0	PD (Duration)	1,000
WNM2	390	39,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2203	05/24/2022	155.8420	Sale or Payoff	(10,677,475)	(10,677,475)	0	0	PD (Duration)	1,000
WNM2	576	57,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2203	05/24/2022	155.8420	Sale or Payoff	(15,769,809)	(15,769,809)	0	0	PD (Duration)	1,000
WNM2	225	22,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2203	05/24/2022	155.8420	Sale or Payoff	(6,160,082)	(6,160,082)	0	0	PD (Duration)	1,000
WNM2	637	63,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2203	05/25/2022	158.3110	Sale or Payoff	(15,867,281)	(15,867,281)	0	0	PD (Duration)	1,000
WNM2	329	32,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2281	05/25/2022	158.3110	Sale or Payoff	(8,197,760)	(8,197,760)	0	0	PD (Duration)	1,000
WNM2	3	300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2281	05/24/2022	155.8420	Sale or Payoff	(82,158)	(82,158)	0	0	PD (Duration)	1,000
WNM2	370	37,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2359	05/24/2022	155.8420	Sale or Payoff	(10,135,693)	(10,135,693)	0	0	PD (Duration)	1,000
WNM2	4	400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2359	05/24/2022	157.1860	Sale or Payoff	(104,200)	(104,200)	0	0	PD (Duration)	1,000
WNM2	588	58,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2359	05/24/2022	155.8420	Sale or Payoff	(16,107,534)	(16,107,534)	0	0	PD (Duration)	1,000
WNM2	5	500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2359	05/24/2022	159.0300	Sale or Payoff	(121,031)	(121,031)	0	0	PD (Duration)	1,000
WNM2	1	100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2360	05/24/2022	155.8420	Sale or Payoff	(27,394)	(27,394)	0	0	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2438	05/24/2022	155.8420	Sale or Payoff	(26,497,325)	(26,497,325)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM2	39	3,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2438	05/24/2022	155.8420	Sale or Payoff	(1,068,662)	(1,068,662)	0	0	PD (Duration)	1,000
WNM2	38	3,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2516	05/24/2022	155.8420	Sale or Payoff	(1,041,557)	(1,041,557)	0	0	PD (Duration)	1,000
WNM2	13	1,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2594	05/25/2022	158.3110	Sale or Payoff	(324,330)	(324,330)	0	0	PD (Duration)	1,000
WNM2	5	500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2594	05/25/2022	159.4670	Sale or Payoff	(118,961)	(118,961)	0	0	PD (Duration)	1,000
WNM2	123	12,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2672	05/25/2022	158.3110	Sale or Payoff	(3,069,621)	(3,069,621)	0	0	PD (Duration)	1,000
WNM2	136	13,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2750	05/24/2022	155.8420	Sale or Payoff	(3,730,865)	(3,730,865)	0	0	PD (Duration)	1,000
WNM2	187	18,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2828	05/25/2022	158.3110	Sale or Payoff	(4,669,743)	(4,669,743)	0	0	PD (Duration)	1,000
WNM2	54	5,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2906	05/25/2022	158.3110	Sale or Payoff	(1,348,904)	(1,348,904)	0	0	PD (Duration)	1,000
WNM2	106	10,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.2984	05/25/2022	158.3110	Sale or Payoff	(2,648,677)	(2,648,677)	0	0	PD (Duration)	1,000
WNM2	113	11,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3063	05/25/2022	158.3110	Sale or Payoff	(2,824,472)	(2,824,472)	0	0	PD (Duration)	1,000
WNM2	133	13,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3141	05/25/2022	158.3110	Sale or Payoff	(3,325,418)	(3,325,418)	0	0	PD (Duration)	1,000
WNM2	113	11,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3219	05/25/2022	158.3110	Sale or Payoff	(2,826,238)	(2,826,238)	0	0	PD (Duration)	1,000
WNM2	39	3,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3297	05/24/2022	155.8420	Sale or Payoff	(1,072,013)	(1,072,013)	0	0	PD (Duration)	1,000
WNM2	48	4,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3375	05/25/2022	158.3110	Sale or Payoff	(1,201,276)	(1,201,276)	0	0	PD (Duration)	1,000
WNM2	37	3,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3453	05/25/2022	158.3110	Sale or Payoff	(926,272)	(926,272)	0	0	PD (Duration)	1,000
WNM2	86	8,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3531	05/25/2022	158.3110	Sale or Payoff	(2,153,629)	(2,153,629)	0	0	PD (Duration)	1,000
WNM2	31	3,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3609	05/25/2022	158.3110	Sale or Payoff	(776,550)	(776,550)	0	0	PD (Duration)	1,000
WNM2	105	10,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3688	05/25/2022	158.3110	Sale or Payoff	(2,631,072)	(2,631,072)	0	0	PD (Duration)	1,000
WNM2	131	13,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3766	05/25/2022	158.3110	Sale or Payoff	(3,283,599)	(3,283,599)	0	0	PD (Duration)	1,000
WNM2	257	25,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3844	05/25/2022	158.3110	Sale or Payoff	(6,443,877)	(6,443,877)	0	0	PD (Duration)	1,000
WNM2	451	45,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.3922	05/25/2022	158.3110	Sale or Payoff	(11,311,651)	(11,311,651)	0	0	PD (Duration)	1,000
WNM2	116	11,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.4000	05/25/2022	158.3110	Sale or Payoff	(2,910,333)	(2,910,333)	0	0	PD (Duration)	1,000
WNM2	85	8,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.4078	05/25/2022	158.3110	Sale or Payoff	(2,133,236)	(2,133,236)	0	0	PD (Duration)	1,000
WNM2	90	9,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.4156	05/25/2022	158.3110	Sale or Payoff	(2,259,423)	(2,259,423)	0	0	PD (Duration)	1,000
WNM2	119	11,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.4234	05/25/2022	158.3110	Sale or Payoff	(2,988,389)	(2,988,389)	0	0	PD (Duration)	1,000
WNM2	160	16,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.4313	05/25/2022	158.3110	Sale or Payoff	(4,019,252)	(4,019,252)	0	0	PD (Duration)	1,000
WNM2	60	6,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.4391	05/25/2022	158.3110	Sale or Payoff	(1,507,688)	(1,507,688)	0	0	PD (Duration)	1,000
WNM2	19	1,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.4469	05/25/2022	158.3110	Sale or Payoff	(477,583)	(477,583)	0	0	PD (Duration)	1,000
WNM2	3	300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/24/2022	183.4547	05/25/2022	158.3110	Sale or Payoff	(75,431)	(75,431)	0	0	PD (Duration)	1,000
WNM2	11	1,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	03/23/2022	174.3453	05/24/2022	155.8420	Sale or Payoff	(203,535)	(203,535)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM2	34	3,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	03/23/2022	174.3766	05/24/2022	155.8420	Sale or Payoff	(630,169)	(630,169)	0	0	PD (Duration)	1,000
WNM2	5	500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	03/23/2022	174.3766	05/24/2022	158.9980	Sale or Payoff	(76,891)	(76,891)	0	0	PD (Duration)	1,000
WNM2	41	4,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	03/23/2022	174.5328	05/24/2022	155.8420	Sale or Payoff	(766,316)	(766,316)	0	0	PD (Duration)	1,000
WNM2	14	1,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	03/23/2022	174.5641	05/24/2022	155.8420	Sale or Payoff	(262,106)	(262,106)	0	0	PD (Duration)	1,000
WNM2	1,004	100,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Liability Hedge	N/A	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	184.0250	05/24/2022	155.8420	Sale or Payoff	(28,295,559)	(28,295,559)	0	0	LD (Liability Cashflow)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/17/2022	154.0300	Sale or Payoff	(1,235,945)	(1,235,945)	0	0	PD (Duration)	1,000
WNU2	540	54,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/17/2022	154.0300	Sale or Payoff	(1,334,821)	(1,334,821)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/17/2022	154.0300	Sale or Payoff	(1,235,945)	(1,235,945)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/17/2022	154.0300	Sale or Payoff	(1,235,945)	(1,235,945)	0	0	PD (Duration)	1,000
WNU2	24	2,400,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/17/2022	154.0300	Sale or Payoff	(59,325)	(59,325)	0	0	PD (Duration)	1,000
WNU2	476	47,600,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/17/2022	154.0300	Sale or Payoff	(1,176,620)	(1,176,620)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/17/2022	154.0300	Sale or Payoff	(1,235,945)	(1,235,945)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/18/2022	152.9050	Sale or Payoff	(1,798,445)	(1,798,445)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/18/2022	152.9050	Sale or Payoff	(1,798,445)	(1,798,445)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/22/2022	150.4050	Sale or Payoff	(3,048,445)	(3,048,445)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/22/2022	150.4050	Sale or Payoff	(3,048,445)	(3,048,445)	0	0	PD (Duration)	1,000
WNU2	20	2,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/20/2022	156.5016	08/23/2022	150.0300	Sale or Payoff	(129,438)	(129,438)	0	0	PD (Duration)	1,000
WNU2	883	88,300,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	158.3844	08/16/2022	154.4050	Sale or Payoff	(3,514,077)	(3,514,077)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	158.3844	08/16/2022	154.4050	Sale or Payoff	(1,989,851)	(1,989,851)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	158.3844	08/24/2022	149.8110	Sale or Payoff	(8,573,453)	(8,573,453)	0	0	PD (Duration)	1,000
WNU2	508	50,800,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	158.3844	08/24/2022	149.8110	Sale or Payoff	(4,355,314)	(4,355,314)	0	0	PD (Duration)	1,000
WNU2	508	50,800,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	158.4078	08/16/2022	154.4050	Sale or Payoff	(2,033,595)	(2,033,595)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	158.4078	08/16/2022	154.4050	Sale or Payoff	(2,001,570)	(2,001,570)	0	0	PD (Duration)	1,000
WNU2	609	60,900,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	158.4078	08/16/2022	154.4050	Sale or Payoff	(2,437,912)	(2,437,912)	0	0	PD (Duration)	1,000
WNU2	510	51,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/23/2022	158.4078	08/24/2022	149.8110	Sale or Payoff	(4,384,414)	(4,384,414)	0	0	PD (Duration)	1,000
WNU2	505	50,500,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/25/2022	147.9360	Sale or Payoff	(4,045,531)	(4,045,531)	0	0	PD (Duration)	1,000
WNU2	480	48,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/23/2022	150.0300	Sale or Payoff	(2,840,257)	(2,840,257)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/23/2022	150.0300	Sale or Payoff	(2,958,601)	(2,958,601)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(3,067,976)	(3,067,976)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(3,067,976)	(3,067,976)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(6,135,953)	(6,135,953)	0	0	PD (Duration)	1,000
WNU2	16	1,600,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(98,175)	(98,175)	0	0	PD (Duration)	1,000
WNU2	984	98,400,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(6,037,777)	(6,037,777)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(6,135,953)	(6,135,953)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(6,135,953)	(6,135,953)	0	0	PD (Duration)	1,000
WNU2	11	1,100,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(67,495)	(67,495)	0	0	PD (Duration)	1,000
WNU2	490	49,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(3,006,617)	(3,006,617)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(3,067,976)	(3,067,976)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/24/2022	149.8110	Sale or Payoff	(3,067,976)	(3,067,976)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/25/2022	147.9360	Sale or Payoff	(8,010,953)	(8,010,953)	0	0	PD (Duration)	1,000
WNU2	495	49,500,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/25/2022	147.9360	Sale or Payoff	(3,965,421)	(3,965,421)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/25/2022	147.9360	Sale or Payoff	(8,010,953)	(8,010,953)	0	0	PD (Duration)	1,000
WNU2	800	80,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/26/2022	150.3730	Sale or Payoff	(4,458,762)	(4,458,762)	0	0	PD (Duration)	1,000
WNU2	700	70,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	08/26/2022	150.3730	Sale or Payoff	(3,901,417)	(3,901,417)	0	0	PD (Duration)	1,000
WNU2	34	3,400,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9547	08/16/2022	154.4050	Sale or Payoff	(52,701)	(52,701)	0	0	PD (Duration)	1,000
WNU2	47	4,700,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9547	08/16/2022	154.4050	Sale or Payoff	(72,851)	(72,851)	0	0	PD (Duration)	1,000
WNU2	492	49,200,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9547	08/24/2022	149.8110	Sale or Payoff	(3,022,732)	(3,022,732)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9547	08/25/2022	147.9360	Sale or Payoff	(8,018,765)	(8,018,765)	0	0	PD (Duration)	1,000
WNU2	505	50,500,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9547	08/25/2022	147.9360	Sale or Payoff	(4,049,476)	(4,049,476)	0	0	PD (Duration)	1,000
WNU2	989	98,900,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9703	08/24/2022	149.8110	Sale or Payoff	(6,091,637)	(6,091,637)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9703	08/24/2022	149.8110	Sale or Payoff	(6,159,390)	(6,159,390)	0	0	PD (Duration)	1,000
WNU2	8	800,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9703	08/24/2022	149.8110	Sale or Payoff	(49,275)	(49,275)	0	0	PD (Duration)	1,000
WNU2	495	49,500,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.1891	08/25/2022	147.9360	Sale or Payoff	(5,075,304)	(5,075,304)	0	0	PD (Duration)	1,000
WNU2	500	50,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.1891	08/25/2022	147.9360	Sale or Payoff	(5,126,570)	(5,126,570)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.1891	08/25/2022	147.9360	Sale or Payoff	(10,253,140)	(10,253,140)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.1891	08/26/2022	150.3730	Sale or Payoff	(7,815,640)	(7,815,640)	0	0	PD (Duration)	1,000
WNU2	155	15,500,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.2984	08/24/2022	149.8110	Sale or Payoff	(1,315,565)	(1,315,565)	0	0	PD (Duration)	1,000
WNU2	495	49,500,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.2984	08/25/2022	147.9360	Sale or Payoff	(5,129,445)	(5,129,445)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.2984	08/25/2022	147.9360	Sale or Payoff	(10,362,515)	(10,362,515)	0	0	PD (Duration)	1,000
WNU2	750	75,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.2984	08/26/2022	150.3730	Sale or Payoff	(5,943,761)	(5,943,761)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU2	750	75,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.2984	08/26/2022	150.3730	Sale or Payoff	(5,943,761)	(5,943,761)	0	0	PD (Duration)	1,000
WNU2	337	33,700,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.3141	08/24/2022	149.8110	Sale or Payoff	(2,865,558)	(2,865,558)	0	0	PD (Duration)	1,000
WNU2	1,000	100,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.3141	08/24/2022	149.8110	Sale or Payoff	(8,503,140)	(8,503,140)	0	0	PD (Duration)	1,000
WNU2	505	50,500,000	US ULTRA T-BOND Sep 2022 0000WNU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	158.3141	08/25/2022	147.9360	Sale or Payoff	(5,240,961)	(5,240,961)	0	0	PD (Duration)	1,000
WNU2	750	75,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Liability Hedge	N/A	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	05/26/2022	158.3110	Sale or Payoff	1,772,991	1,772,991	0	0	LD (Liability Cashflow)	1,000
WNU2	104	10,400,000	US ULTRA T-BOND Sep 2022 0000WNU2	Liability Hedge	N/A	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	05/27/2022	159.3110	Sale or Payoff	349,861	349,861	0	0	LD (Liability Cashflow)	1,000
WNU2	100	10,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Liability Hedge	N/A	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	05/27/2022	159.3420	Sale or Payoff	339,530	339,530	0	0	LD (Liability Cashflow)	1,000
WNU2	50	5,000,000	US ULTRA T-BOND Sep 2022 0000WNU2	Liability Hedge	N/A	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	155.9469	05/27/2022	159.3730	Sale or Payoff	171,327	171,327	0	0	LD (Liability Cashflow)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	152.7516	11/21/2022	133.0300	Sale or Payoff	(19,722)	(19,722)	0	0	PD (Duration)	1,000
WNZ2	3	300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	153.0016	11/21/2022	133.0300	Sale or Payoff	(59,916)	(59,916)	0	0	PD (Duration)	1,000
WNZ2	4	400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	153.0328	11/21/2022	133.0300	Sale or Payoff	(80,013)	(80,013)	0	0	PD (Duration)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	153.4391	11/21/2022	133.0300	Sale or Payoff	(20,409)	(20,409)	0	0	PD (Duration)	1,000
WNZ2	5	500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	153.4703	11/21/2022	133.0300	Sale or Payoff	(102,203)	(102,203)	0	0	PD (Duration)	1,000
WNZ2	11	1,100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	153.6266	11/21/2022	133.0300	Sale or Payoff	(226,566)	(226,566)	0	0	PD (Duration)	1,000
WNZ2	2	200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	153.9078	11/21/2022	133.0300	Sale or Payoff	(41,756)	(41,756)	0	0	PD (Duration)	1,000
WNZ2	4	400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	153.9391	11/21/2022	133.0300	Sale or Payoff	(83,638)	(83,638)	0	0	PD (Duration)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.0016	11/21/2022	133.0300	Sale or Payoff	(20,972)	(20,972)	0	0	PD (Duration)	1,000
WNZ2	5	500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.0328	11/21/2022	133.0300	Sale or Payoff	(105,016)	(105,016)	0	0	PD (Duration)	1,000
WNZ2	47	4,700,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(995,593)	(995,593)	0	0	PD (Duration)	1,000
WNZ2	883	88,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(18,704,437)	(18,704,437)	0	0	PD (Duration)	1,000
WNZ2	63	6,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(1,334,518)	(1,334,518)	0	0	PD (Duration)	1,000
WNZ2	543	54,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(11,502,275)	(11,502,275)	0	0	PD (Duration)	1,000
WNZ2	34	3,400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(720,216)	(720,216)	0	0	PD (Duration)	1,000
WNZ2	508	50,800,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(10,760,876)	(10,760,876)	0	0	PD (Duration)	1,000
WNZ2	364	36,400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(7,710,549)	(7,710,549)	0	0	PD (Duration)	1,000
WNZ2	136	13,600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(2,880,865)	(2,880,865)	0	0	PD (Duration)	1,000
WNZ2	437	43,700,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(9,256,896)	(9,256,896)	0	0	PD (Duration)	1,000
WNZ2	66	6,600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/16/2022	154.2125	11/21/2022	133.0300	Sale or Payoff	(1,398,067)	(1,398,067)	0	0	PD (Duration)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	152.5016	11/21/2022	133.0300	Sale or Payoff	(19,472)	(19,472)	0	0	PD (Duration)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	152.5328	11/21/2022	133.0300	Sale or Payoff	(19,503)	(19,503)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	152.5953	11/21/2022	133.0300	Sale or Payoff	(19,566)	(19,566)	0	0	PD (Duration)	1,000
WNZ2	2	200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	152.6891	11/16/2022	134.8420	Sale or Payoff	(35,694)	(35,694)	0	0	PD (Duration)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	152.9391	11/16/2022	134.7480	Sale or Payoff	(18,191)	(18,191)	0	0	PD (Duration)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.2203	11/21/2022	133.0300	Sale or Payoff	(20,191)	(20,191)	0	0	PD (Duration)	1,000
WNZ2	129	12,900,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/16/2022	134.7480	Sale or Payoff	(2,463,499)	(2,463,499)	0	0	PD (Duration)	1,000
WNZ2	270	27,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/16/2022	134.7800	Sale or Payoff	(5,147,723)	(5,147,723)	0	0	PD (Duration)	1,000
WNZ2	100	10,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/16/2022	134.8110	Sale or Payoff	(1,903,439)	(1,903,439)	0	0	PD (Duration)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/16/2022	134.8420	Sale or Payoff	(19,003)	(19,003)	0	0	PD (Duration)	1,000
WNZ2	241	24,100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/16/2022	134.8420	Sale or Payoff	(4,579,757)	(4,579,757)	0	0	PD (Duration)	1,000
WNZ2	241	24,100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/16/2022	134.8730	Sale or Payoff	(4,572,225)	(4,572,225)	0	0	PD (Duration)	1,000
WNZ2	15	1,500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/16/2022	134.9050	Sale or Payoff	(284,110)	(284,110)	0	0	PD (Duration)	1,000
WNZ2	43	4,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/21/2022	133.0300	Sale or Payoff	(895,073)	(895,073)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/21/2022	133.0300	Sale or Payoff	(10,407,820)	(10,407,820)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/21/2022	133.0300	Sale or Payoff	(10,407,820)	(10,407,820)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/21/2022	133.0300	Sale or Payoff	(10,407,820)	(10,407,820)	0	0	PD (Duration)	1,000
WNZ2	453	45,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/21/2022	133.0300	Sale or Payoff	(9,429,485)	(9,429,485)	0	0	PD (Duration)	1,000
WNZ2	47	4,700,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/17/2022	153.8453	11/21/2022	133.0300	Sale or Payoff	(978,335)	(978,335)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/18/2022	152.7047	11/21/2022	133.0300	Sale or Payoff	(9,837,508)	(9,837,508)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/18/2022	152.7047	11/21/2022	133.0300	Sale or Payoff	(9,837,508)	(9,837,508)	0	0	PD (Duration)	1,000
WNZ2	6	600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/22/2022	149.3766	11/22/2022	133.4980	Sale or Payoff	(95,269)	(95,269)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/22/2022	150.1578	11/21/2022	133.0300	Sale or Payoff	(8,564,070)	(8,564,070)	0	0	PD (Duration)	1,000
WNZ2	40	4,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/22/2022	150.1578	11/21/2022	133.0300	Sale or Payoff	(685,126)	(685,126)	0	0	PD (Duration)	1,000
WNZ2	460	46,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/22/2022	150.1578	11/22/2022	133.4980	Sale or Payoff	(7,663,319)	(7,663,319)	0	0	PD (Duration)	1,000
WNZ2	6	600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/22/2022	150.2516	11/21/2022	133.0300	Sale or Payoff	(103,331)	(103,331)	0	0	PD (Duration)	1,000
WNZ2	6	600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/23/2022	149.4078	11/22/2022	133.4980	Sale or Payoff	(95,456)	(95,456)	0	0	PD (Duration)	1,000
WNZ2	6	600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/23/2022	149.5953	11/22/2022	133.4980	Sale or Payoff	(96,581)	(96,581)	0	0	PD (Duration)	1,000
WNZ2	22	2,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/23/2022	149.7906	11/22/2022	133.4980	Sale or Payoff	(358,428)	(358,428)	0	0	PD (Duration)	1,000
WNZ2	478	47,800,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/23/2022	149.7906	11/22/2022	133.4980	Sale or Payoff	(7,787,673)	(7,787,673)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/23/2022	149.8141	11/22/2022	133.4980	Sale or Payoff	(8,157,820)	(8,157,820)	0	0	PD (Duration)	1,000
WNZ2	12	1,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.0641	11/23/2022	135.2480	Sale or Payoff	(153,788)	(153,788)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ2	12	1,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.1266	11/22/2022	133.4980	Sale or Payoff	(175,538)	(175,538)	0	0	PD (Duration)	1,000
WNZ2	12	1,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.2828	11/22/2022	133.4980	Sale or Payoff	(177,413)	(177,413)	0	0	PD (Duration)	1,000
WNZ2	6	600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.3766	11/23/2022	135.2480	Sale or Payoff	(78,769)	(78,769)	0	0	PD (Duration)	1,000
WNZ2	6	600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.4078	11/22/2022	133.4980	Sale or Payoff	(89,456)	(89,456)	0	0	PD (Duration)	1,000
WNZ2	6	600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.4391	11/22/2022	133.4980	Sale or Payoff	(89,644)	(89,644)	0	0	PD (Duration)	1,000
WNZ2	6	600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.4703	11/22/2022	133.4980	Sale or Payoff	(89,831)	(89,831)	0	0	PD (Duration)	1,000
WNZ2	12	1,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.4703	11/23/2022	135.2480	Sale or Payoff	(158,663)	(158,663)	0	0	PD (Duration)	1,000
WNZ2	4	400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.5016	11/22/2022	133.4980	Sale or Payoff	(60,013)	(60,013)	0	0	PD (Duration)	1,000
WNZ2	8	800,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.5328	11/22/2022	133.4980	Sale or Payoff	(120,275)	(120,275)	0	0	PD (Duration)	1,000
WNZ2	5	500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.5641	11/22/2022	133.4980	Sale or Payoff	(75,328)	(75,328)	0	0	PD (Duration)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.5953	11/22/2022	133.4980	Sale or Payoff	(15,097)	(15,097)	0	0	PD (Duration)	1,000
WNZ2	12	1,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.7203	11/22/2022	133.4980	Sale or Payoff	(182,663)	(182,663)	0	0	PD (Duration)	1,000
WNZ2	12	1,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.7828	11/22/2022	133.4980	Sale or Payoff	(183,413)	(183,413)	0	0	PD (Duration)	1,000
WNZ2	12	1,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.7828	11/23/2022	135.2480	Sale or Payoff	(162,413)	(162,413)	0	0	PD (Duration)	1,000
WNZ2	12	1,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	148.8453	11/23/2022	135.2480	Sale or Payoff	(163,163)	(163,163)	0	0	PD (Duration)	1,000
WNZ2	13	1,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.3766	11/21/2022	133.0300	Sale or Payoff	(212,510)	(212,510)	0	0	PD (Duration)	1,000
WNZ2	955	95,500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.5875	11/22/2022	133.4980	Sale or Payoff	(15,365,069)	(15,365,069)	0	0	PD (Duration)	1,000
WNZ2	45	4,500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.5875	11/22/2022	133.4980	Sale or Payoff	(724,008)	(724,008)	0	0	PD (Duration)	1,000
WNZ2	1,000	100,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.5953	11/23/2022	135.2480	Sale or Payoff	(14,346,890)	(14,346,890)	0	0	PD (Duration)	1,000
WNZ2	438	43,800,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6031	11/23/2022	135.2480	Sale or Payoff	(6,287,360)	(6,287,360)	0	0	PD (Duration)	1,000
WNZ2	62	6,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6031	11/23/2022	135.2480	Sale or Payoff	(889,992)	(889,992)	0	0	PD (Duration)	1,000
WNZ2	455	45,500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/22/2022	133.4980	Sale or Payoff	(7,334,749)	(7,334,749)	0	0	PD (Duration)	1,000
WNZ2	455	45,500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/22/2022	133.4980	Sale or Payoff	(7,334,749)	(7,334,749)	0	0	PD (Duration)	1,000
WNZ2	443	44,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/22/2022	133.4980	Sale or Payoff	(7,141,305)	(7,141,305)	0	0	PD (Duration)	1,000
WNZ2	545	54,500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/21/2022	133.0300	Sale or Payoff	(9,041,047)	(9,041,047)	0	0	PD (Duration)	1,000
WNZ2	557	55,700,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/21/2022	133.0300	Sale or Payoff	(9,240,116)	(9,240,116)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/22/2022	133.4980	Sale or Payoff	(8,060,164)	(8,060,164)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/22/2022	133.4980	Sale or Payoff	(8,060,164)	(8,060,164)	0	0	PD (Duration)	1,000
WNZ2	510	51,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/22/2022	133.4980	Sale or Payoff	(8,221,367)	(8,221,367)	0	0	PD (Duration)	1,000
WNZ2	490	49,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/22/2022	133.4980	Sale or Payoff	(7,898,960)	(7,898,960)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ2	45	4,500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/22/2022	133.4980	Sale or Payoff	(725,415)	(725,415)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6188	11/22/2022	133.4980	Sale or Payoff	(8,060,164)	(8,060,164)	0	0	PD (Duration)	1,000
WNZ2	1,000	100,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6266	11/22/2022	133.4980	Sale or Payoff	(16,128,140)	(16,128,140)	0	0	PD (Duration)	1,000
WNZ2	486	48,600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6266	11/22/2022	133.4980	Sale or Payoff	(7,838,276)	(7,838,276)	0	0	PD (Duration)	1,000
WNZ2	514	51,400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6266	11/22/2022	133.4980	Sale or Payoff	(8,289,864)	(8,289,864)	0	0	PD (Duration)	1,000
WNZ2	474	47,400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6266	11/22/2022	133.4980	Sale or Payoff	(7,644,738)	(7,644,738)	0	0	PD (Duration)	1,000
WNZ2	526	52,600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6266	11/23/2022	135.2480	Sale or Payoff	(7,562,902)	(7,562,902)	0	0	PD (Duration)	1,000
WNZ2	450	45,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6266	11/23/2022	135.2480	Sale or Payoff	(6,470,163)	(6,470,163)	0	0	PD (Duration)	1,000
WNZ2	550	55,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6266	11/23/2022	135.2480	Sale or Payoff	(7,907,977)	(7,907,977)	0	0	PD (Duration)	1,000
WNZ2	462	46,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6344	11/23/2022	135.2480	Sale or Payoff	(6,646,310)	(6,646,310)	0	0	PD (Duration)	1,000
WNZ2	538	53,800,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	149.6344	11/23/2022	135.2480	Sale or Payoff	(7,739,642)	(7,739,642)	0	0	PD (Duration)	1,000
WNZ2	20	2,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.6969	11/22/2022	133.4980	Sale or Payoff	(283,969)	(283,969)	0	0	PD (Duration)	1,000
WNZ2	980	98,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.6969	11/22/2022	133.4980	Sale or Payoff	(13,914,483)	(13,914,483)	0	0	PD (Duration)	1,000
WNZ2	33	3,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7047	11/22/2022	133.4980	Sale or Payoff	(468,807)	(468,807)	0	0	PD (Duration)	1,000
WNZ2	967	96,700,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7047	11/22/2022	133.4980	Sale or Payoff	(13,737,458)	(13,737,458)	0	0	PD (Duration)	1,000
WNZ2	20	2,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7203	11/22/2022	133.4980	Sale or Payoff	(284,438)	(284,438)	0	0	PD (Duration)	1,000
WNZ2	20	2,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7203	11/22/2022	133.4980	Sale or Payoff	(284,438)	(284,438)	0	0	PD (Duration)	1,000
WNZ2	980	98,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7203	11/22/2022	133.4980	Sale or Payoff	(13,937,452)	(13,937,452)	0	0	PD (Duration)	1,000
WNZ2	420	42,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7203	11/23/2022	135.2480	Sale or Payoff	(5,238,194)	(5,238,194)	0	0	PD (Duration)	1,000
WNZ2	580	58,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7203	11/23/2022	135.2480	Sale or Payoff	(7,233,696)	(7,233,696)	0	0	PD (Duration)	1,000
WNZ2	207	20,700,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7203	11/23/2022	135.2480	Sale or Payoff	(2,581,681)	(2,581,681)	0	0	PD (Duration)	1,000
WNZ2	600	60,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7203	11/23/2022	135.2480	Sale or Payoff	(7,483,134)	(7,483,134)	0	0	PD (Duration)	1,000
WNZ2	980	98,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7203	11/23/2022	135.2480	Sale or Payoff	(12,222,452)	(12,222,452)	0	0	PD (Duration)	1,000
WNZ2	193	19,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7203	11/25/2022	137.3420	Sale or Payoff	(2,002,981)	(2,002,981)	0	0	PD (Duration)	1,000
WNZ2	493	49,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7281	11/23/2022	135.2480	Sale or Payoff	(6,152,493)	(6,152,493)	0	0	PD (Duration)	1,000
WNZ2	7	700,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7281	11/22/2022	133.4980	Sale or Payoff	(99,608)	(99,608)	0	0	PD (Duration)	1,000
WNZ2	4	400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7281	11/23/2022	135.2480	Sale or Payoff	(49,919)	(49,919)	0	0	PD (Duration)	1,000
WNZ2	996	99,600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7281	11/23/2022	135.2480	Sale or Payoff	(12,429,784)	(12,429,784)	0	0	PD (Duration)	1,000
WNZ2	1,000	100,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	147.7281	11/23/2022	135.2480	Sale or Payoff	(12,479,703)	(12,479,703)	0	0	PD (Duration)	1,000
WNZ2	3	300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	148.0016	11/22/2022	133.4980	Sale or Payoff	(43,509)	(43,509)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ2	10	1,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	148.0328	11/22/2022	133.4980	Sale or Payoff	(145,344)	(145,344)	0	0	PD (Duration)	1,000
WNZ2	5	500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	148.1891	11/23/2022	135.2480	Sale or Payoff	(64,703)	(64,703)	0	0	PD (Duration)	1,000
WNZ2	8	800,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	148.2203	11/23/2022	135.2480	Sale or Payoff	(103,775)	(103,775)	0	0	PD (Duration)	1,000
WNZ2	3	300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	148.2828	11/22/2022	133.4980	Sale or Payoff	(44,353)	(44,353)	0	0	PD (Duration)	1,000
WNZ2	10	1,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	148.3141	11/22/2022	133.4980	Sale or Payoff	(148,156)	(148,156)	0	0	PD (Duration)	1,000
WNZ2	13	1,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	148.6891	11/22/2022	133.4980	Sale or Payoff	(197,478)	(197,478)	0	0	PD (Duration)	1,000
WNZ2	13	1,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	148.7516	11/23/2022	135.2480	Sale or Payoff	(175,541)	(175,541)	0	0	PD (Duration)	1,000
WNZ2	3	300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	149.7516	11/23/2022	135.2480	Sale or Payoff	(43,509)	(43,509)	0	0	PD (Duration)	1,000
WNZ2	3	300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	149.8141	11/25/2022	137.3420	Sale or Payoff	(37,416)	(37,416)	0	0	PD (Duration)	1,000
WNZ2	3	300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	150.1266	11/23/2022	135.2480	Sale or Payoff	(44,634)	(44,634)	0	0	PD (Duration)	1,000
WNZ2	1	100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	150.2828	11/23/2022	135.2480	Sale or Payoff	(15,034)	(15,034)	0	0	PD (Duration)	1,000
WNZ2	3	300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	148.9078	11/23/2022	135.2480	Sale or Payoff	(40,978)	(40,978)	0	0	PD (Duration)	1,000
WNZ2	2	200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	149.7516	11/25/2022	137.3420	Sale or Payoff	(24,819)	(24,819)	0	0	PD (Duration)	1,000
WNZ2	2	200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	149.7516	11/25/2022	137.3420	Sale or Payoff	(24,819)	(24,819)	0	0	PD (Duration)	1,000
WNZ2	2	200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	149.8453	11/23/2022	135.2480	Sale or Payoff	(29,194)	(29,194)	0	0	PD (Duration)	1,000
WNZ2	2	200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	149.9078	11/23/2022	135.2480	Sale or Payoff	(29,319)	(29,319)	0	0	PD (Duration)	1,000
WNZ2	1,000	100,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	150.1422	11/23/2022	135.2480	Sale or Payoff	(14,893,765)	(14,893,765)	0	0	PD (Duration)	1,000
WNZ2	304	30,400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	150.1500	11/25/2022	137.3420	Sale or Payoff	(3,893,580)	(3,893,580)	0	0	PD (Duration)	1,000
WNZ2	446	44,600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	150.1500	11/25/2022	137.3420	Sale or Payoff	(5,712,291)	(5,712,291)	0	0	PD (Duration)	1,000
WNZ2	750	75,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	150.1500	11/25/2022	137.3420	Sale or Payoff	(9,605,871)	(9,605,871)	0	0	PD (Duration)	1,000
WNZ2	2	200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	150.1578	11/23/2022	135.2480	Sale or Payoff	(29,819)	(29,819)	0	0	PD (Duration)	1,000
WNZ2	500	50,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	150.1578	11/23/2022	135.2480	Sale or Payoff	(7,454,695)	(7,454,695)	0	0	PD (Duration)	1,000
WNZ2	298	29,800,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	150.1578	11/23/2022	135.2480	Sale or Payoff	(4,442,998)	(4,442,998)	0	0	PD (Duration)	1,000
WNZ2	700	70,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	150.1578	11/23/2022	135.2480	Sale or Payoff	(10,436,573)	(10,436,573)	0	0	PD (Duration)	1,000
WNZ2	196	19,600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/27/2022	136.1266	09/30/2022	139.7170	Sale or Payoff	703,760	703,760	0	0	LD (Liability Cashflow)	1,000
WNZ2	4	400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/27/2022	136.1266	09/30/2022	139.7480	Sale or Payoff	14,487	14,487	0	0	LD (Liability Cashflow)	1,000
WNZ2	36	3,600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/27/2022	136.2203	09/30/2022	139.7170	Sale or Payoff	125,887	125,887	0	0	LD (Liability Cashflow)	1,000
WNZ2	33	3,300,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/30/2022	137.3141	09/30/2022	139.7480	Sale or Payoff	80,334	80,334	0	0	LD (Liability Cashflow)	1,000
WNZ2	21	2,100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/30/2022	137.3141	09/30/2022	139.7800	Sale or Payoff	51,778	51,778	0	0	LD (Liability Cashflow)	1,000
WNZ2	4	400,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/30/2022	137.3141	09/30/2022	139.9050	Sale or Payoff	10,362	10,362	0	0	LD (Liability Cashflow)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ2	6	600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04Q2QBFQTQ27	09/30/2022	137.3141	09/30/2022	139.9360	Sale or Pairoff	15,731	15,731	0	0	LD (Liability Cashflow)	1,000
WNZ2	236	23,600,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04Q2QBFQTQ27	09/30/2022	137.3141	11/23/2022	135.2480	Sale or Pairoff	(487,491)	(487,491)	0	0	LD (Liability Cashflow)	1,000
1539999999. Subtotal - Long Futures - Hedging Other														(2,438,458,840)	(2,438,458,840)	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														(2,438,458,840)	(2,438,458,840)	0	0	XXX	XXX
36H2	1,601	164,466,101	MSCI EAFE Mini Future March 20 Mar 2022 000036H2	Liability Hedge	N/A	Equity/Index	03/18/2022	NYF 5493004R83R1LVX2IL36	03/15/2022	2,054.5422	03/17/2022	2,156.7600	Short Sale Closing Purchase	(8,182,537)	(8,182,537)	0	0	EL (Equity Risk Liability)	50
36H2	383	40,503,401	MSCI EAFE Mini Future March 20 Mar 2022 000036H2	Liability Hedge	N/A	Equity/Index	03/18/2022	NYF 5493004R83R1LVX2IL36	03/16/2022	2,115.0601	03/17/2022	2,156.7600	Short Sale Closing Purchase	(798,553)	(798,553)	0	0	EL (Equity Risk Liability)	50
36Z2	12	1,087,184	MSCI EAFE Mini Future March 20 Dec 2022 000036Z2	Liability Hedge	N/A	Equity/Index	12/16/2022	NYF 5493004R83R1LVX2IL36	11/09/2022	1,811.9726	12/16/2022	1,936.5300	Short Sale Closing Purchase	(74,734)	(74,734)	0	0	EL (Equity Risk Liability)	50
38H2	2	200,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/17/2021	147.9360	02/23/2022	140.5170	Short Sale Closing Purchase	14,838	14,838	0	0	PD (Duration)	1,000
38H2	123	12,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/17/2021	147.9360	02/23/2022	140.7510	Short Sale Closing Purchase	883,701	883,701	0	0	PD (Duration)	1,000
38M2	123	12,300,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	139.8892	05/24/2022	129.4860	Short Sale Closing Purchase	1,279,607	1,279,607	0	0	PD (Duration)	1,000
38U2	123	12,300,000	US ULTRA 10YR NOTE MAR 16 Sep 2022 000038U2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04Q2QBFQTQ27	05/24/2022	128.2876	08/24/2022	126.6580	Short Sale Closing Purchase	200,474	200,474	0	0	PD (Duration)	1,000
38U2	1	100,000	US ULTRA 10YR NOTE MAR 16 Sep 2022 000038U2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04Q2QBFQTQ27	05/24/2022	129.5142	08/24/2022	126.6580	Short Sale Closing Purchase	2,856	2,856	0	0	PD (Duration)	1,000
38Z2	1	100,000	US ULTRA 10YR NOTE MAR 16 Dec 2022 000038Z2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04Q2QBFQTQ27	08/24/2022	125.9985	11/21/2022	118.4390	Short Sale Closing Purchase	7,560	7,560	0	0	PD (Duration)	1,000
38Z2	124	12,400,000	US ULTRA 10YR NOTE MAR 16 Dec 2022 000038Z2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04Q2QBFQTQ27	08/24/2022	126.0142	11/21/2022	118.4390	Short Sale Closing Purchase	939,323	939,323	0	0	PD (Duration)	1,000
46M2	647	63,844,912	E-Mini Russ 2000 RTY Jun 2022 000046M2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCLQ0F39	03/14/2022	1,973.5676	06/13/2022	1,800.6320	Short Sale Closing Purchase	5,594,454	5,594,454	0	0	EL (Equity Risk Liability)	50
46U2	647	58,258,067	E-Mini Russ 2000 RTY Sep 2022 000046U2	Liability Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCLQ0F39	06/13/2022	1,800.8676	09/12/2022	1,882.9320	Short Sale Closing Purchase	(2,654,796)	(2,654,796)	0	0	EL (Equity Risk Liability)	50
46Z2	647	61,133,982	E-Mini Russ 2000 RTY Dec 2022 000046Z2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,889.7676	12/16/2022	1,752.4100	Short Sale Closing Purchase	4,443,518	4,443,518	0	0	EL (Equity Risk Liability)	50
ESH2	911	194,132,624	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	03/16/2022	4,261.9676	03/17/2022	4,409.3500	Short Sale Closing Purchase	(6,713,268)	(6,713,268)	0	0	EL (Equity Risk Liability)	50
ESM2	1,059	200,639,072	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCLQ0F39	06/16/2022	3,789.2176	06/17/2022	3,663.7600	Short Sale Closing Purchase	6,642,980	6,642,980	0	0	EL (Equity Risk Liability)	50
ESZ2	500	100,555,440	E-MINI S&P 500 INDEX Dec 2022 0000ESZ2	Liability Hedge	N/A	Equity/Index	12/16/2022	CME SNZ20JLFK8MNNCLQ0F39	12/14/2022	4,022.2176	12/16/2022	3,871.4700	Short Sale Closing Purchase	3,768,690	3,768,690	0	0	EL (Equity Risk Liability)	50
FVH2	478	47,800,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	120.9752	02/23/2022	117.8690	Short Sale Closing Purchase	1,484,971	1,484,971	0	0	PD (Duration)	1,000
FVH2	26	2,600,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	120.9752	02/23/2022	117.7830	Short Sale Closing Purchase	83,007	83,007	0	0	PD (Duration)	1,000
FVH2	78	7,800,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	120.9818	02/23/2022	117.7530	Short Sale Closing Purchase	251,865	251,865	0	0	PD (Duration)	1,000
FVH2	93	9,300,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	121.0377	02/23/2022	117.7530	Short Sale Closing Purchase	305,503	305,503	0	0	PD (Duration)	1,000
FVH2	12	1,200,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/23/2021	120.4760	02/23/2022	117.7530	Short Sale Closing Purchase	32,678	32,678	0	0	PD (Duration)	1,000
FVH2	72	7,200,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/24/2021	120.4630	02/23/2022	117.7530	Short Sale Closing Purchase	195,133	195,133	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVH2	25	2,500,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	02/08/2022	118.2721	02/23/2022	117.7530	Short Sale Closing Purchase	12,984	12,984	0	0	PD (Duration)	1,000
FVH3	22	2,200,000	U.S. Five Year Note Future Mar 2023 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/05/2023	CBT 549300EX04020BFQTQ27	11/21/2022	107.9752	11/23/2022	108.1030	Short Sale Closing Purchase	(2,808)	(2,808)	0	0	PD (Duration)	1,000
FVM2	1	100,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	05/23/2022	112.9700	Short Sale Closing Purchase	4,437	4,437	0	0	PD (Duration)	1,000
FVM2	3	300,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	05/23/2022	113.1620	Short Sale Closing Purchase	12,736	12,736	0	0	PD (Duration)	1,000
FVM2	3	300,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	05/25/2022	113.7610	Short Sale Closing Purchase	10,937	10,937	0	0	PD (Duration)	1,000
FVM2	21	2,100,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	03/01/2022	118.8690	Short Sale Closing Purchase	(30,688)	(30,688)	0	0	PD (Duration)	1,000
FVM2	23	2,300,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	05/20/2022	113.1730	Short Sale Closing Purchase	97,382	97,382	0	0	PD (Duration)	1,000
FVM2	75	7,500,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	05/23/2022	113.3290	Short Sale Closing Purchase	305,830	305,830	0	0	PD (Duration)	1,000
FVM2	29	2,900,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	05/23/2022	113.3290	Short Sale Closing Purchase	118,254	118,254	0	0	PD (Duration)	1,000
FVM2	42	4,200,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	05/24/2022	112.9860	Short Sale Closing Purchase	185,702	185,702	0	0	PD (Duration)	1,000
FVM2	66	6,600,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	05/25/2022	113.5790	Short Sale Closing Purchase	252,630	252,630	0	0	PD (Duration)	1,000
FVM2	2	200,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.4072	05/24/2022	113.7370	Short Sale Closing Purchase	7,341	7,341	0	0	PD (Duration)	1,000
FVM2	458	45,800,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5299	05/24/2022	112.9860	Short Sale Closing Purchase	2,081,214	2,081,214	0	0	PD (Duration)	1,000
FVM2	20	2,000,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	117.5299	05/24/2022	113.6650	Short Sale Closing Purchase	77,289	77,289	0	0	PD (Duration)	1,000
FVU2	29	2,900,000	U.S. Five Year Note Future Sep 2022 0000FVU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/23/2022	112.9362	08/24/2022	111.3760	Short Sale Closing Purchase	45,236	45,236	0	0	PD (Duration)	1,000
FVU2	75	7,500,000	U.S. Five Year Note Future Sep 2022 0000FVU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/23/2022	112.9440	08/24/2022	111.3760	Short Sale Closing Purchase	117,575	117,575	0	0	PD (Duration)	1,000
FVU2	439	43,900,000	U.S. Five Year Note Future Sep 2022 0000FVU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/24/2022	112.6002	08/24/2022	111.3760	Short Sale Closing Purchase	537,258	537,258	0	0	PD (Duration)	1,000
FVU2	19	1,900,000	U.S. Five Year Note Future Sep 2022 0000FVU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/24/2022	112.6002	08/24/2022	111.0950	Short Sale Closing Purchase	28,596	28,596	0	0	PD (Duration)	1,000
FVU2	21	2,100,000	U.S. Five Year Note Future Sep 2022 0000FVU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/24/2022	112.6081	08/24/2022	111.3760	Short Sale Closing Purchase	25,866	25,866	0	0	PD (Duration)	1,000
FVU2	13	1,300,000	U.S. Five Year Note Future Sep 2022 0000FVU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/24/2022	112.6081	08/25/2022	111.1650	Short Sale Closing Purchase	18,755	18,755	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU2	5	500,000	U.S. Five Year Note Future Sep 2022 0000FVU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/24/2022	112.6081	08/24/2022	111.1410	Short Sale Closing Purchase	7,335	7,335	0	0	PD (Duration)	1,000
FVU2	3	300,000	U.S. Five Year Note Future Sep 2022 0000FVU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/24/2022	112.6081	08/25/2022	111.3610	Short Sale Closing Purchase	3,742	3,742	0	0	PD (Duration)	1,000
FVU2	66	6,600,000	U.S. Five Year Note Future Sep 2022 0000FVU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/25/2022	113.1717	08/25/2022	111.1650	Short Sale Closing Purchase	132,417	132,417	0	0	PD (Duration)	1,000
FVZ2	17	1,700,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	111.4127	11/21/2022	107.6890	Short Sale Closing Purchase	63,305	63,305	0	0	PD (Duration)	1,000
FVZ2	422	42,200,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	111.4127	11/21/2022	107.6340	Short Sale Closing Purchase	1,594,531	1,594,531	0	0	PD (Duration)	1,000
FVZ2	58	5,800,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	111.4208	11/21/2022	107.6340	Short Sale Closing Purchase	219,628	219,628	0	0	PD (Duration)	1,000
FVZ2	35	3,500,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	111.4208	11/22/2022	107.5640	Short Sale Closing Purchase	134,995	134,995	0	0	PD (Duration)	1,000
FVZ2	27	2,700,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	111.4208	11/21/2022	107.6340	Short Sale Closing Purchase	102,241	102,241	0	0	PD (Duration)	1,000
FVZ2	1	100,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	111.4208	11/21/2022	107.7220	Short Sale Closing Purchase	3,699	3,699	0	0	PD (Duration)	1,000
FVZ2	2	200,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	111.4208	11/21/2022	107.7230	Short Sale Closing Purchase	7,397	7,397	0	0	PD (Duration)	1,000
FVZ2	2	200,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	111.4208	11/22/2022	107.6860	Short Sale Closing Purchase	7,470	7,470	0	0	PD (Duration)	1,000
FVZ2	22	2,200,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/25/2022	111.2174	11/22/2022	107.5640	Short Sale Closing Purchase	80,379	80,379	0	0	PD (Duration)	1,000
FVZ2	2	200,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/25/2022	111.2174	11/23/2022	107.5900	Short Sale Closing Purchase	7,254	7,254	0	0	PD (Duration)	1,000
FVZ2	55	5,500,000	U.S. Five Year Note Future Dec 2022 0000FVZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/25/2022	111.2174	11/23/2022	107.6890	Short Sale Closing Purchase	194,074	194,074	0	0	PD (Duration)	1,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/18/2021	109.2801	02/23/2022	107.6190	Short Sale Closing Purchase	3,323	3,323	0	0	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/18/2021	109.2883	02/23/2022	107.6190	Short Sale Closing Purchase	3,339	3,339	0	0	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/19/2021	109.3056	02/23/2022	107.6190	Short Sale Closing Purchase	3,374	3,374	0	0	PD (Duration)	2,000
TUH2	129	25,800,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/19/2021	109.3118	02/22/2022	107.7820	Short Sale Closing Purchase	394,722	394,722	0	0	PD (Duration)	2,000
TUH2	17	3,400,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/19/2021	109.3118	02/22/2022	107.6800	Short Sale Closing Purchase	55,471	55,471	0	0	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/19/2021	109.3141	02/23/2022	107.6190	Short Sale Closing Purchase	3,391	3,391	0	0	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/22/2021	109.2965	02/23/2022	107.6190	Short Sale Closing Purchase	3,356	3,356	0	0	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/22/2021	109.3041	02/23/2022	107.6190	Short Sale Closing Purchase	3,371	3,371	0	0	PD (Duration)	2,000
TUH2	4	800,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/23/2021	109.1401	02/23/2022	107.6190	Short Sale Closing Purchase	12,171	12,171	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUH2	4	800,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/23/2021	109.1439	02/23/2022	107.6190	Short Sale Closing Purchase	12,202	12,202	0	0	PD (Duration)	2,000
TUH2	2	400,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/23/2021	109.1485	02/23/2022	107.6190	Short Sale Closing Purchase	6,120	6,120	0	0	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04020BFQTQ27	11/24/2021	109.1869	02/23/2022	107.6190	Short Sale Closing Purchase	3,136	3,136	0	0	PD (Duration)	2,000
TUM2	114	22,800,000	US 2YR NT FUT Jun 2022 0000TUM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/22/2022	107.4368	05/24/2022	105.7040	Short Sale Closing Purchase	395,137	395,137	0	0	PD (Duration)	2,000
TUM2	15	3,000,000	US 2YR NT FUT Jun 2022 0000TUM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/22/2022	107.4368	05/24/2022	105.9770	Short Sale Closing Purchase	43,789	43,789	0	0	PD (Duration)	2,000
TUM2	1	200,000	US 2YR NT FUT Jun 2022 0000TUM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	107.2543	05/24/2022	105.9780	Short Sale Closing Purchase	2,553	2,553	0	0	PD (Duration)	2,000
TUM2	9	1,800,000	US 2YR NT FUT Jun 2022 0000TUM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	107.2543	05/24/2022	105.7040	Short Sale Closing Purchase	27,909	27,909	0	0	PD (Duration)	2,000
TUM2	1	200,000	US 2YR NT FUT Jun 2022 0000TUM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	107.2543	05/25/2022	105.9950	Short Sale Closing Purchase	2,519	2,519	0	0	PD (Duration)	2,000
TUM2	4	800,000	US 2YR NT FUT Jun 2022 0000TUM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04020BFQTQ27	02/23/2022	107.2543	05/25/2022	105.9690	Short Sale Closing Purchase	10,279	10,279	0	0	PD (Duration)	2,000
TUU2	100	20,000,000	US 2YR NT FUT Sep 2022 0000TUU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/24/2022	105.3040	08/25/2022	104.4580	Short Sale Closing Purchase	169,267	169,267	0	0	PD (Duration)	2,000
TUU2	14	2,800,000	US 2YR NT FUT Sep 2022 0000TUU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/24/2022	105.3040	08/25/2022	104.5200	Short Sale Closing Purchase	21,947	21,947	0	0	PD (Duration)	2,000
TUU2	9	1,800,000	US 2YR NT FUT Sep 2022 0000TUU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/24/2022	105.3320	08/24/2022	104.5710	Short Sale Closing Purchase	13,699	13,699	0	0	PD (Duration)	2,000
TUU2	2	400,000	US 2YR NT FUT Sep 2022 0000TUU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/25/2022	105.6132	08/24/2022	104.5710	Short Sale Closing Purchase	4,169	4,169	0	0	PD (Duration)	2,000
TUU2	2	400,000	US 2YR NT FUT Sep 2022 0000TUU2	Bond Portfolio Hedge	D1	Interest Rate	10/05/2022	CBT 549300EX04020BFQTQ27	05/25/2022	105.6132	08/24/2022	104.5280	Short Sale Closing Purchase	4,341	4,341	0	0	PD (Duration)	2,000
TUZ2	1	200,000	US 2YR NT FUT Dec 2022 0000TUZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	104.4408	11/22/2022	102.0960	Short Sale Closing Purchase	4,689	4,689	0	0	PD (Duration)	2,000
TUZ2	4	800,000	US 2YR NT FUT Dec 2022 0000TUZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	104.4408	11/23/2022	102.0940	Short Sale Closing Purchase	18,771	18,771	0	0	PD (Duration)	2,000
TUZ2	6	1,200,000	US 2YR NT FUT Dec 2022 0000TUZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/24/2022	104.4408	11/22/2022	102.1020	Short Sale Closing Purchase	28,063	28,063	0	0	PD (Duration)	2,000
TUZ2	13	2,600,000	US 2YR NT FUT Dec 2022 0000TUZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/25/2022	104.3079	11/22/2022	102.1220	Short Sale Closing Purchase	56,841	56,841	0	0	PD (Duration)	2,000
TUZ2	87	17,400,000	US 2YR NT FUT Dec 2022 0000TUZ2	Bond Portfolio Hedge	D1	Interest Rate	01/05/2023	CBT 549300EX04020BFQTQ27	08/25/2022	104.3079	11/22/2022	102.1020	Short Sale Closing Purchase	383,794	383,794	0	0	PD (Duration)	2,000
TYH2	25	2,500,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	130.0689	02/23/2022	126.4700	Short Sale Closing Purchase	89,968	89,968	0	0	PD (Duration)	1,000
TYH2	25	2,500,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/22/2021	130.0767	02/23/2022	126.4700	Short Sale Closing Purchase	90,163	90,163	0	0	PD (Duration)	1,000
TYH2	68	6,800,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	129.1860	02/23/2022	126.4700	Short Sale Closing Purchase	184,675	184,675	0	0	PD (Duration)	1,000
TYH2	4	400,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	129.1860	02/23/2022	126.2980	Short Sale Closing Purchase	11,551	11,551	0	0	PD (Duration)	1,000
TYH2	44	4,400,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/23/2021	129.1871	02/23/2022	126.4700	Short Sale Closing Purchase	119,544	119,544	0	0	PD (Duration)	1,000
TYH2	35	3,500,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/24/2021	128.9595	02/23/2022	126.4700	Short Sale Closing Purchase	87,127	87,127	0	0	PD (Duration)	1,000
TYH2	22	2,200,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/08/2021	130.0298	02/23/2022	126.4700	Short Sale Closing Purchase	78,313	78,313	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH2	16	1,600,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	12/13/2021	130.8423	02/23/2022	126.4700	Short Sale Closing Purchase	69,955	69,955	0	0	PD (Duration)	1,000
TYH2	20	2,000,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/04/2022	126.7955	02/23/2022	126.4700	Short Sale Closing Purchase	6,506	6,506	0	0	PD (Duration)	1,000
TYH2	10	1,000,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	02/04/2022	126.7955	02/23/2022	126.3040	Short Sale Closing Purchase	4,912	4,912	0	0	PD (Duration)	1,000
TYM2	67	6,700,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.4048	05/24/2022	119.5800	Short Sale Closing Purchase	457,287	457,287	0	0	PD (Duration)	1,000
TYM2	1	100,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.4048	05/24/2022	120.4700	Short Sale Closing Purchase	5,935	5,935	0	0	PD (Duration)	1,000
TYM2	1	100,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.4049	05/24/2022	120.3760	Short Sale Closing Purchase	6,029	6,029	0	0	PD (Duration)	1,000
TYM2	53	5,300,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.4049	05/24/2022	119.5800	Short Sale Closing Purchase	361,746	361,746	0	0	PD (Duration)	1,000
TYM2	1	100,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.4049	05/24/2022	120.3770	Short Sale Closing Purchase	6,028	6,028	0	0	PD (Duration)	1,000
TYM2	52	5,200,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.4049	05/24/2022	119.5800	Short Sale Closing Purchase	354,921	354,921	0	0	PD (Duration)	1,000
TYM2	2	200,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.4049	05/25/2022	120.5130	Short Sale Closing Purchase	11,783	11,783	0	0	PD (Duration)	1,000
TYM2	78	7,800,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04020BFQTQ27	02/23/2022	126.4049	05/25/2022	120.3760	Short Sale Closing Purchase	470,225	470,225	0	0	PD (Duration)	1,000
TYU2	66	6,600,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	119.2017	08/24/2022	117.6260	Short Sale Closing Purchase	103,962	103,962	0	0	PD (Duration)	1,000
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	119.2017	08/24/2022	117.2200	Short Sale Closing Purchase	1,981	1,981	0	0	PD (Duration)	1,000
TYU2	53	5,300,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	119.2067	08/24/2022	117.6260	Short Sale Closing Purchase	83,755	83,755	0	0	PD (Duration)	1,000
TYU2	52	5,200,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/24/2022	119.2095	08/24/2022	117.6260	Short Sale Closing Purchase	82,321	82,321	0	0	PD (Duration)	1,000
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	119.9831	08/24/2022	117.2070	Short Sale Closing Purchase	2,776	2,776	0	0	PD (Duration)	1,000
TYU2	64	6,400,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	119.9831	08/25/2022	117.2510	Short Sale Closing Purchase	174,825	174,825	0	0	PD (Duration)	1,000
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	119.9831	08/25/2022	117.2050	Short Sale Closing Purchase	2,779	2,779	0	0	PD (Duration)	1,000
TYU2	12	1,200,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	05/25/2022	119.9831	08/24/2022	117.6260	Short Sale Closing Purchase	28,280	28,280	0	0	PD (Duration)	1,000
TYU2	53	5,300,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.7173	08/24/2022	117.6260	Short Sale Closing Purchase	57,813	57,813	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU2	369	36,900,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.7329	08/24/2022	117.6260	Short Sale Closing Purchase	408,275	408,275	0	0	PD (Duration)	1,000
TYU2	196	19,600,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.7485	08/24/2022	117.6260	Short Sale Closing Purchase	219,924	219,924	0	0	PD (Duration)	1,000
TYU2	1,337	133,700,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.7642	08/24/2022	117.6260	Short Sale Closing Purchase	1,521,085	1,521,085	0	0	PD (Duration)	1,000
TYU2	1,183	118,300,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.7798	08/24/2022	117.6260	Short Sale Closing Purchase	1,364,366	1,364,366	0	0	PD (Duration)	1,000
TYU2	745	74,500,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.7954	08/24/2022	117.6260	Short Sale Closing Purchase	870,857	870,857	0	0	PD (Duration)	1,000
TYU2	212	21,200,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.8110	08/24/2022	117.6260	Short Sale Closing Purchase	251,127	251,127	0	0	PD (Duration)	1,000
TYU2	54	5,400,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.8110	08/24/2022	117.1730	Short Sale Closing Purchase	88,435	88,435	0	0	PD (Duration)	1,000
TYU2	368	36,800,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.8110	08/25/2022	117.2510	Short Sale Closing Purchase	573,918	573,918	0	0	PD (Duration)	1,000
TYU2	180	18,000,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.8267	08/25/2022	117.2510	Short Sale Closing Purchase	283,533	283,533	0	0	PD (Duration)	1,000
TYU2	82	8,200,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/13/2022	118.8423	08/25/2022	117.2510	Short Sale Closing Purchase	130,446	130,446	0	0	PD (Duration)	1,000
TYU2	1,031	103,100,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.8892	08/25/2022	117.2510	Short Sale Closing Purchase	3,750,453	3,750,453	0	0	PD (Duration)	1,000
TYU2	39	3,900,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.8892	08/25/2022	117.4700	Short Sale Closing Purchase	133,338	133,338	0	0	PD (Duration)	1,000
TYU2	189	18,900,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.8892	08/26/2022	117.7830	Short Sale Closing Purchase	587,116	587,116	0	0	PD (Duration)	1,000
TYU2	41	4,100,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.9204	08/26/2022	117.7830	Short Sale Closing Purchase	128,645	128,645	0	0	PD (Duration)	1,000
TYU2	592	59,200,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.9360	08/24/2022	117.6260	Short Sale Closing Purchase	1,959,260	1,959,260	0	0	PD (Duration)	1,000
TYU2	8	800,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.9360	08/24/2022	117.1730	Short Sale Closing Purchase	30,101	30,101	0	0	PD (Duration)	1,000
TYU2	321	32,100,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.9360	08/25/2022	117.2510	Short Sale Closing Purchase	1,182,744	1,182,744	0	0	PD (Duration)	1,000
TYU2	4	400,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.9360	08/25/2022	117.3610	Short Sale Closing Purchase	14,301	14,301	0	0	PD (Duration)	1,000
TYU2	75	7,500,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.9360	08/26/2022	117.7830	Short Sale Closing Purchase	236,498	236,498	0	0	PD (Duration)	1,000
TYU2	887	88,700,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.9517	08/26/2022	117.7830	Short Sale Closing Purchase	2,810,845	2,810,845	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU2	13	1,300,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.9517	08/26/2022	117.6260	Short Sale Closing Purchase	43,227	43,227	0	0	PD (Duration)	1,000
TYU2	1,000	100,000,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	120.9673	08/25/2022	117.2510	Short Sale Closing Purchase	3,715,810	3,715,810	0	0	PD (Duration)	1,000
TYU2	1,000	100,000,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	121.0454	08/25/2022	117.2510	Short Sale Closing Purchase	3,793,935	3,793,935	0	0	PD (Duration)	1,000
TYU2	48	4,800,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	121.0454	08/25/2022	117.2510	Short Sale Closing Purchase	182,109	182,109	0	0	PD (Duration)	1,000
TYU2	22	2,200,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	121.0454	08/25/2022	117.3760	Short Sale Closing Purchase	80,717	80,717	0	0	PD (Duration)	1,000
TYU2	930	93,000,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	07/28/2022	121.0454	08/25/2022	117.2510	Short Sale Closing Purchase	3,528,360	3,528,360	0	0	PD (Duration)	1,000
TYU2	1,743	174,300,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	08/04/2022	120.7485	08/26/2022	117.7830	Short Sale Closing Purchase	5,169,407	5,169,407	0	0	PD (Duration)	1,000
TYU2	27	2,700,000	U.S. Ten Year Note Future Sep 2022 0000TYU2	Bond Portfolio Hedge	D1	Interest Rate	09/30/2022	CBT 549300EX04020BFQTQ27	08/04/2022	120.7485	08/26/2022	117.8760	Short Sale Closing Purchase	77,546	77,546	0	0	PD (Duration)	1,000
TYZ2	35	3,500,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/21/2022	112.5950	Short Sale Closing Purchase	179,272	179,272	0	0	PD (Duration)	1,000
TYZ2	2,002	200,200,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/21/2022	112.2980	Short Sale Closing Purchase	10,848,708	10,848,708	0	0	PD (Duration)	1,000
TYZ2	65	6,500,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/21/2022	112.2980	Short Sale Closing Purchase	352,231	352,231	0	0	PD (Duration)	1,000
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/21/2022	112.5330	Short Sale Closing Purchase	5,185	5,185	0	0	PD (Duration)	1,000
TYZ2	5	500,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/21/2022	112.5010	Short Sale Closing Purchase	26,079	26,079	0	0	PD (Duration)	1,000
TYZ2	270	27,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/21/2022	112.2980	Short Sale Closing Purchase	1,463,112	1,463,112	0	0	PD (Duration)	1,000
TYZ2	40	4,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/21/2022	112.3760	Short Sale Closing Purchase	213,632	213,632	0	0	PD (Duration)	1,000
TYZ2	277	27,700,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/21/2022	112.2980	Short Sale Closing Purchase	1,501,045	1,501,045	0	0	PD (Duration)	1,000
TYZ2	57	5,700,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/22/2022	112.4700	Short Sale Closing Purchase	299,082	299,082	0	0	PD (Duration)	1,000
TYZ2	2,001	200,100,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7173	11/22/2022	112.3140	Short Sale Closing Purchase	10,812,023	10,812,023	0	0	PD (Duration)	1,000
TYZ2	99	9,900,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7180	11/22/2022	112.3140	Short Sale Closing Purchase	535,006	535,006	0	0	PD (Duration)	1,000
TYZ2	18	1,800,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/24/2022	117.7180	11/23/2022	112.6110	Short Sale Closing Purchase	91,930	91,930	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ2	321	32,100,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3345	11/21/2022	112.2980	Short Sale Closing Purchase	1,616,595	1,616,595	0	0	PD (Duration)	1,000
TYZ2	242	24,200,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3345	11/22/2022	112.3140	Short Sale Closing Purchase	1,214,960	1,214,960	0	0	PD (Duration)	1,000
TYZ2	50	5,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3345	11/22/2022	112.4550	Short Sale Closing Purchase	243,994	243,994	0	0	PD (Duration)	1,000
TYZ2	1,386	138,600,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3345	11/22/2022	112.3140	Short Sale Closing Purchase	6,958,410	6,958,410	0	0	PD (Duration)	1,000
TYZ2	564	56,400,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3423	11/22/2022	112.3140	Short Sale Closing Purchase	2,835,967	2,835,967	0	0	PD (Duration)	1,000
TYZ2	57	5,700,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3423	11/22/2022	112.6110	Short Sale Closing Purchase	269,692	269,692	0	0	PD (Duration)	1,000
TYZ2	2,243	224,300,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3423	11/22/2022	112.3140	Short Sale Closing Purchase	11,278,499	11,278,499	0	0	PD (Duration)	1,000
TYZ2	50	5,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3423	11/23/2022	112.6730	Short Sale Closing Purchase	233,447	233,447	0	0	PD (Duration)	1,000
TYZ2	47	4,700,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3423	11/23/2022	112.6110	Short Sale Closing Purchase	222,377	222,377	0	0	PD (Duration)	1,000
TYZ2	64	6,400,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/25/2022	117.3423	11/23/2022	112.6110	Short Sale Closing Purchase	302,818	302,818	0	0	PD (Duration)	1,000
TYZ2	1,903	190,300,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	117.8657	11/23/2022	112.6110	Short Sale Closing Purchase	10,000,022	10,000,022	0	0	PD (Duration)	1,000
TYZ2	962	96,200,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	117.8657	11/21/2022	112.2980	Short Sale Closing Purchase	5,355,812	5,355,812	0	0	PD (Duration)	1,000
TYZ2	70	7,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	117.8657	11/23/2022	112.6110	Short Sale Closing Purchase	367,841	367,841	0	0	PD (Duration)	1,000
TYZ2	1,000	100,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/01/2022	115.9985	11/23/2022	112.6110	Short Sale Closing Purchase	3,387,685	3,387,685	0	0	PD (Duration)	1,000
TYZ2	1,000	100,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/01/2022	116.0142	11/23/2022	112.6110	Short Sale Closing Purchase	3,403,310	3,403,310	0	0	PD (Duration)	1,000
TYZ2	1,000	100,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/01/2022	116.0142	11/23/2022	112.6110	Short Sale Closing Purchase	3,403,310	3,403,310	0	0	PD (Duration)	1,000
TYZ2	367	36,700,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/01/2022	116.0142	11/23/2022	112.6110	Short Sale Closing Purchase	1,249,015	1,249,015	0	0	PD (Duration)	1,000
TYZ2	63	6,300,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/01/2022	116.0142	11/23/2022	112.8450	Short Sale Closing Purchase	199,643	199,643	0	0	PD (Duration)	1,000
TYZ2	63	6,300,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/01/2022	116.0142	11/23/2022	112.7980	Short Sale Closing Purchase	202,596	202,596	0	0	PD (Duration)	1,000
TYZ2	507	50,700,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/01/2022	116.0142	11/23/2022	112.6110	Short Sale Closing Purchase	1,725,478	1,725,478	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ2	930	93,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Bond Portfolio Hedge	D1	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	09/01/2022	116.0142	11/23/2022	112.6110	Short Sale Closing Purchase	3,165,078	3,165,078	0	0	PD (Duration)	1,000
TYZ2	1,500	150,000,000	U.S. Ten Year Note Future Dec 2022 0000TYZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	10/04/2022	113.6860	10/05/2022	112.3760	Short Sale Closing Purchase	1,964,340	1,964,340	0	0	LD (Liability Cashflow)	1,000
USZ2	360	36,000,000	U.S. Long Bond Future Dec 2022 0000USZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/22/2022	137.7172	11/23/2022	126.6270	Short Sale Closing Purchase	3,992,656	3,992,656	0	0	LD (Liability Cashflow)	1,000
USZ2	126	12,600,000	U.S. Long Bond Future Dec 2022 0000USZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/22/2022	137.7485	11/23/2022	126.6270	Short Sale Closing Purchase	1,401,367	1,401,367	0	0	LD (Liability Cashflow)	1,000
USZ2	160	16,000,000	U.S. Long Bond Future Dec 2022 0000USZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/22/2022	137.7797	11/23/2022	126.6270	Short Sale Closing Purchase	1,784,514	1,784,514	0	0	LD (Liability Cashflow)	1,000
USZ2	54	5,400,000	U.S. Long Bond Future Dec 2022 0000USZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/22/2022	137.8110	11/23/2022	126.6270	Short Sale Closing Purchase	603,961	603,961	0	0	LD (Liability Cashflow)	1,000
USZ2	700	70,000,000	U.S. Long Bond Future Dec 2022 0000USZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/26/2022	136.9985	11/23/2022	126.6270	Short Sale Closing Purchase	7,260,372	7,260,372	0	0	LD (Liability Cashflow)	1,000
WNZ2	51	5,100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/30/2022	150.9984	09/27/2022	136.1580	Short Sale Closing Purchase	756,871	756,871	0	0	LD (Liability Cashflow)	1,000
WNZ2	117	11,700,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/30/2022	150.9984	09/27/2022	136.1890	Short Sale Closing Purchase	1,732,695	1,732,695	0	0	LD (Liability Cashflow)	1,000
WNZ2	72	7,200,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/30/2022	150.9984	09/27/2022	136.2200	Short Sale Closing Purchase	1,064,024	1,064,024	0	0	LD (Liability Cashflow)	1,000
WNZ2	20	2,000,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/30/2022	150.9984	09/27/2022	136.2200	Short Sale Closing Purchase	295,562	295,562	0	0	LD (Liability Cashflow)	1,000
WNZ2	61	6,100,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/30/2022	151.0297	09/27/2022	136.2200	Short Sale Closing Purchase	903,371	903,371	0	0	LD (Liability Cashflow)	1,000
WNZ2	38	3,800,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/30/2022	151.0609	09/27/2022	136.2200	Short Sale Closing Purchase	563,943	563,943	0	0	LD (Liability Cashflow)	1,000
WNZ2	5	500,000	US ULTRA T-BOND Dec 2022 0000WNZ2	Liability Hedge	N/A	Interest Rate	12/30/2022	CBT 549300EX04020BFQTQ27	08/30/2022	151.0922	09/27/2022	136.2200	Short Sale Closing Purchase	74,359	74,359	0	0	LD (Liability Cashflow)	1,000
1609999999. Subtotal - Short Futures - Hedging Other														158,317,432	158,317,432	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														158,317,432	158,317,432	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(2,280,141,409)	(2,280,141,409)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(2,280,141,409)	(2,280,141,409)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	5,209,650	0	5,209,650	2,735,711	(19,017,286)	2,735,711	307,047,460	307,047,460
Pru Global Fund B2XP4TQXV02CZP30M085	Y	Y	628,314,605	23,142,369	4,013,536,746	(2,680,942,766)	681,137,005	4,373,234,676	(3,035,884,466)	709,035,605	6,022,063,804	6,022,063,804
Swiss Re 549300WZRVQERM819Z90	Y	Y	0	0	0	0	0	0	0	0	0	0
0299999999. Total NAIC 1 Designation			628,314,605	23,142,369	4,013,536,746	(2,680,942,766)	681,137,005	4,373,234,676	(3,035,884,466)	709,035,605	6,022,063,804	6,022,063,804
H.I.G Luxembourg Hldgs 74 Sarl	N	N	0	0	169,993	0	169,993	169,993	0	169,993	0	0
United Coin Machine Co	N	N	0	0	0	0	0	0	0	0	0	0
WL Vinohradska s.r.o.	N	N	0	0	0	0	0	0	0	0	0	0
Worldwide Machinery	N	N	0	0	0	0	0	0	0	0	0	0
0799999999. Total NAIC 6 Designation			0	0	169,993	0	169,993	169,993	0	169,993	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			628,314,605	23,142,369	4,018,916,389	(2,680,942,766)	686,516,648	4,376,140,380	(3,054,901,752)	711,941,309	6,329,111,264	6,329,111,264
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					4,018,916,389	(2,680,942,766)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	363,516,937	0	363,516,937	01/01/2023	IV
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	039482-AC-8	ARCHER-DANIELS-MIDLAND C	10,045,593	16,130,000	15,903,371	09/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20825C-BC-7	CONOCOPHILLIPS	5,020,290	5,800,000	7,538,379	10/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20825C-BC-7	CONOCOPHILLIPS	4,933,734	5,700,000	7,408,407	10/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	244199-BG-9	DEERE & COMPANY	110,673	165,000	69,446	09/07/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912833-4S-6	STRIPS	4,060,515	6,430,000	4,204,907	08/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912833-Y3-8	STRIPS	165,616	330,000	167,378	11/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912834-EP-9	STRIPS	10,117,911	22,740,000	11,099,936	08/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-AR-3	UNITEDHEALTH GROUP INC	8,549,397	8,635,000	8,330,738	03/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-CX-8	UNITEDHEALTH GROUP INC	8,090,636	10,000,000	10,016,221	01/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	020002-BA-8	ALLSTATE CORP	12,708,063	22,599,000	22,615,484	06/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	66989H-AF-5	NOVARTIS CAPITAL CORP	33,099,116	61,288,000	58,671,041	09/21/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	18,651,165	31,349,000	31,848,584	05/06/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-DK-6	PFIZER INC	4,026,932	6,803,000	7,389,112	05/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CG-4	PUBLIC SERVICE COLORADO	16,325,940	32,152,000	28,178,877	09/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-AU-6	ROCHE HOLDINGS INC	3,754,550	4,500,000	5,574,968	03/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912803-GH-0	STRIP PRINC	2,300,183	7,666,000	3,243,431	05/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912810-SE-9	US TREASURY N/B	47,851,062	58,061,000	54,621,729	11/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912810-SH-2	US TREASURY N/B	21,350,453	28,425,000	32,946,511	05/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912810-SS-8	US TREASURY N/B	8,584,399	15,455,000	12,695,207	11/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	91282C-DY-4	US TREASURY N/B	88,904,675	109,724,000	101,187,070	02/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-XU-9	STRIPS	4,878,153	6,930,000	4,944,408	05/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AM-2	AMEREN ILLINOIS CO	211,969	15,130,000	17,654,290	11/03/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BM-5	CARGILL INC	7,854,875	3,293,000	1,811,324	02/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341099-CH-0	DUKE ENERGY FLORIDA LLC	886,236	3,000,000	1,793,390	09/21/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	525555-AB-4	STANFORD UNIVERSITY	1,056,041	2,719,000	2,684,544	05/06/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	549271-AF-1	LUBRIZOL CORP	3,219,636	4,309,000	4,585,234	08/13/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	589331-AS-6	MERCK & CO INC	895,136	10,103,000	10,108,612	08/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	68233D-AT-4	ONCOR ELECTRIC DELIVERY	147,373	7,312,000	7,765,324	02/15/2034	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	69351U-AH-6	PPL ELECTRIC UTILITIES	2,075,356	3,676,000	4,207,307	02/15/2046	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	742718-CB-3	PROCTER & GAMBLE CO/THE	938,270	4,131,000	4,426,066	05/15/2046	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	743315-AL-7	PROGRESSIVE CORP	896,079	6,012,000	5,658,844	08/15/2047	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	792860-AK-4	TRAVELERS COS INC	228,606	5,642,000	6,991,600	11/15/2028	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	87612E-AK-2	TARGET CORP	61,575,188	4,525,000	4,518,611	02/15/2036	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	89236T-JQ-9	TOYOTA MOTOR CREDIT CORP	13,263,746	10,000,000	9,786,116	05/15/2037	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-BL-6	STRIP PRINC	13,249,025	140,000,000	106,389,434	05/15/2037	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	983024-AG-5	WYETH LLC	1,712,890	1,800,000	1,219,503	11/15/2037	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	00440E-AW-7	CHUBB INA HOLDINGS INC	208,981	382,000	383,065	02/15/2048	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	341081-FA-0	FLORIDA POWER & LIGHT CO	517,914	11,407,000	11,326,170	11/15/2026	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	66989H-AF-5	NOVARTIS CAPITAL CORP	116,266	1,641,000	1,570,930	11/15/2026	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	66989H-AH-1	NOVARTIS CAPITAL CORP	312,224	1,775,000	1,803,287	11/15/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	713448-CC-0	PEPSICO INC	1,183,065	5,989,000	5,521,837	02/15/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-ED-1	STRIP PRINC	1,267,570	2,350,000	1,015,152	02/15/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-4X-5	STRIPS	228,163	260,000	153,977	02/15/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	8,703,977	3,000,000	71,594	02/15/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RS-9	US TREASURY N/B	3,439,122	1,370,000	1,251,601	05/15/2029	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RY-6	US TREASURY N/B	550,260	1,239,000	1,313,042	05/15/2029	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-5M-8	US TREASURY N/B	11,899,363	250,000	256,757	05/15/2029	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-5B-2	STRIPS	15,957,527	118,700,000	67,090,439	05/15/2029	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-Y4-6	STRIPS	8,322,676	27,030,000	14,029,590	05/15/2029	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-Y4-6	STRIPS	7,015,809	27,000,000	14,014,019	05/15/2029	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-AD-0	STRIPS	206,347	3,570,000	1,799,368	05/15/2029	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SA-7	US TREASURY N/B	1,513,214	275,000	271,041	05/15/2029	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-EY-0	US TREASURY N/B	11,864,971	490,000	484,945	05/15/2029	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-EY-0	US TREASURY N/B	1,026,798	110,000	108,865	08/15/2050	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-ES-3	US TREASURY N/B	294,255	300,000	299,028	08/15/2041	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-LQ-1	STRIPS	485,919	1,400,000	1,334,941	02/15/2032	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-LQ-1	STRIPS	329,935	1,500,000	1,430,294	02/15/2032	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-LQ-1	STRIPS	5,204,644	270,000	257,453	02/15/2032	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-LQ-1	STRIPS	893,438	10,300,000	9,821,351	02/15/2032	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	10,020,553	5,000,000	3,808,673	02/15/2032	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	387,919	800,000	609,388	02/15/2032	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	11,468,408	17,300,000	13,178,007	08/15/2043	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	14,900,379	23,200,000	17,672,241	11/15/2036	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	20,074,610	12,100,000	9,216,988	11/15/2036	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	8,030,702	10,200,000	7,769,692	08/15/2039	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	581,347	300,000	228,520	02/15/2048	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	300,541	2,200,000	1,675,816	11/15/2050	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	228,606	17,250,000	13,139,920	11/15/2028	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912810-SP-4	US TREASURY N/B	21,686,698	2,000,000	4,814	02/15/2032	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912803-DT-7	STRIP PRINC	3,732,186	700,000	329,589	02/15/2032	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	91282C-DY-4	US TREASURY N/B	211,262	595,000	548,707	02/15/2024	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	91282C-DY-4	US TREASURY N/B	169,009	404,000	372,567	02/15/2024	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	91282C-DY-4	US TREASURY N/B	667,190	6,373,000	5,877,157	05/15/2029	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	91282C-DY-4	US TREASURY N/B	412,695	1,094,000	1,008,883	05/15/2029	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	91282C-DY-4	US TREASURY N/B	206,347	12,270,000	11,315,349	05/15/2029	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	91282C-DY-4	US TREASURY N/B	894,172	475,000	438,043	05/15/2029	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912803-ED-1	STRIP PRINC	3,989,382	30,108,000	13,006,037	05/15/2029	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912833-Y3-8	STRIPS	206,347	29,690,000	15,058,911	05/15/2029	V
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912833-Y3-8	STRIPS	484,599	40,000,000	20,288,193	11/15/2037	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912834-EP-9	STRIPS	11,987,044	18,049,000	8,810,147	12/15/2043	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912810-SA-7	US TREASURY N/B	2,509,933	765,000	753,986	04/23/2030	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912810-SS-8	US TREASURY N/B	3,036,072	550,000	451,787	09/15/2037	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912828-5M-8	US TREASURY N/B	2,741,741	250,000	256,757	02/01/2024	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	91282C-DY-4	US TREASURY N/B	4,624,380	26,555,000	24,488,923	10/01/2034	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	91282C-DY-4	US TREASURY N/B	7,798,768	4,570,000	4,214,437	09/15/2042	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912833-LQ-1	STRIPS	7,683,423	250,000	238,382	05/01/2032	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912833-LQ-1	STRIPS	3,647,955	200,000	190,706	08/15/2037	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912833-XS-4	STRIPS	4,059,544	970,000	738,882	02/01/2034	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912833-XS-4	STRIPS	6,085,632	600,000	457,041	12/01/2032	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912833-XS-4	STRIPS	5,865,968	300,000	228,520	06/20/2036	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912833-XS-4	STRIPS	4,654,122	1,300,000	990,255	11/01/2032	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912833-XS-4	STRIPS	7,346,853	5,800,000	4,418,060	09/12/2031	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912833-XS-4	STRIPS	112,881,705	300,000	228,520	08/15/2027	V
Prudential Insurance Company of America X574KRZ6V5A7UBU45C31	Corporate	912834-AD-0	STRIPS	1,927,410	1,010,000	509,065	02/01/2034	V
0199999999 - Total				1,152,302,359	1,176,670,000	1,299,904,055	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	748,050,420	0	XXX	01/01/2023	IV
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	00115A-AM-1	AEP TRANSMISSION CO LLC	1,015,449	2,070,000	XXX	04/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	00115A-AM-1	AEP TRANSMISSION CO LLC	2,452,776	5,000,000	XXX	04/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	00115A-AM-1	AEP TRANSMISSION CO LLC	1,279,368	2,608,000	XXX	04/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	001192-AK-9	SOUTHERN CO GAS CAPITAL	4,166,534	7,978,000	XXX	06/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	002824-BF-6	ABBOTT LABORATORIES	418,502	570,000	XXX	11/30/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AW-9	ABBVIE INC	261,335	475,000	XXX	05/14/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	00287Y-DA-4	ABBVIE INC	4,295,427	7,400,000	XXX	06/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	00440E-AV-9	CHUBB INA HOLDINGS INC	654,910	905,000	XXX	05/03/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	00440E-AW-7	CHUBB INA HOLDINGS INC	238,604	430,000	XXX	11/03/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	00817Y-AM-0	AETNA INC	4,099,993	7,828,000	XXX	11/15/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	023135-CJ-3	AMAZON.COM INC	3,759,119	7,006,000	XXX	04/13/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	02344A-AA-6	AMCOR FLEXIBLES NORTH AM	4,908,804	8,000,000	XXX	05/25/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	026874-DE-4	AMERICAN INTL GROUP	1,154,973	1,986,000	XXX	07/10/2035	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	03040W-AV-7	AMERICAN WATER CAPITAL C	4,061,809	7,725,000	XXX	06/01/2049	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	03040W-AY-1	AMERICAN WATER CAPITAL C	4,332,710	7,000,000	XXX	06/01/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	031162-CS-7	AMGEN INC	4,160,363	9,250,000	XXX	02/21/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	031162-DC-1	AMGEN INC	6,515,627	15,700,000	XXX	01/15/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV	10,113,746	17,100,000	XXX	02/01/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	037833-BY-5	APPLE INC	723,606	929,000	XXX	02/23/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	037833-CD-0	APPLE INC	275,407	466,000	XXX	08/04/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	037833-EH-9	APPLE INC	710,615	1,040,000	XXX	08/05/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	052769-AH-9	AUTODESK INC	4,747,072	7,875,000	XXX	12/15/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	053611-AK-5	AVERY DENNISON CORP	4,718,010	7,600,000	XXX	04/30/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	05523U-AP-5	BAE SYSTEMS HOLDINGS INC	10,752,187	14,825,000	XXX	12/15/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	05526D-BG-9	BAT CAPITAL CORP	13,024,367	17,956,000	XXX	09/06/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	06849R-AK-8	BARRICK NA FINANCE LLC	5,516,113	8,537,000	XXX	05/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	071813-BG-3	BAXTER INTERNATIONAL INC	5,231,953	9,805,000	XXX	06/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	09857L-AR-9	BOOKING HOLDINGS INC	3,050,300	4,150,000	XXX	04/13/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	10373Q-AE-0	BP CAP MARKETS AMERICA	6,082,813	8,301,000	XXX	11/06/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	12189T-AZ-7	BURLINGTN NORTH SANTA FE	1,287,362	1,848,000	XXX	05/01/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	125523-BH-2	CIGNA CORP	5,682,215	9,385,000	XXX	02/15/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	12626P-AM-5	CRH AMERICA INC	3,777,262	5,195,000	XXX	05/18/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	126650-CN-8	CVS HEALTH CORP	5,135,900	8,700,000	XXX	07/20/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	14149Y-AW-8	CARDINAL HEALTH INC	6,314,528	11,895,000	XXX	03/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	141781-BM-5	CARGILL INC	83,262	134,000	XXX	04/23/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	15189X-AQ-1	CENTERPOINT ENER HOUSTON	2,151,927	3,100,000	XXX	09/01/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	166754-AW-1	CHEVRON PHILLIPS CHEM CO	9,568,618	12,607,000	XXX	04/01/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	17275R-BL-5	CISCO SYSTEMS INC	1,101,245	1,561,000	XXX	09/20/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	172967-MD-0	CITIGROUP INC	3,613,823	6,396,000	XXX	07/23/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	191216-CQ-1	COCA-COLA CO/THE	2,131,352	3,615,000	XXX	03/25/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	191216-CX-6	COCA-COLA CO/THE	3,596,509	8,433,000	XXX	06/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	199575-AV-3	OHIO POWER COMPANY	4,518,233	7,115,000	XXX	10/01/2035	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	20030N-AC-5	COMCAST CORP	322,512	435,000	XXX	03/15/2033	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	20030N-AF-8	COMCAST CORP	263,594	397,000	XXX	06/15/2035	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	20030N-CU-3	COMCAST CORP	727,137	1,000,000	XXX	10/15/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	20030N-CZ-2	COMCAST CORP	2,006,126	4,255,000	XXX	02/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	205887-AF-9	CONAGRA BRANDS INC	8,727,107	10,900,000	XXX	10/01/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	20825C-BC-7	CONOCOPHILLIPS	776,470	1,310,000	XXX	10/01/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	210518-DA-1	CONSUMERS ENERGY CO	977,858	1,850,000	XXX	07/15/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	210518-DB-9	CONSUMERS ENERGY CO	272,259	513,000	XXX	05/15/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	224044-CL-9	COX COMMUNICATIONS INC	4,529,820	7,910,000	XXX	10/01/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	235851-AW-2	DANAHER CORP	3,791,982	8,972,000	XXX	12/10/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	24422E-VS-5	JOHN DEERE CAPITAL CORP	642,512	1,053,000	XXX	06/17/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	260543-CY-7	DOW CHEMICAL CO/THE	2,854,897	3,832,000	XXX	11/30/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPER	3,787,090	6,710,000	XXX	03/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	29379V-BT-9	ENTERPRISE PRODUCTS OPER	490,332	683,000	XXX	10/16/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	29736R-AR-1	ESTEE LAUDER CO INC	812,606	1,327,000	XXX	03/15/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	30231G-AT-9	EXXON MOBIL CORPORATION	467,518	605,000	XXX	03/01/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	3132DW-FH-1	Federal Home Loan Mortgage Corporation	4,993,323	5,584,124	XXX	11/01/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	341081-EX-1	FLORIDA POWER & LIGHT CO	1,384,791	2,090,000	XXX	06/01/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	36264F-AH-4	GSK CONSUMER HEALTHCARE	10,965,723	14,941,000	XXX	03/24/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	384802-AB-0	WW GRAINGER INC	1,158,214	2,006,000	XXX	06/15/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	384802-AD-6	WW GRAINGER INC	2,798,256	5,223,000	XXX	05/15/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	406216-BE-0	HALLIBURTON CO	5,535,728	10,000,000	XXX	08/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	437076-BA-9	HOME DEPOT INC	3,062,581	5,453,000	XXX	04/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	437076-CG-5	HOME DEPOT INC	3,737,595	9,657,000	XXX	03/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	437076-CP-5	HOME DEPOT INC	3,379,728	5,010,000	XXX	04/15/2032	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	438516-AT-3	HONEYWELL INTERNATIONAL	574,895	848,000	XXX	03/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	444859-AZ-5	HUMANA INC	5,470,333	7,395,000	XXX	06/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	452308-AQ-2	ILLINOIS TOOL WORKS INC	207,232	332,000	XXX	09/15/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	458140-AN-0	INTEL CORP	1,870,815	2,679,000	XXX	12/15/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	478160-AV-6	JOHNSON & JOHNSON	291,820	440,000	XXX	09/01/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	478160-BK-9	JOHNSON & JOHNSON	1,149,133	1,753,000	XXX	12/05/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	478160-CF-9	JOHNSON & JOHNSON	4,902,507	7,990,000	XXX	03/03/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	494368-BG-7	KIMBERLY-CLARK CORP	575,607	887,000	XXX	03/01/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	494368-BW-2	KIMBERLY-CLARK CORP	2,614,469	5,000,000	XXX	05/04/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	50076Q-AE-6	KRAFT HEINZ FOODS CO	1,553,093	2,700,000	XXX	06/04/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	50076Q-AN-6	KRAFT HEINZ FOODS CO	4,117,104	6,000,000	XXX	02/09/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	502431-AF-6	L3HARRIS TECH INC	3,725,689	5,785,000	XXX	12/15/2029	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	52532X-AF-2	LEIDOS INC	9,571,648	14,006,000	XXX	05/15/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	53079E-BJ-2	LIBERTY MUTUAL GROUP INC	552,333	1,223,000	XXX	10/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-BC-1	ELI LILLY & CO	356,001	528,000	XXX	11/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	534187-BH-1	LINCOLN NATIONAL CORP	3,415,807	4,920,000	XXX	03/01/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-AK-5	LOCKHEED MARTIN CORP	3,899,408	4,420,000	XXX	12/01/2029	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BL-2	LOCKHEED MARTIN CORP	840,956	1,425,000	XXX	05/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	55903V-AJ-2	WARNERMEDIA HOLDINGS INC	3,486,839	5,280,000	XXX	03/15/2029	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	559080-AG-1	MAGELLAN MIDSTREAM PARTN	4,592,828	8,250,000	XXX	10/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571903-BD-4	MARRIOTT INTERNATIONAL	10,339,060	13,498,000	XXX	05/01/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58013M-EF-7	MCDONALD'S CORP	6,131,368	8,721,000	XXX	03/01/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AW-5	MERCK & CO INC	7,587,583	13,835,000	XXX	03/07/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-BC-8	MERCK & CO INC	357,946	536,000	XXX	06/10/2027	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-BF-1	MERCK & CO INC	878,203	2,057,000	XXX	12/10/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	594918-AM-6	MICROSOFT CORP	970,157	1,298,000	XXX	02/08/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	594918-CC-6	MICROSOFT CORP	4,640,500	10,193,000	XXX	06/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	59524Q-AA-3	MID-ATLANTIC INTERSTATE	3,911,123	5,500,000	XXX	05/15/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	617446-8Y-8	MORGAN STANLEY	6,778,051	16,900,000	XXX	01/25/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	620076-BU-2	MOTOROLA SOLUTIONS INC	3,016,035	5,000,000	XXX	05/24/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	654106-AE-3	NIKE INC	832,367	1,515,000	XXX	11/01/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665501-AL-6	NORTHERN NATURAL GAS CO	1,015,196	1,969,000	XXX	01/15/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	2,585,068	4,345,000	XXX	05/06/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	29,748	50,000	XXX	05/06/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68268N-AG-8	ONEOK PARTNERS LP	5,966,624	9,672,000	XXX	02/01/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68389X-BF-1	ORACLE CORP	7,079,782	14,666,000	XXX	05/15/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68902V-AJ-6	OTIS WORLDWIDE CORP	10,199,798	15,030,000	XXX	04/05/2027	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	693342-AJ-6	PG&E WILDFIRE RECOVERY	2,918,684	4,237,000	XXX	12/01/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	717081-EA-7	PFIZER INC	1,226,471	1,720,000	XXX	12/15/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	717081-EP-4	PFIZER INC	1,422,570	1,955,000	XXX	09/15/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	720186-AG-0	PIEDMONT NATURAL GAS CO	3,914,104	7,000,000	XXX	08/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	742718-DF-3	PROCTER & GAMBLE CO/THE	12,231,918	16,263,000	XXX	03/05/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	743315-AS-2	PROGRESSIVE CORP	480,118	891,000	XXX	04/15/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	743315-AX-1	PROGRESSIVE CORP	2,841,310	5,500,000	XXX	03/26/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	759509-AF-9	RELIANCE STEEL & ALUM	10,957,124	16,053,000	XXX	08/15/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	771196-BK-7	ROCHE HOLDINGS INC	454,313	605,000	XXX	05/15/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	792860-AK-4	TRAVELERS COS INC	848,664	1,192,000	XXX	06/20/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	806605-AG-6	MERCK & CO INC	186,851	260,000	XXX	12/01/2033	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	806605-AG-6	MERCK & CO INC	1,466,782	2,041,000	XXX	12/01/2033	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	84265V-AE-5	SOUTHERN COPPER CORP	4,367,281	6,100,000	XXX	04/16/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	844895-AW-2	SOUTHWEST GAS CORP	3,247,679	6,500,000	XXX	10/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	858119-BK-5	STEEL DYNAMICS INC	3,085,371	4,623,000	XXX	04/15/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87264A-CA-1	T-MOBILE USA INC	4,226,864	6,480,000	XXX	02/15/2028	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	875127-AV-4	TAMPA ELECTRIC CO	7,269,660	10,934,000	XXX	05/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	875127-BF-8	TAMPA ELECTRIC CO	1,573,310	3,000,000	XXX	06/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	87612E-AF-3	TARGET CORP	935,507	1,073,000	XXX	07/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	87612E-BG-0	TARGET CORP	2,569,224	4,911,000	XXX	11/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	879360-AB-1	TELEDYNE TECHNOLOGIES IN	9,457,298	13,276,000	XXX	04/01/2024	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89236T-KC-8	TOYOTA MOTOR CREDIT CORP	547,777	744,000	XXX	06/30/2025	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89417E-AH-2	TRAVELERS COS INC	356,423	562,000	XXX	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	902494-BC-6	TYSON FOODS INC	5,311,762	7,525,000	XXX	06/02/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	902494-BD-4	TYSON FOODS INC	4,199,854	7,728,000	XXX	06/02/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	902494-BD-4	TYSON FOODS INC	8,718,176	16,042,000	XXX	06/02/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-AJ-5	UNITED PARCEL SERVICE	222,674	311,000	XXX	01/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-AJ-5	UNITED PARCEL SERVICE	2,064,206	2,883,000	XXX	01/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-BQ-8	UNITED PARCEL SERVICE	1,979,931	3,475,000	XXX	03/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912803-FA-6	STRIP PRINC	3,378,498	10,000,000	XXX	11/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912803-FG-3	STRIP PRINC	749,201	2,267,000	XXX	02/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-EP-9	US TREASURY N/B	2,235,889	2,185,000	XXX	02/15/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-PU-6	US TREASURY N/B	1,127,873	1,085,000	XXX	05/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-QK-7	US TREASURY N/B	228,131	249,000	XXX	08/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-QL-5	US TREASURY N/B	3,724,459	3,917,000	XXX	11/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912810-RF-7	TSY INFL IX N/B	2,072,973	1,883,000	XXX	02/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RN-0	US TREASURY N/B	1,239,937	1,638,000	XXX	08/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	9,468,433	13,465,000	XXX	02/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SF-6	US TREASURY N/B	436,314	562,000	XXX	02/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SJ-8	US TREASURY N/B	713,457	1,078,000	XXX	08/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SL-3	US TREASURY N/B	214,165	345,000	XXX	02/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SL-3	US TREASURY N/B	7,533,020	12,135,000	XXX	02/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SP-4	US TREASURY N/B	14,201,417	27,213,000	XXX	08/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SS-8	US TREASURY N/B	6,330,404	11,397,000	XXX	11/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-TG-3	US TREASURY N/B	1,156,454	1,545,000	XXX	05/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912828-WE-6	US TREASURY N/B	10,685,562	10,886,700	XXX	11/15/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	912828-YL-8	TSY INFL IX N/B	4,582,611	4,179,000	XXX	10/15/2024	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	91282C-EN-7	US TREASURY N/B	752,932	819,000	XXX	04/30/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-LZ-1	STRIPS	569,348	678,000	XXX	05/15/2026	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-X8-8	STRIPS	1,357,710	2,435,000	XXX	05/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-Y4-6	STRIPS	851,193	1,669,000	XXX	05/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-UB-2	STRIPS	552,707	1,742,000	XXX	11/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	913017-CJ-6	RAYTHEON TECH CORP	4,954,528	10,000,000	XXX	11/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92343V-GB-4	VERIZON COMMUNICATIONS	4,606,106	10,000,000	XXX	03/22/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92345Y-AE-6	VERISK ANALYTICS INC	4,517,968	7,584,000	XXX	06/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92345Y-AG-1	VERISK ANALYTICS INC	1,177,107	2,670,000	XXX	05/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92553P-AU-6	PARAMOUNT GLOBAL	6,882,711	12,774,000	XXX	09/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AJ-9	EVERGY KANSAS CENTRAL	4,441,798	8,400,000	XXX	04/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	969457-BV-1	WILLIAMS COMPANIES INC	4,824,878	8,000,000	XXX	06/24/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	96950F-AF-1	WILLIAMS COMPANIES INC	2,115,076	3,224,000	XXX	04/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	98956P-AF-9	ZIMMER BIOMET HOLDINGS	8,579,067	11,730,000	XXX	04/01/2025	V
0299999999 - Total					1,319,631,863	930,499,824	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

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